

# Epoque

## AIFM Capital AB

### STRATEGY DESCRIPTION

Epoque relies on a short-term quantitative approach to capture opportunities stemming from momentum, price action, and breached significant price levels across G20 currencies and major stock market indices. The fund can also engage in mean-reversion trades to hedge some of the trend-following positions. The portfolio management team employs a tight risk management strategy based on using pre-determined stop losses in each bet and using volatility-weighted risk allocation. The objective is to return between 8 to 10 percent per year with very low downside risk.

### FUND INFORMATION

NHX Category	CTA
NHX Country	Sweden
Legal Structure	Swedish Special Fund
Fund Domicile	Sweden
Minimum Investment	10,000 SEK
AUM	-
Inception Date	Jan 2023
Management Fee	1.50%
Performance Fee	20.00%

### COMPANY INFORMATION

Company	AIFM Capital AB
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	2.44	3.68	1.33	2.53	-0.73								9.54
2023	4.73	-0.04	0.41	-0.24	0.79	1.00	-0.26	0.78	-0.14	-1.58	-1.51	-1.55	2.26

### PORTFOLIO MANAGERS

No data filled

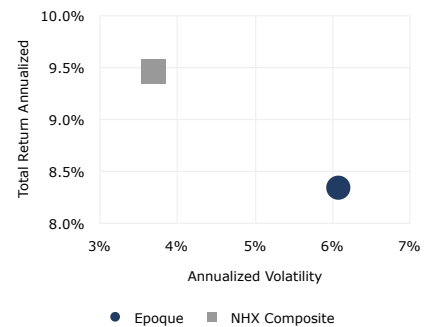
### RETURN STATISTICS

Last Month Return	-0.73%
3 Month Return	3.14%
Year to Date Return	9.54%
12 Month Return	5.98%
36 Month Return	-
Total Return Annualized	8.34%
Winning Months (%)	52.94%
Average Winning Month	1.97%
Average Losing Month	-0.76%
Total Return Cumulative	12.01%

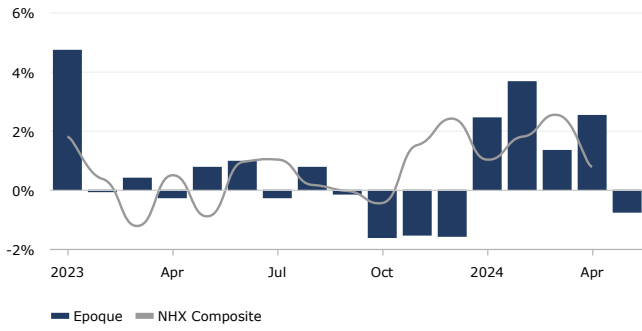
### RISK STATISTICS (12M)

Sharpe Ratio	1.03
Sortino Ratio	2.08
Sterling	0.41
Calmar	1.27
Skewness	0.46
Kurtosis	-0.33
Maximum Drawdown	-4.70%
Correlation vs S&P 500	-0.13
Annualized Volatility	5.84%
Annualized Down. Deviation	2.12%

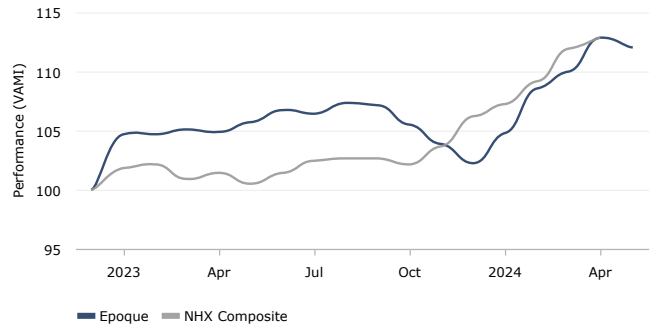
### RISK/RETURN COMPARISON



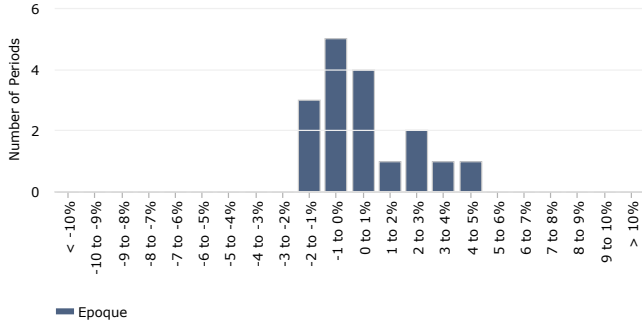
MONTHLY RETURNS



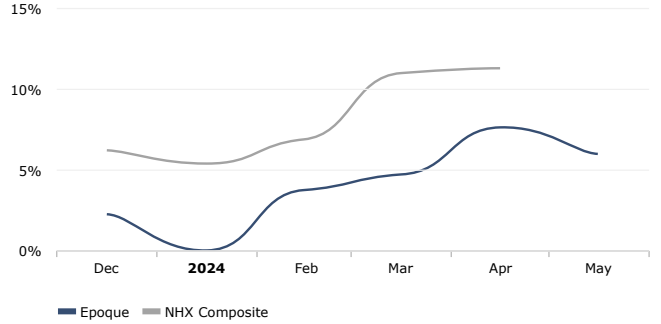
PERFORMANCE (VAMI)



DISTRIBUTION OF MONTHLY RETURNS



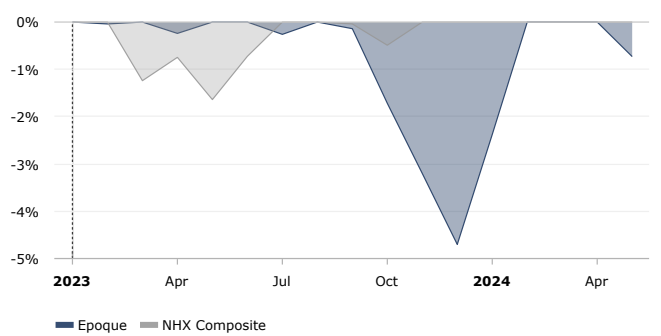
12 MONTH ROLLING ROR RETURN



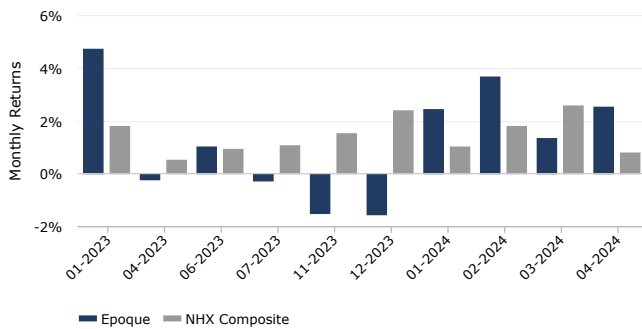
DRAWDOWN REPORT

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-4.70%	4	2	09/2023	02/2024
2	-0.73%	1	0	05/2024	-
3	-0.26%	1	1	07/2023	08/2023
4	-0.24%	1	1	04/2023	05/2023
5	-0.04%	1	1	02/2023	03/2023

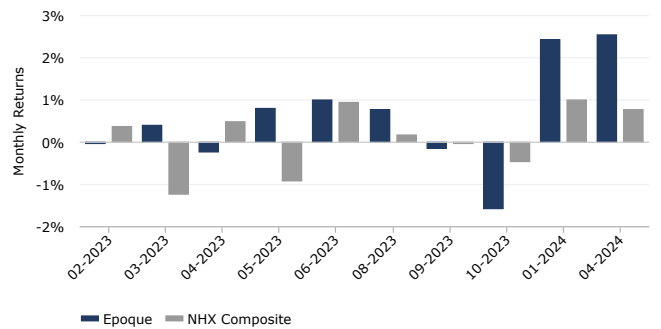
DRAWDOWN



UP CAPTURE VS. NHX COMPOSITE



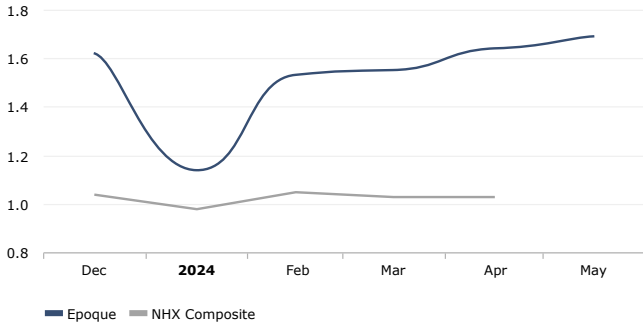
DOWN CAPTURE VS. NHX COMPOSITE



TIME WINDOW ANALYSIS

	3 Months	6 Months	1 Year	2 Years	3 Years
Avg. Monthly Return	1.03%	1.27%	0.49%	-	-
% Positive	66.67%	66.67%	50.00%	-	-
Avg. Pos. Period	1.93%	2.50%	1.96%	-	-
Avg. Neg. Period	-0.73%	-1.14%	-0.96%	-	-
Sharpe Ratio	2.68	2.39	1.03	-	-
Sortino Ratio	8.50	6.27	2.08	-	-
Monthly Volatility	1.35%	1.86%	1.69%	-	-

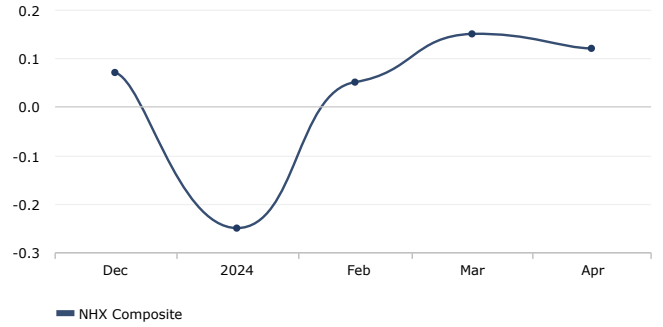
VOLATILITY (12 MONTHS ROLLING)



RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	4.73%	-1.58%	0.68%	0.41%	-0.73%	52.94%
3 Months	7.72%	-4.57%	1.66%	1.52%	3.14%	73.33%
6 Months	7.84%	-4.21%	2.05%	1.80%	7.84%	75.00%
1 Year	7.60%	0.02%	4.05%	4.22%	5.98%	100.00%
2 Years	-	-	-	-	-	-
3 Years	-	-	-	-	-	-
5 Years	-	-	-	-	-	-

CORRELATION (12 MONTH ROLLING)



AUM (EUR)

■ Epoque

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