

Peak Asset Management

Peak Core Strategies

STRATEGY DESCRIPTION

Peak Core Strategies is a multi-strategy fund combining uncorrelated investments strategies in order to achieve attractive long-term risk-adjusted returns. The fund's objective is to deliver an absolute return regardless of developments in broader equity and fixed income markets. Peak Core Strategies may invest in fund units (including the funds managed by Peak Asset Management), transferable securities, money market instruments, and derivative instruments.

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	Jan 2014
Management Fee	1.00%
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
2020	-4.80	-1.74	-2.91	2.18	-10.80	-6.99	3.18	-0.80					-21.19
2019	-0.32	2.07	-0.70	-2.81	3.34	-0.98	2.33	-1.20	0.80	-2.10	-1.55	1.20	-0.12
2018	1.44	-1.34	0.25	0.95	0.70	-0.93	0.67	0.55	0.29	-1.34	-0.26	-0.86	0.07
2017	-1.01	3.24	2.56	1.14	1.24	-0.34	0.15	0.89	0.89	-0.15	0.24	0.12	9.26
2016	-1.25	0.05	0.06	0.84	1.74	0.63	0.86	-0.09	1.37	1.37	1.12	1.66	8.64
2015	2.70	1.77	0.82	-0.92	0.62	0.06	1.45	-0.51	0.30	0.98	1.50	-1.19	7.77
2014	1.34	1.87	-0.44	-0.81	1.89	0.91	1.11	2.85	-1.04	-0.62	0.70	-1.38	6.46

PORTFOLIO MANAGERS

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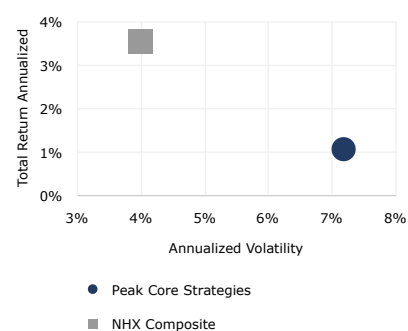
RETURN STATISTICS

Last Month Return	-
3 Month Return	-4.80%
Year to Date Return	-21.19%
12 Month Return	-22.52%
36 Month Return	-20.37%
Total Return Annualized	1.06%
Winning Months (%)	61.25%
Average Winning Month	1.24%
Average Losing Month	-1.68%
Total Return Cumulative	7.28%

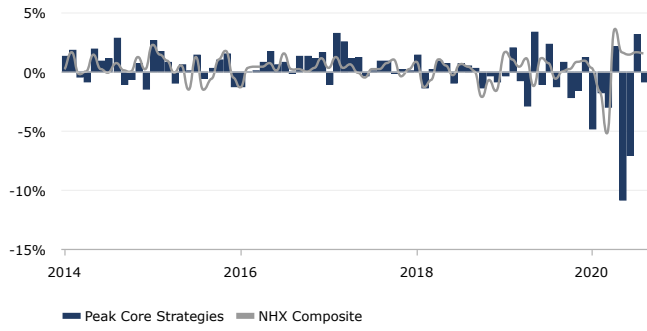
RISK STATISTICS (12M)

Sharpe Ratio	-1.84
Sortino Ratio	-1.75
Sterling	-0.65
Calmar	-0.90
Skewness	-1.07
Kurtosis	1.75
Maximum Drawdown	-24.90%
Correlation vs S&P 500	0.23
Annualized Volatility	13.23%
Annualized Down. Deviation	11.09%

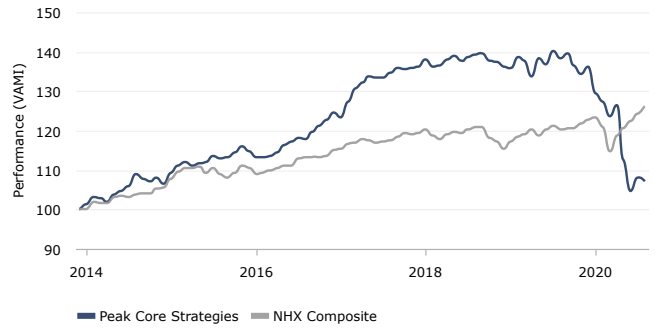
RISK/RETURN COMPARISON



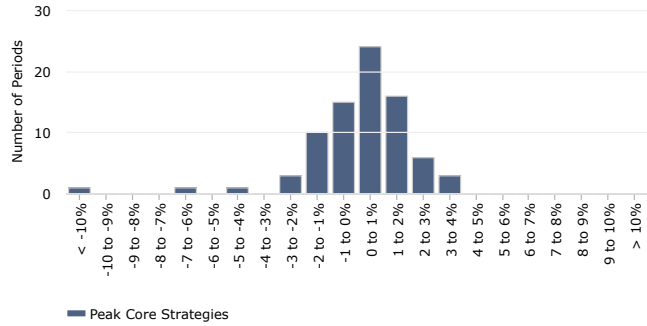
MONTHLY RETURNS



PERFORMANCE (VAMI)



DISTRIBUTION OF MONTHLY RETURNS



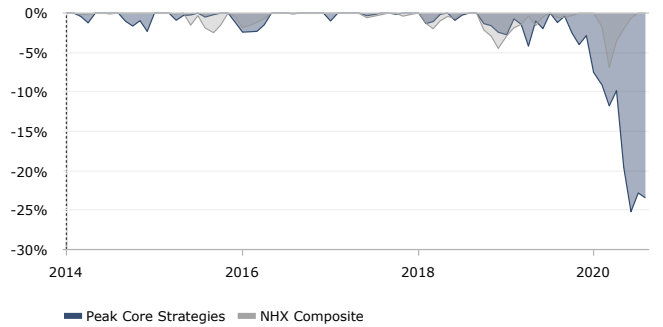
12 MONTH ROLLING ROR RETURN



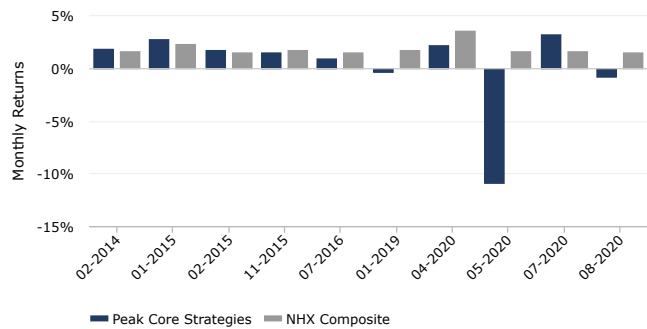
DRAWDOWN REPORT

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-25.21%	11	0	08/2019	-
2	-4.21%	7	3	10/2018	07/2019
3	-2.43%	2	4	12/2015	05/2016
4	-2.33%	4	1	09/2014	01/2015
5	-1.34%	1	3	02/2018	05/2018

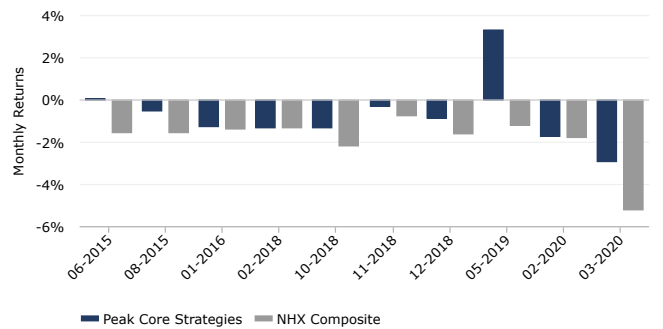
DRAWDOWN



UP CAPTURE VS. NHX COMPOSITE



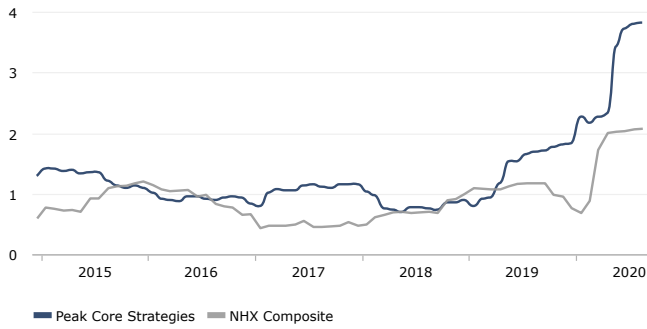
DOWN CAPTURE VS. NHX COMPOSITE



TIME WINDOW ANALYSIS

	3 Months	6 Months	1 Year	2 Years	3 Years
Avg. Monthly Return	-1.63%	-2.82%	-2.10%	-1.08%	-0.63%
% Positive	33.33%	33.33%	33.33%	33.33%	47.22%
Avg. Pos. Period	3.18%	2.68%	1.84%	1.92%	1.25%
Avg. Neg. Period	-3.90%	-5.38%	-3.96%	-2.51%	-2.24%
Sharpe Ratio	-1.27	-1.89	-1.84	-1.15	-0.77
Sortino Ratio	-1.39	-1.81	-1.75	-1.24	-0.88
Monthly Volatility	4.18%	4.93%	3.82%	3.12%	2.66%

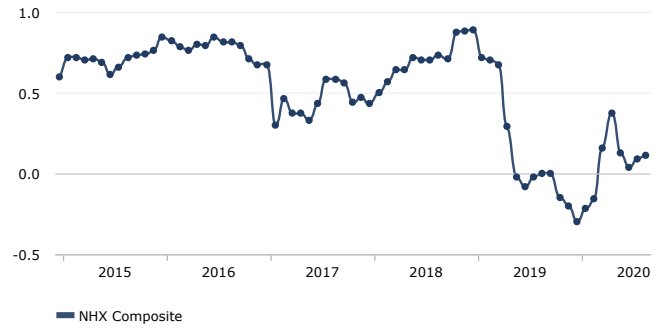
VOLATILITY (12 MONTHS ROLLING)



RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	3.34%	-10.80%	0.11%	0.42%	-0.80%	61.25%
3 Months	7.09%	-15.23%	0.27%	0.97%	-4.80%	67.95%
6 Months	9.22%	-23.01%	1.03%	2.09%	-15.76%	73.33%
1 Year	15.53%	-23.47%	3.26%	4.05%	-22.52%	75.36%
2 Years	21.94%	-23.84%	8.78%	12.03%	-22.99%	82.46%
3 Years	29.62%	-21.39%	16.14%	21.76%	-20.37%	84.44%
5 Years	36.30%	-6.34%	21.13%	27.45%	-5.02%	85.71%

CORRELATION (12 MONTH ROLLING)



AUM (EUR)

Peak Core Strategies

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