

# MG Commodity Corporation Ky (LP)

## MG Commodity

### STRATEGY DESCRIPTION

MG Commodity is a Helsinki-based actively managed commodity fund. The fund's objective is to generate an annual return of 15% employing a relative value investment strategy. The strategy does not attempt to replicate market movements. The MG Commodity fund is managed by Karri Lehtinen, a commodities trader since 1993.

### FUND INFORMATION

NHX Category	Managed Futures & CTA
NHX Country	Finland
Legal Structure	Fund
Fund Domicile	-
Minimum Investment	75,000 EUR
AUM	-
Inception Date	Sep 2012
Management Fee	1.50%
Performance Fee	20.00%

### COMPANY INFORMATION

Company	MG Commodity Corporation Ky (LP)
Principal	Karri Lehtinen
Address	Helsinki
Phone	+358 (0) 505 16 1963
E-mail	karri.lehtinen@mgcorp.fi
Website	www.mgcorp.fi
Social Media	

### MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2018	0.83	2.05	0.71	-3.90	1.36	1.43	-0.21	-1.05	-0.05				1.05
2017	0.26	4.01	0.01	-1.92	2.71	1.94	1.76	0.65	2.00	-1.97	0.36	0.03	10.11
2016	1.12	-0.24	0.94	1.62	-0.57	1.38	0.28	1.06	0.86	-0.15	-0.81	-2.36	3.10
2015	-0.42	2.09	1.43	1.56	1.81	2.10	0.18	0.71	0.52	0.78	-0.74	1.90	12.54
2014	1.13	-0.80	1.81	2.50	0.65	-0.12	0.31	0.43	-0.27	0.59	0.83	0.28	7.55
2013	2.10	-0.70	1.21	1.44	0.27	0.87	1.65	-0.15	1.42	0.64	0.17	1.81	11.23
2012									0.47	1.70	-0.17	1.29	3.32

### PORTFOLIO MANAGERS

No data filled

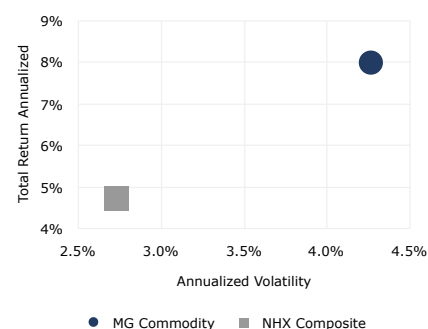
### RETURN STATISTICS

Last Month Return	-
3 Month Return	-1.31%
Year to Date Return	1.05%
12 Month Return	-0.56%
36 Month Return	16.93%
Total Return Annualized	7.98%
Winning Months (%)	73.97%
Average Winning Month	1.19%
Average Losing Month	-0.87%
Total Return Cumulative	59.55%

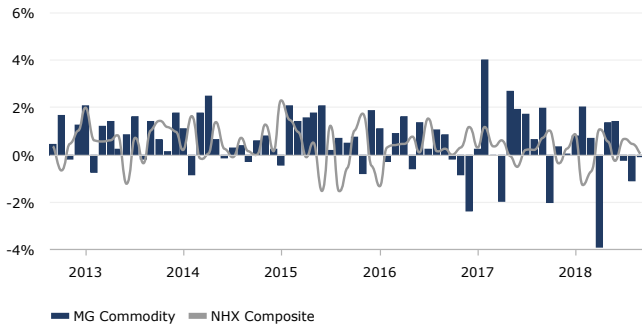
### RISK STATISTICS (12M)

Sharpe Ratio	-0.08
Sortino Ratio	-0.12
Sterling	-0.04
Calmar	-0.14
Skewness	-1.41
Kurtosis	2.85
Maximum Drawdown	-3.90%
Correlation vs S&P 500	-0.19
Annualized Volatility	5.44%
Annualized Down. Deviation	4.88%

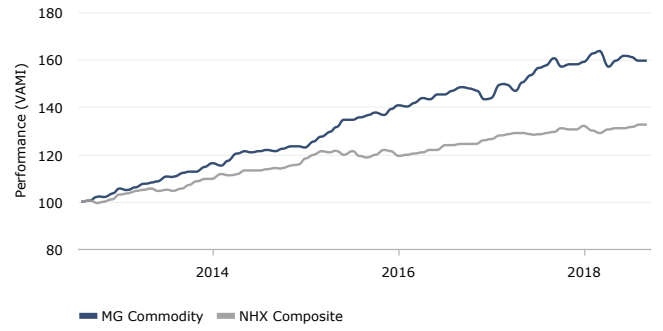
### RISK/RETURN COMPARISON



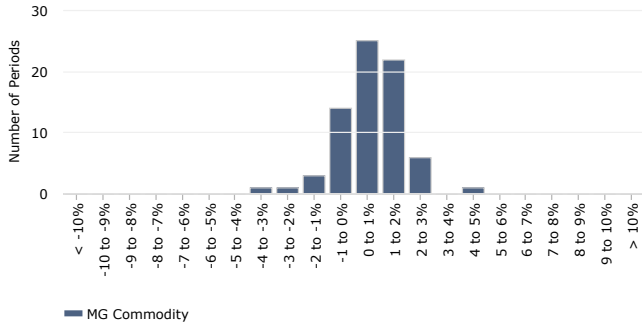
MONTHLY RETURNS



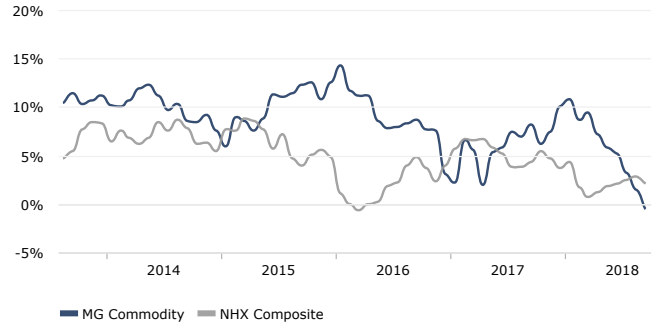
PERFORMANCE (VAMI)



DISTRIBUTION OF MONTHLY RETURNS



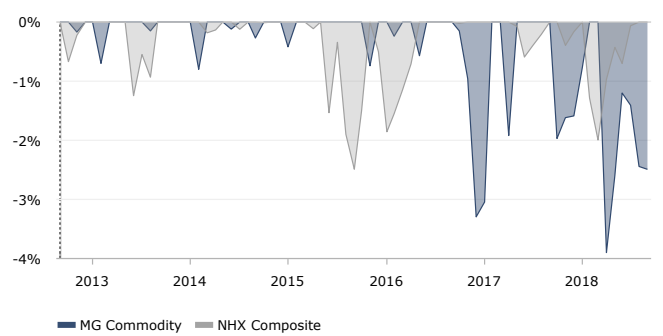
12 MONTH ROLLING ROR RETURN



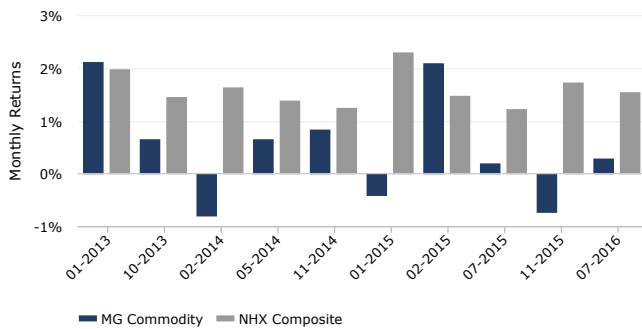
DRAWDOWN REPORT

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-3.90%	1	0	04/2018	-
2	-3.30%	3	2	10/2016	02/2017
3	-1.97%	1	4	10/2017	02/2018
4	-1.92%	1	1	04/2017	05/2017
5	-0.80%	1	1	02/2014	03/2014

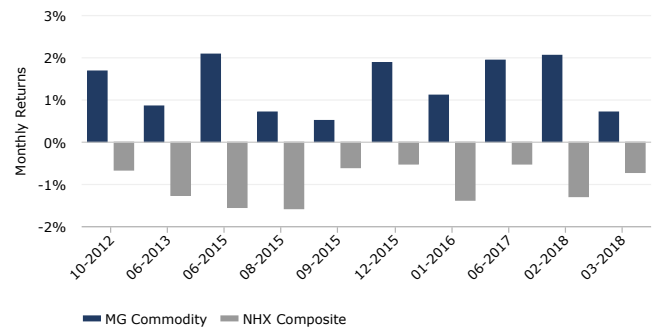
DRAWDOWN



UP CAPTURE VS. NHX COMPOSITE



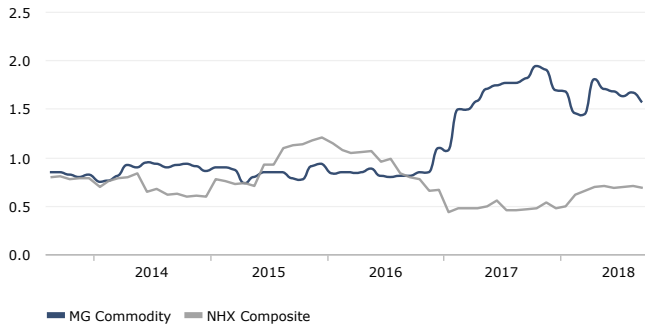
DOWN CAPTURE VS. NHX COMPOSITE



TIME WINDOW ANALYSIS

	3 Months	6 Months	1 Year	2 Years	3 Years
Avg. Monthly Return	-0.44%	-0.42%	-0.05%	0.31%	0.44%
% Positive	0.00%	33.33%	58.33%	62.50%	66.67%
Avg. Pos. Period	-	1.40%	0.97%	1.34%	1.25%
Avg. Neg. Period	-0.44%	-1.30%	-1.44%	-1.38%	-1.16%
Sharpe Ratio	-3.45	-0.78	-0.08	0.64	1.03
Sortino Ratio	-2.45	-0.88	-0.12	0.94	1.62
Monthly Volatility	0.44%	1.79%	1.57%	1.73%	1.50%

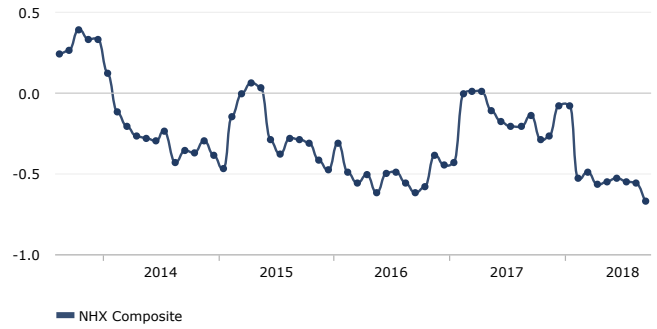
VOLATILITY (12 MONTHS ROLLING)



RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	4.01%	-3.90%	0.65%	0.71%	-0.05%	73.97%
3 Months	6.55%	-3.30%	1.99%	2.14%	-1.31%	88.73%
6 Months	9.51%	-2.49%	4.05%	4.67%	-2.49%	91.18%
1 Year	14.28%	-0.56%	8.53%	8.66%	-0.56%	98.39%
2 Years	23.69%	7.59%	17.76%	19.39%	7.59%	100.00%
3 Years	35.81%	16.93%	28.72%	29.33%	16.93%	100.00%
5 Years	59.69%	42.49%	51.03%	51.87%	42.49%	100.00%

CORRELATION (12 MONTH ROLLING)



AUM (EUR)

■ MG Commodity

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