

Peak Asset Management

Peak Core Hedge

STRATEGY DESCRIPTION

Peak Core Hedge är en specialfond som placerar globalt i hedgefonder med marknadsneutral inriktning. Målsättningen med fonden är att genom aktiv förvaltning och en noggrann urvalsprocess uppnå en hög riskjusterad årsavkastning under alla marknadsförhållanden. Fonden har som målsättning att på årsbasis skapa en avkastning om 6 - 8 % efter avgifter oavsett utvecklingen för fondens jämförelseindex.

Fonden kan vara exponerad mot aktier, obligationer, valutor, råvaror samt andra finansiella instrument inklusive derivatinstrument (såsom terminer, optioner och swapavtal) samt värdepapperslån. Fonden har möjlighet till belåning för att öka avkastningen i fonden. Fonden får använda sig av derivatinstrument som ett led i placeringsinriktningen, vilket kan ske i syfte att såväl öka som minska fondens risknivå

FUND INFORMATION

NHX Category	Fund Of Funds
NHX Country	Sweden
Legal Structure	Swedish Special Fund
Fund Domicile	Sweden
Minimum Investment	25,000,000 SEK
AUM	-
Inception Date	Sep 2012
Management Fee	0.50%
Performance Fee	20.00%

COMPANY INFORMATION

Company	Peak Asset Management
Principal	Marcus Andreis
Address	Hamngatan 15 Stockholm, SE -103 88
Phone	+46 8 400 282 31
E-mail	info@peakam.se
Website	www.peakam.se
Social Media	

MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2017	-0.27	0.44	-0.30										-0.13
2016	-0.89	-0.83	0.68	0.15	0.36	-0.37	0.51	0.33	0.36	-0.05	-0.28	0.58	0.54
2015	0.58	0.49	0.29	1.11	0.22	0.13	0.33	0.24	0.04	0.26	0.21	0.23	4.20
2014	0.36	0.75	0.32	0.13	0.55	0.33	0.51	0.80	0.36	0.34	-0.25	0.16	4.44
2013	0.93	0.45	0.53	0.79	0.45	-0.20	0.77	-0.11	1.02	0.55	0.62	0.97	6.98
2012									-0.04	0.31	0.66	0.24	1.17

PORTFOLIO MANAGERS

No data filled

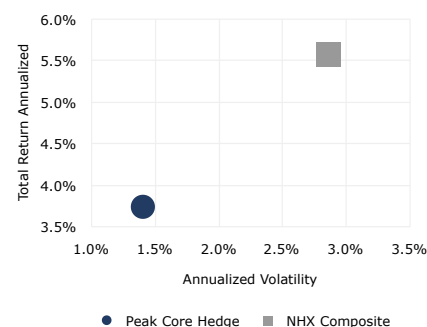
RETURN STATISTICS

Last Month Return	-
3 Month Return	-0.13%
Year to Date Return	-0.13%
12 Month Return	1.46%
36 Month Return	7.73%
Total Return Annualized	3.73%
Winning Months (%)	80.00%
Average Winning Month	0.46%
Average Losing Month	-0.33%
Total Return Cumulative	18.27%

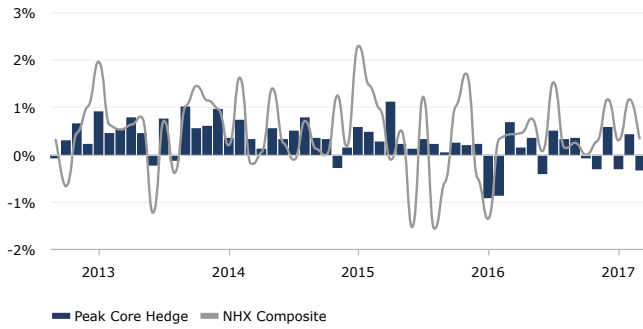
RISK STATISTICS (12M)

Sharpe Ratio	1.24
Sortino Ratio	2.36
Sterling	0.14
Calmar	3.95
Skewness	-0.28
Kurtosis	-1.36
Maximum Drawdown	-0.37%
Correlation vs S&P 500	0.28
Annualized Volatility	1.18%
Annualized Down. Deviation	0.37%

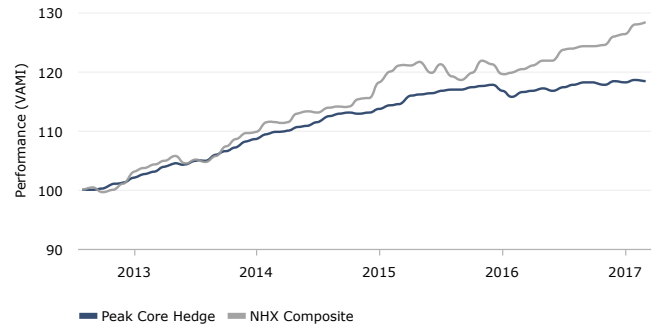
RISK/RETURN COMPARISON



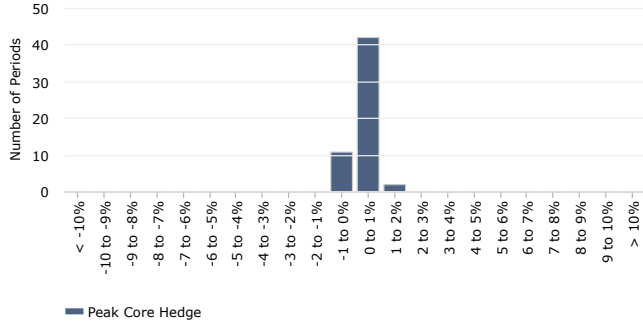
MONTHLY RETURNS



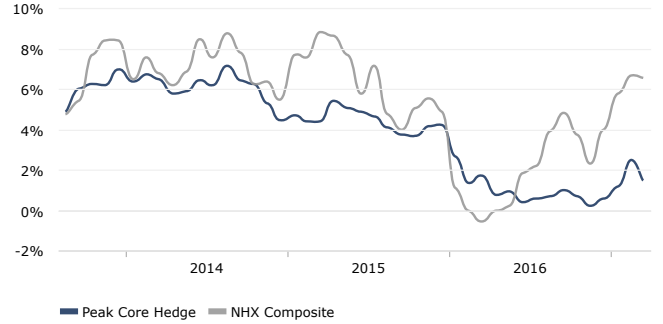
PERFORMANCE (VAMI)



DISTRIBUTION OF MONTHLY RETURNS



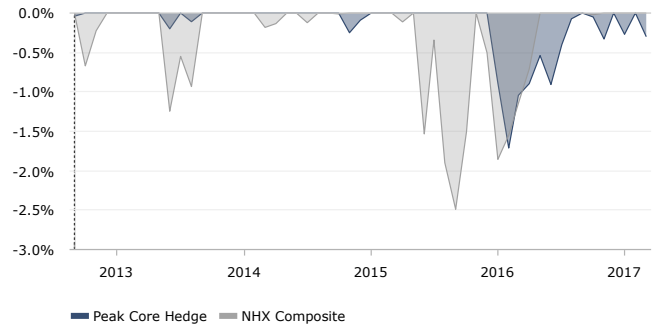
12 MONTH ROLLING ROR RETURN



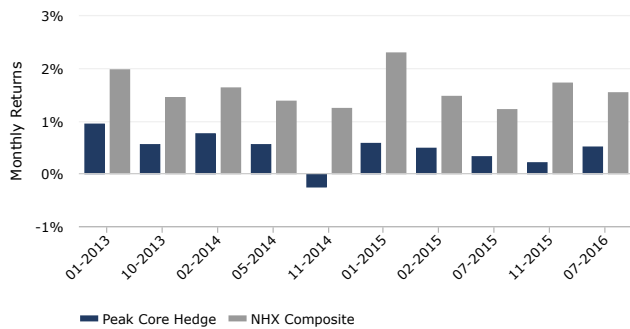
DRAWDOWN REPORT

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-1.71%	2	7	01/2016	09/2016
2	-0.33%	2	1	10/2016	12/2016
3	-0.30%	1	0	03/2017	-
4	-0.27%	1	1	01/2017	02/2017
5	-0.25%	1	2	11/2014	01/2015

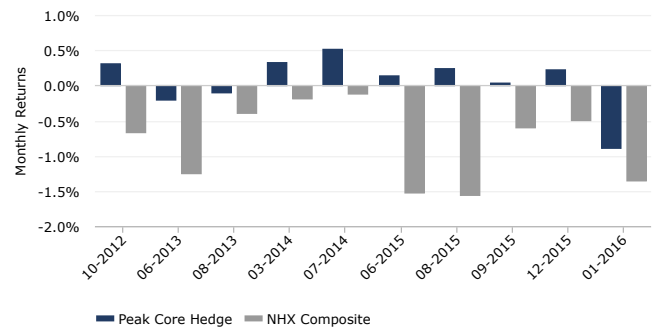
DRAWDOWN



UP CAPTURE VS. NHX COMPOSITE



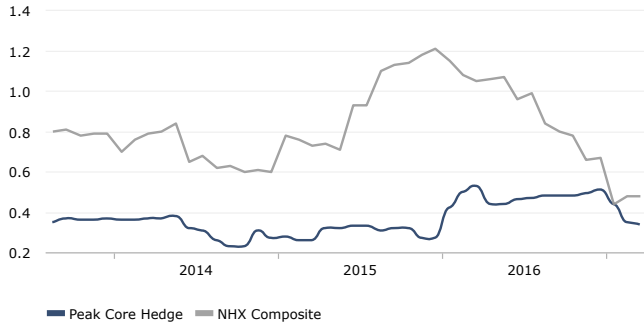
DOWN CAPTURE VS. NHX COMPOSITE



TIME WINDOW ANALYSIS

	3 Months	6 Months	1 Year	2 Years	3 Years
Avg. Monthly Return	-0.04%	0.02%	0.12%	0.13%	0.21%
% Positive	33.33%	33.33%	58.33%	70.83%	77.78%
Avg. Pos. Period	0.44%	0.51%	0.39%	0.36%	0.38%
Avg. Neg. Period	-0.29%	-0.23%	-0.25%	-0.43%	-0.41%
Sharpe Ratio	-0.44	0.19	1.24	1.04	1.78
Sortino Ratio	-0.65	0.33	2.36	1.64	3.10
Monthly Volatility	0.34%	0.36%	0.34%	0.44%	0.40%

VOLATILITY (12 MONTHS ROLLING)



RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	1.11%	-0.89%	0.31%	0.33%	-0.30%	80.00%
3 Months	2.21%	-1.49%	0.96%	1.02%	-0.13%	90.57%
6 Months	4.35%	-0.98%	1.95%	2.29%	0.12%	90.00%
1 Year	7.13%	0.19%	3.94%	4.42%	1.46%	100.00%
2 Years	12.84%	3.21%	8.35%	9.24%	3.21%	100.00%
3 Years	17.02%	7.73%	12.55%	12.23%	7.73%	100.00%
5 Years	-	-	-	-	-	-

CORRELATION (12 MONTH ROLLING)



AUM (EUR)

Peak Core Hedge

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