

Peak Asset Management

Peak Global Macro

STRATEGY DESCRIPTION

Peak Global Macro employs a systematic investment strategy to identify and capitalize on short- and medium-term trends in equity markets, fixed income markets, commodities and currency markets. The fund aims to generate an absolute return regardless of developments in broader markets. Unlike traditional trend-following strategies, Peak Global Macro takes into account fundamental information.

FUND INFORMATION

NHX Category	Multi-strategy
NHX Country	Sweden
Legal Structure	Swedish Special Fund
Fund Domicile	Sweden
Minimum Investment	100,000 SEK
AUM	-
Inception Date	Feb 2016
Management Fee	1.00%
Performance Fee	20.00%

COMPANY INFORMATION

Company	Peak Asset Management
Principal	Marcus Andreis
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Website	www.peakam.se
Social Media	

MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2020	-3.74	-9.14	10.61	0.35	-1.28	-0.78	-0.30	-0.36					-5.54
2019	-8.39	-3.33	4.77	-1.78	1.52	2.34	0.95	7.18	-0.57	1.03	3.67	0.55	7.27
2018	3.32	-1.49	-0.05	1.38	-0.10	-1.11	-0.41	1.07	-0.63	-5.00	2.41	-3.50	-4.33
2017	0.10	-0.30	0.67	1.32	-0.07	-0.32	-2.47	1.59	-1.07	0.87	0.40	1.17	1.83
2016		0.26	-2.45	-2.34	1.86	5.04	-0.95	-1.61	-1.39	-3.33	0.29	1.16	-3.68

PORTFOLIO MANAGERS

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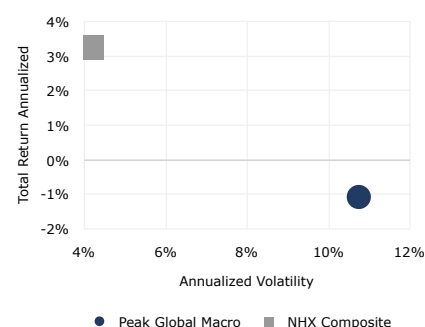
RETURN STATISTICS

Last Month Return	-
3 Month Return	-1.43%
Year to Date Return	-5.54%
12 Month Return	-1.08%
36 Month Return	-1.73%
Total Return Annualized	-1.09%
Winning Months (%)	47.27%
Average Winning Month	2.15%
Average Losing Month	-2.01%
Total Return Cumulative	-4.91%

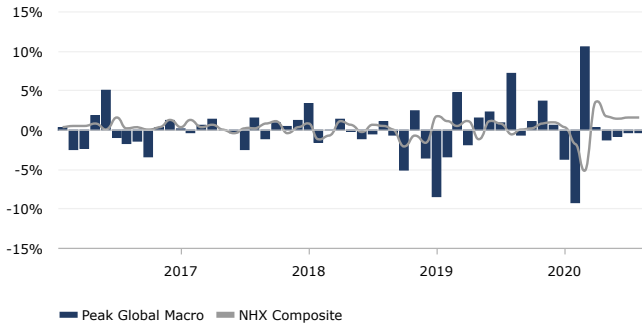
RISK STATISTICS (12M)

Sharpe Ratio	0.00
Sortino Ratio	-0.11
Sterling	-0.05
Calmar	-0.09
Skewness	0.56
Kurtosis	4.72
Maximum Drawdown	-12.54%
Correlation vs S&P 500	-0.14
Annualized Volatility	15.09%
Annualized Down. Deviation	10.39%

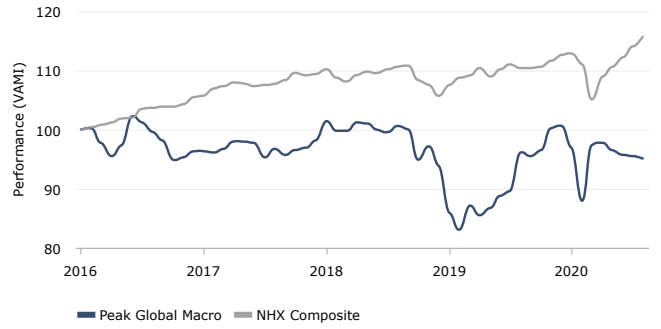
RISK/RETURN COMPARISON



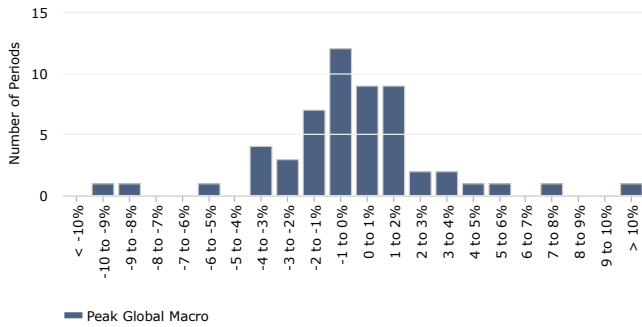
MONTHLY RETURNS



PERFORMANCE (VAMI)



DISTRIBUTION OF MONTHLY RETURNS



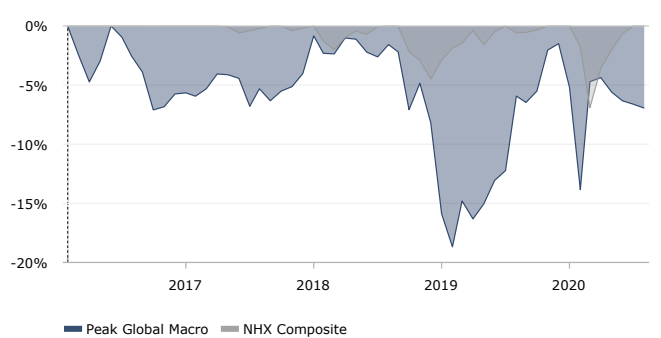
12 MONTH ROLLING ROR RETURN



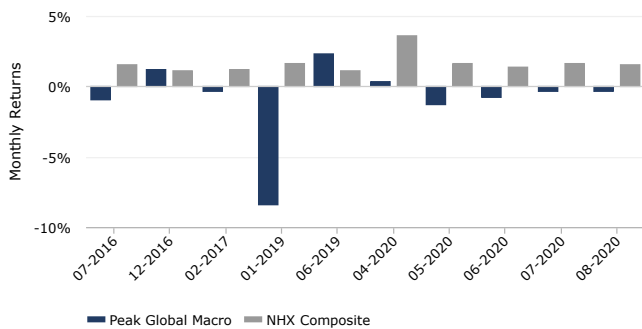
DRAWDOWN REPORT

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-18.68%	32	0	07/2016	-
2	-4.73%	2	2	03/2016	06/2016
3	-	-	-	-	-
4	-	-	-	-	-
5	-	-	-	-	-

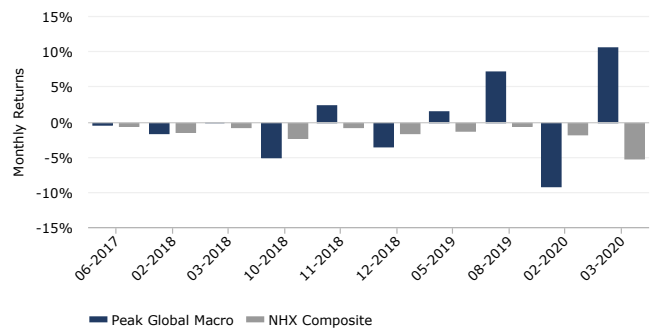
DRAWDOWN



UP CAPTURE VS. NHX COMPOSITE



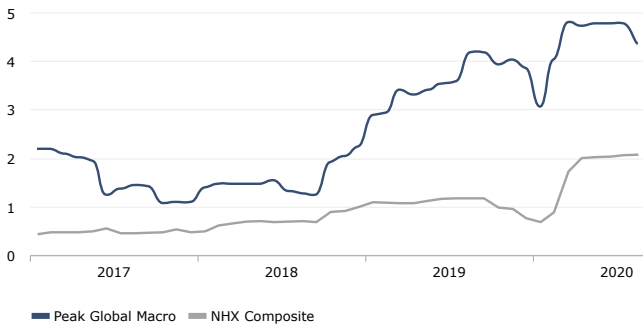
DOWN CAPTURE VS. NHX COMPOSITE



TIME WINDOW ANALYSIS

	3 Months	6 Months	1 Year	2 Years	3 Years
Avg. Monthly Return	-0.48%	1.29%	-0.09%	-0.23%	-0.05%
% Positive	0.00%	33.33%	41.67%	45.83%	47.22%
Avg. Pos. Period	-	5.48%	3.24%	3.22%	2.56%
Avg. Neg. Period	-0.48%	-0.68%	-2.31%	-2.98%	-2.26%
Sharpe Ratio	-7.79	1.14	0.00	-0.12	0.01
Sortino Ratio	-3.17	6.98	-0.11	-0.27	-0.07
Monthly Volatility	0.21%	4.16%	4.36%	4.27%	3.57%

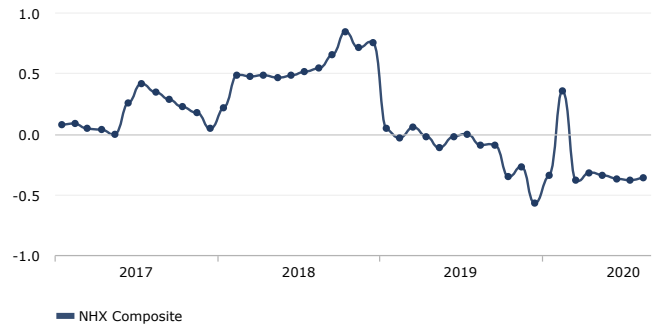
VOLATILITY (12 MONTHS ROLLING)



RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	10.61%	-9.14%	-0.04%	-0.07%	-0.36%	47.27%
3 Months	10.73%	-14.54%	-0.11%	.19%	-1.43%	54.72%
6 Months	15.68%	-17.38%	-0.07%	-0.22%	8.01%	50.00%
1 Year	14.27%	-16.76%	-0.25%	1.71%	-1.08%	56.82%
2 Years	5.90%	-13.55%	-3.05%	-2.31%	-5.46%	34.38%
3 Years	5.15%	-17.11%	-4.76%	-2.33%	-1.73%	30.00%
5 Years	-	-	-	-	-	-

CORRELATION (12 MONTH ROLLING)



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