

# Peak Asset Management

## Peak Equity Alpha

### STRATEGY DESCRIPTION

Peak Equity Alpha is fund aiming to achieve long-term value creation at reduced risk using statistical relationships within equity markets. The fund predominantly invests in equities and equity-related investments, as well as uses derivative and hedging strategies to a great extent. Peak Equity Alpha aims to exhibit minimal correlation with broader equity markets. The fund does not have a specific geographical orientation.

### FUND INFORMATION

NHX Category	Equities
NHX Country	Sweden
Legal Structure	Swedish Special Fund
Fund Domicile	Sweden
Minimum Investment	100,000 SEK
AUM	-
Inception Date	Jul 2012
Management Fee	1.00%
Performance Fee	20.00%

### COMPANY INFORMATION

Company	Peak Asset Management
Principal	Marcus Andreis
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Phone	+46 8 400 282 31
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Website	<a href="http://www.peakam.se">www.peakam.se</a>
Social Media	

### MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2020	-0.60	-0.46	-4.63	0.19	0.60	-1.18	-0.35	-0.67					-6.97
2019	2.30	0.14	-0.91	-0.44	-1.69	0.97	0.54	-1.77	0.95	-0.57	-0.40	-0.47	-1.42
2018	-0.43	-2.67	0.54	0.06	0.85	-0.91	0.62	-0.50	-0.10	0.70	2.36	-0.40	0.04
2017	0.29	0.87	-0.84	-0.16	-1.12	0.68	0.09	-0.66	-0.38	-1.00	-0.31	-0.13	-2.66
2016	0.35	1.99	0.78	0.23	0.24	1.09	0.35	-0.17	0.83	0.44	0.53	-0.04	6.81
2015	0.12	0.61	0.93	1.30	0.85	0.02	0.44	0.09	-0.03	1.15	0.75	-1.58	4.72
2014	-0.17	1.69	3.39	2.72	1.32	-0.30	0.95	1.42	-1.88	-0.25	-0.36	-0.77	7.90
2013	1.73	0.00	0.73	2.85	-2.01	-1.70	3.13	1.52	1.38	0.66	-2.40	-0.64	5.19
2012							1.82	2.01	2.18	-0.68	2.30	-0.04	7.79

### PORTFOLIO MANAGERS

No data filled

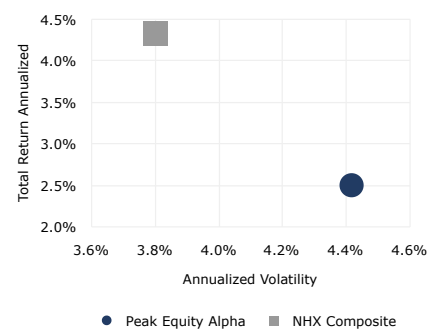
### RETURN STATISTICS

Last Month Return	-
3 Month Return	-2.19%
Year to Date Return	-6.97%
12 Month Return	-7.43%
36 Month Return	-9.91%
Total Return Annualized	2.49%
Winning Months (%)	55.10%
Average Winning Month	1.07%
Average Losing Month	-0.86%
Total Return Cumulative	22.20%

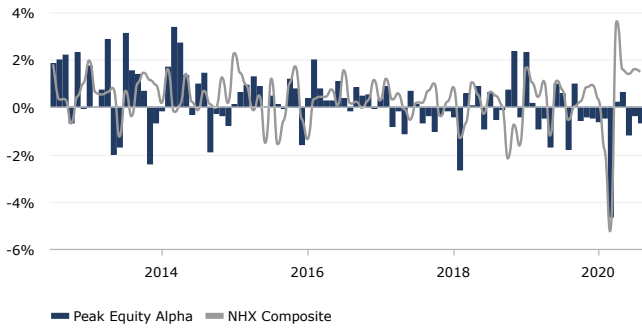
### RISK STATISTICS (12M)

Sharpe Ratio	-1.65
Sortino Ratio	-1.55
Sterling	-0.41
Calmar	-0.90
Skewness	-2.68
Kurtosis	9.35
Maximum Drawdown	-8.30%
Correlation vs S&P 500	0.68
Annualized Volatility	4.60%
Annualized Down. Deviation	4.47%

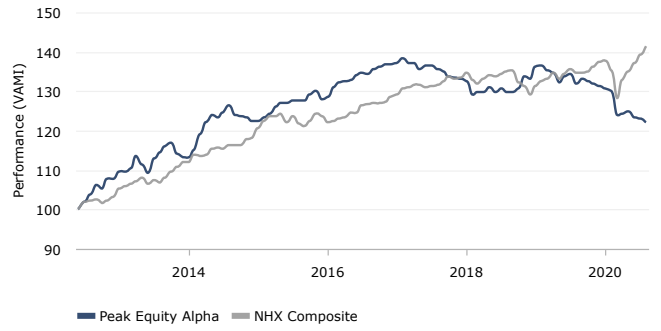
### RISK/RETURN COMPARISON



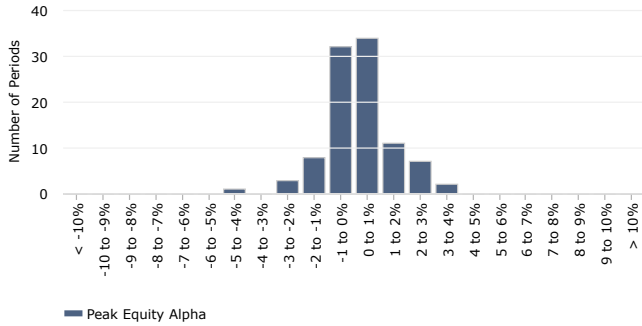
MONTHLY RETURNS



PERFORMANCE (VAMI)



DISTRIBUTION OF MONTHLY RETURNS



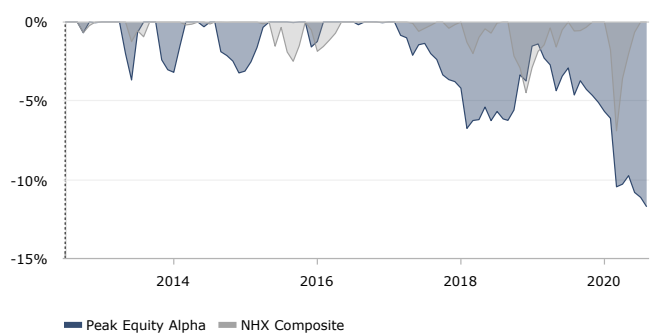
12 MONTH ROLLING ROR RETURN



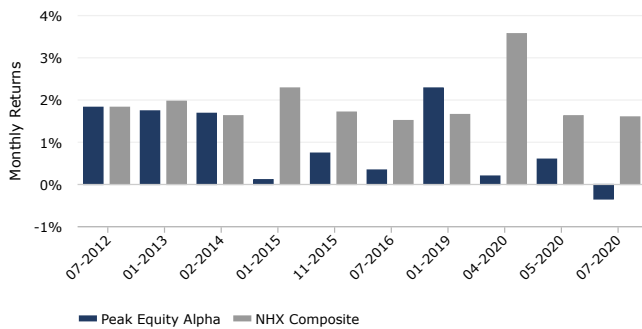
DRAWDOWN REPORT

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-11.72%	42	0	03/2017	-
2	-3.68%	2	2	05/2013	08/2013
3	-3.23%	4	5	09/2014	05/2015
4	-3.19%	3	2	11/2013	03/2014
5	-1.58%	1	2	12/2015	02/2016

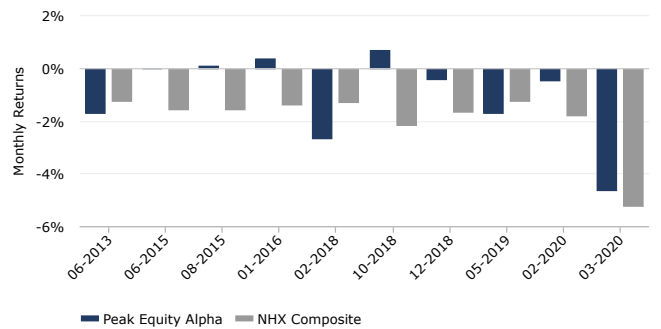
DRAWDOWN



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	-0.73%	-1.02%	-0.64%	-0.25%	-0.29%
% Positive	0.00%	33.33%	25.00%	37.50%	36.11%
Avg. Pos. Period	-	0.40%	0.58%	0.97%	0.83%
Avg. Neg. Period	-0.73%	-1.71%	-1.04%	-0.98%	-0.91%
Sharpe Ratio	-7.43	-2.03	-1.65	-0.63	-0.80
Sortino Ratio	-3.14	-1.79	-1.55	-0.77	-0.93
Monthly Volatility	0.34%	1.72%	1.33%	1.36%	1.22%

VOLATILITY (12 MONTHS ROLLING)



RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	3.39%	-4.63%	0.21%	0.13%	-0.67%	55.10%
3 Months	8.00%	-5.64%	0.62%	0.48%	-2.19%	56.25%
6 Months	10.13%	-6.99%	1.18%	1.52%	-5.98%	63.44%
1 Year	12.84%	-8.46%	2.56%	3.22%	-7.43%	72.41%
2 Years	23.48%	-5.94%	5.46%	6.35%	-5.94%	60.00%
3 Years	27.10%	-9.91%	7.85%	7.30%	-9.91%	74.60%
5 Years	36.43%	-4.36%	13.17%	13.40%	-4.36%	84.62%

CORRELATION (12 MONTH ROLLING)



AUM (EUR)

Peak Equity Alpha

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