

Alfakraft Fonder AB

Alfa Quant Fund

STRATEGY DESCRIPTION

Alfa Quant Fund (AQF) is a multi-strategy fund that invests in Alfakraft's single-strategy funds. The fund's objective is to provide a high risk-adjusted return with low correlation with traditional asset classes such as stocks and bonds. Alfakraft's single strategies have different trading frequencies, creating a unique time-diversification in AQF. The investment strategies of all underlying funds are based on quantitative models.

FUND INFORMATION

NHX Category	Fund Of Funds
NHX Country	Sweden
Legal Structure	Unknown
Fund Domicile	Sweden
Minimum Investment	100,000 SEK
AUM	-
Inception Date	Jan 2012
Management Fee	0.00%
Performance Fee	0.00%

COMPANY INFORMATION

Company	Alfakraft Fonder AB
Principal	-
Address	Skeppsbron 34 Stockholm, 111 30
Phone	+46 8 545 188 80
E-mail	info@alfakraft.se
Website	www.alfakraftfonder.se
Social Media	

MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2019	-4.45	-0.99	-5.45	-0.49	-2.57	1.28	0.30						-11.90
2018	-2.19	-5.17	-3.79	-1.44	-1.31	1.68	-1.03	-0.21	-0.61	-0.38	-0.01	0.41	-13.35
2017	-1.92	-1.55	-2.66	-0.90	-1.31	-0.70	1.78	0.21	-0.24	0.59	-0.69	-4.76	-11.63
2016	0.66	0.99	-0.34	0.80	-0.66	0.70	0.51	-1.47	-3.91	-1.23	-2.50	0.07	-6.32
2015	1.77	0.30	-0.82	-0.39	-0.62	-1.97	0.61	1.05	-1.15	-2.30	1.14	-3.69	-6.04
2014	-0.92	2.19	-1.03	-2.44	-1.23	0.18	0.30	-0.85	1.18	0.33	0.51	1.13	-0.74
2013	1.73	0.35	-1.73	-0.52	2.16	1.79	-2.77	0.38	1.91	0.35	0.34	0.53	4.49
2012	2.39	2.50	-0.51	-3.05	4.05	0.82	2.34	2.10	0.92	-1.18	-0.76	-0.99	8.73

PORTFOLIO MANAGERS

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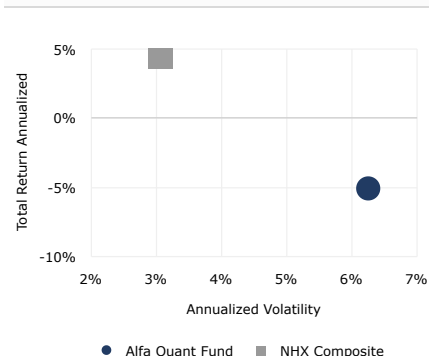
RETURN STATISTICS

Last Month Return	-
3 Month Return	-1.03%
Year to Date Return	-11.90%
12 Month Return	-12.61%
36 Month Return	-38.46%
Total Return Annualized	-5.15%
Winning Months (%)	45.05%
Average Winning Month	1.11%
Average Losing Month	-1.68%
Total Return Cumulative	-33.04%

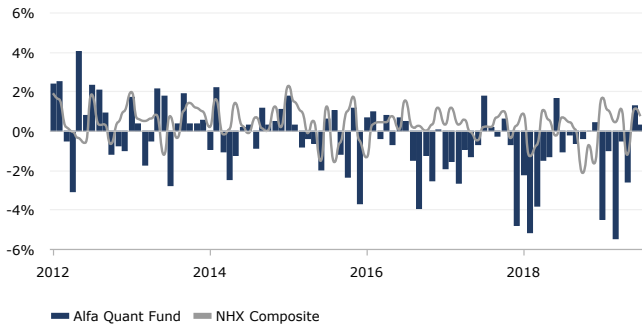
RISK STATISTICS (12M)

Sharpe Ratio	-1.96
Sortino Ratio	-1.76
Sterling	-0.53
Calmar	-0.90
Skewness	-1.50
Kurtosis	1.86
Maximum Drawdown	-13.97%
Correlation vs S&P 500	-0.14
Annualized Volatility	6.73%
Annualized Down. Deviation	6.57%

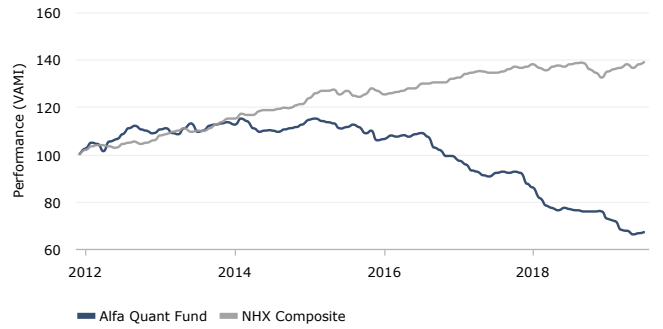
RISK/RETURN COMPARISON



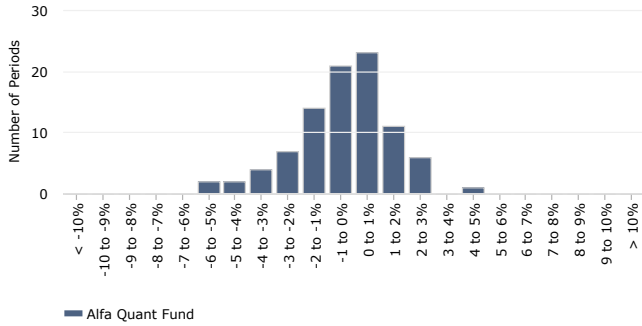
MONTHLY RETURNS



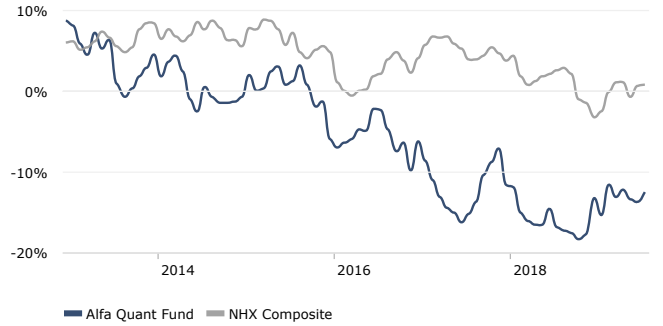
PERFORMANCE (VAMI)



DISTRIBUTION OF MONTHLY RETURNS



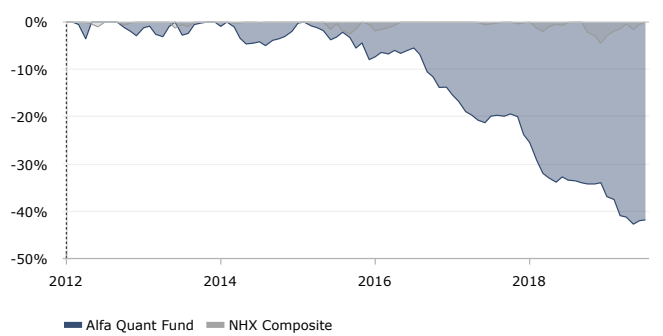
12 MONTH ROLLING ROR RETURN



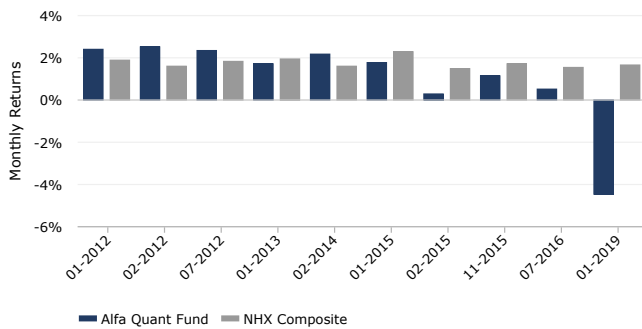
DRAWDOWN REPORT

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-42.74%	51	0	03/2015	-
2	-4.99%	6	6	03/2014	02/2015
3	-3.54%	2	1	03/2012	05/2012
4	-3.10%	7	2	10/2012	06/2013
5	-2.77%	1	4	07/2013	11/2013

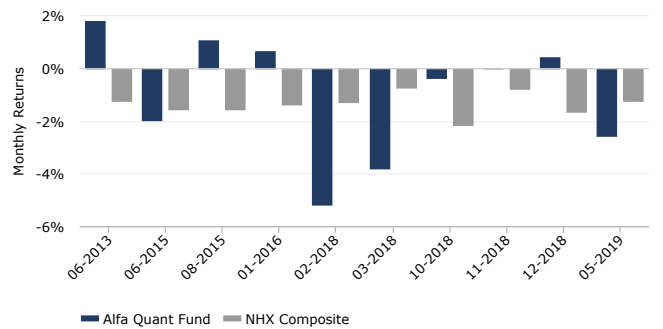
DRAWDOWN



UP CAPTURE VS. NHX COMPOSITE



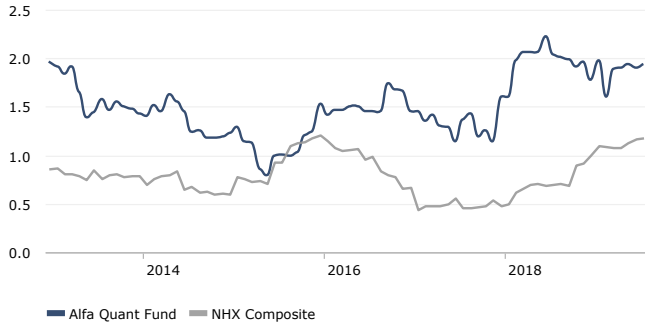
DOWN CAPTURE VS. NHX COMPOSITE



TIME WINDOW ANALYSIS

	3 Months	6 Months	1 Year	2 Years	3 Years
Avg. Monthly Return	-0.34%	-1.34%	-1.12%	-1.33%	-1.34%
% Positive	66.67%	33.33%	25.00%	25.00%	22.22%
Avg. Pos. Period	0.79%	0.79%	0.66%	0.75%	0.79%
Avg. Neg. Period	-2.57%	-2.38%	-1.68%	-1.99%	-1.93%
Sharpe Ratio	-0.70	-2.09	-1.96	-2.26	-2.52
Sortino Ratio	-0.80	-1.86	-1.76	-1.96	-2.12
Monthly Volatility	1.63%	2.19%	1.94%	2.00%	1.81%

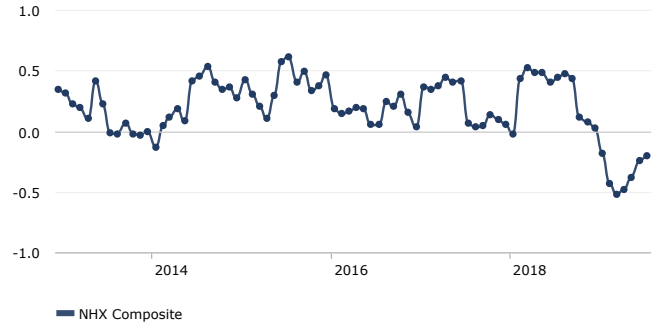
VOLATILITY (12 MONTHS ROLLING)



RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	4.05%	-5.45%	-0.42%	-0.38%	0.30%	45.05%
3 Months	7.36%	-11.66%	-1.38%	-0.69%	-1.03%	37.08%
6 Months	9.32%	-17.33%	-2.71%	-2.22%	-7.80%	33.72%
1 Year	8.73%	-18.37%	-5.46%	-4.87%	-12.61%	32.50%
2 Years	13.61%	-29.58%	-10.31%	-7.57%	-27.40%	26.47%
3 Years	12.77%	-38.68%	-14.62%	-16.37%	-38.46%	17.86%
5 Years	-0.73%	-40.28%	-24.83%	-28.57%	-39.25%	0.00%

CORRELATION (12 MONTH ROLLING)



AUM (EUR)

Alfa Quant Fund

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