

AIFM Capital AB

Plain Capital BronX

STRATEGY DESCRIPTION

Plain Capital BronX is a multi-asset special fund that carries its exposure to different asset classes and markets according to the portfolio management team's current market view. The fund's allocation consists of a mix of equities, interest rate-related securities, exchange-traded funds (ETFs) and derivatives. Investments can also take place in exchange-traded derivatives such as certificates and mini futures. The fund's overall financial objective is to achieve the highest possible value growth of the fund's assets. The management strategy is based on trend and momentum indicators based on quantitative analysis of price movements and changes in returns for different markets. Plain Capital BronX has the following limits: maximum 50 percent of fund units that are not ETFs; and maximum 50 percent in ETFs.

FUND INFORMATION

NHX Category	Multi-strategy
NHX Country	Sweden
Legal Structure	Swedish Special Fund
Fund Domicile	Sweden
Minimum Investment	100 SEK
AUM	113M SEK
Inception Date	Apr 2012
Management Fee	1.75%
Performance Fee	15.00%

COMPANY INFORMATION

Company	AIFM Capital AB
Principal	-
Address	Larmgatan 50 Kalmar, SE-392 33
Phone	(46) 0480-36 36 66
E-mail	info@aifmgroup.com
Website	www.aifmgroup.com
Social Media	

MONTHLY PERFORMANCE

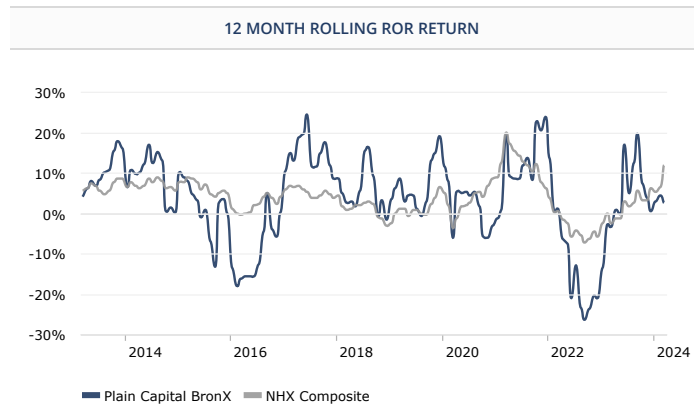
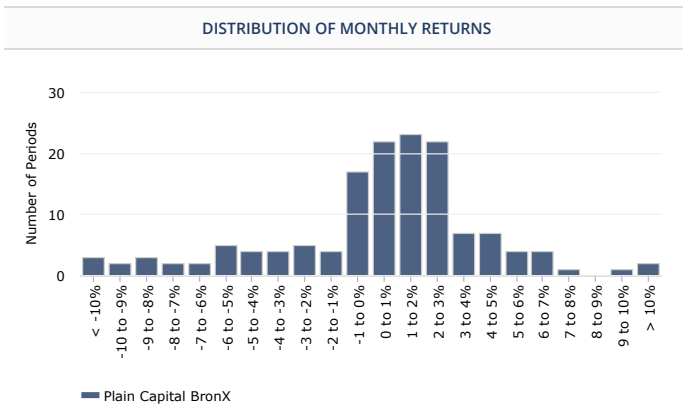
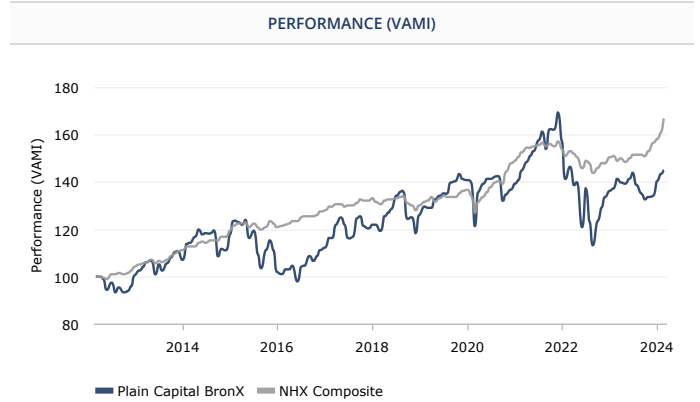
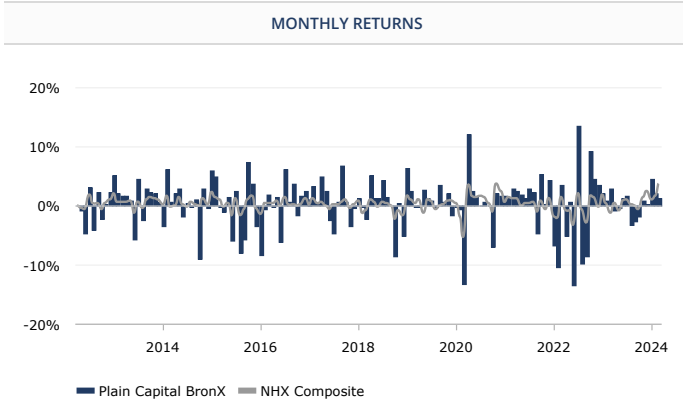
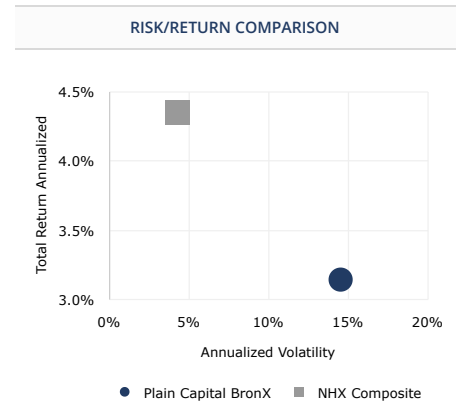
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	4.57	2.03	1.31										8.09
2023	2.12	0.74	2.90	-0.91	-0.36	1.31	1.64	-3.27	-2.68	-1.89	0.81	0.28	0.49
2022	-6.75	-10.37	3.50	-5.20	0.58	-13.43	13.41	-9.86	-8.47	9.23	4.52	3.40	-21.13
2021	1.56	1.21	2.93	2.52	1.85	1.29	2.96	2.34	-4.68	5.37	0.15	4.25	23.64
2020	-0.28	-0.69	-13.23	12.02	2.45	1.42	0.03	0.60	0.01	-7.02	1.98	1.58	-3.05
2019	6.41	2.55	-0.19	-0.12	2.72	1.28	0.84	-0.18	3.39	0.58	2.07	-1.54	19.06
2018	1.25	-0.20	-2.20	5.19	1.24	1.30	4.19	1.48	0.01	-8.47	0.48	-5.15	-1.66
2017	1.08	3.35	0.18	4.82	2.39	-2.40	-4.79	0.69	6.66	0.67	-3.41	-0.49	8.46
2016	-8.39	-0.70	1.92	-0.12	1.45	-6.02	6.06	0.60	3.68	-1.63	1.60	2.49	0.05
2015	5.94	4.91	-0.26	-0.95	1.44	-5.94	2.35	-7.96	-5.66	7.38	3.64	-3.49	0.00
2014	-3.56	6.17	0.56	2.10	2.86	-1.84	0.49	-0.15	0.92	-9.04	2.83	-0.31	0.22
2013	5.08	1.97	1.63	1.72	0.80	-5.66	4.49	-2.45	2.78	2.21	2.04	0.68	15.88
2012				-0.08	-0.86	-4.76	3.13	-4.12	2.30	-2.15	0.18	2.22	-4.37

PORTFOLIO MANAGERS

No data filled

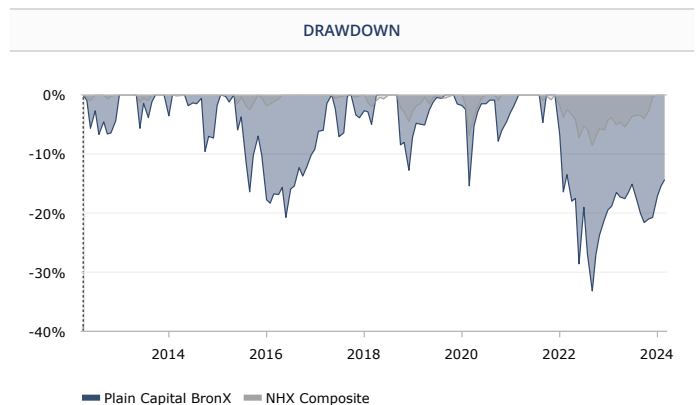
RETURN STATISTICS	
Last Month Return	1.31%
3 Month Return	8.09%
Year to Date Return	8.09%
12 Month Return	2.60%
36 Month Return	0.11%
Total Return Annualized	3.14%
Winning Months (%)	64.58%
Average Winning Month	2.63%
Average Losing Month	-3.81%
Total Return Cumulative	44.89%

RISK STATISTICS (12M)	
Sharpe Ratio	0.39
Sortino Ratio	0.54
Sterling	0.15
Calmar	0.34
Skewness	0.15
Kurtosis	0.83
Maximum Drawdown	-7.64%
Correlation vs S&P 500	0.62
Annualized Volatility	7.32%
Annualized Down. Deviation	3.73%

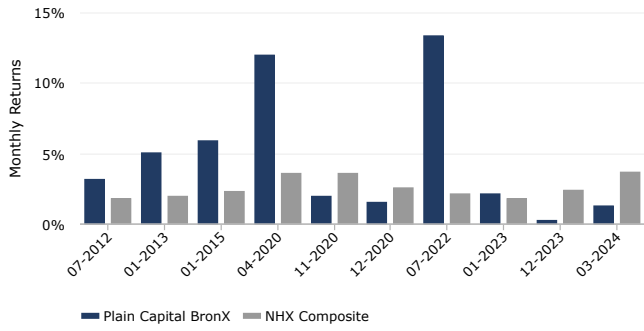


DRAWDOWN REPORT

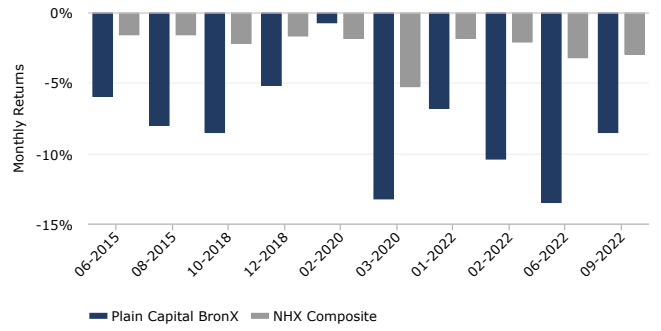
No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-33.19%	9	0	01/2022	-
2	-20.73%	13	11	06/2015	05/2017
3	-15.39%	4	12	12/2019	03/2021
4	-12.77%	3	9	10/2018	09/2019
5	-9.59%	5	4	06/2014	02/2015



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	2.63%	1.17%	0.21%	-0.04%	0.00%
% Positive	100.00%	83.33%	58.33%	62.50%	66.67%
Avg. Pos. Period	2.64%	1.80%	1.71%	3.26%	3.05%
Avg. Neg. Period	-	-1.89%	-1.82%	-5.12%	-5.66%
Sharpe Ratio	6.53	2.11	0.39	0.07	0.10
Sortino Ratio	0.00	5.24	0.54	-0.03	0.00
Monthly Volatility	1.40%	1.94%	2.11%	5.56%	5.27%

RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	13.41%	-13.43%	0.35%	0.88%	1.31%	64.58%
3 Months	18.05%	-17.46%	0.97%	2.15%	8.09%	64.08%
6 Months	24.97%	-28.59%	1.89%	3.26%	7.21%	62.59%
1 Year	24.22%	-26.50%	3.87%	4.82%	2.60%	73.68%
2 Years	31.03%	-20.74%	6.46%	8.41%	-0.97%	68.60%
3 Years	42.72%	-19.04%	10.51%	8.58%	0.11%	77.98%
5 Years	56.11%	-9.27%	20.98%	18.26%	12.25%	94.12%

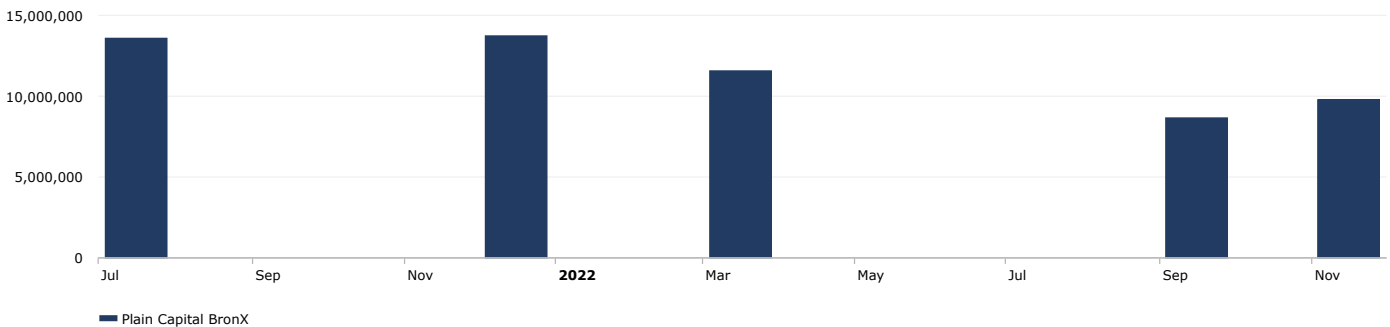
VOLATILITY (12 MONTHS ROLLING)



CORRELATION (12 MONTH ROLLING)



AUM (EUR)



DISCLAIMER

This information is intended for institutional investors only. All data including performance numbers have been supplied by the respective managers and funds. HedgeNordic in no way guarantees the accuracy of these numbers and has supplied them to you for information purposes only. This does not constitute a solicitation to buy or an offer to sell. No investment should be made without fully reviewing the associated risk factors, fees and conflicts of interest as outlined in each fund's risk disclosure document. There may be funds which have chosen not to be listed in the HedgeNordic database and the NHX that may have better or worse performance than those in our database.

The risk of loss in investing in hedge funds can be substantial. You should therefore carefully consider whether such trading is suitable for you in light of your financial condition. Past results are not necessarily indicative of future results. Trade only with risk capital. Sales restrictions may apply in your jurisdiction.