

WH Asset Management

STRATEGY DESCRIPTION

WH Index is a multi-asset managed fund that has exposure to traditional asset classes such as shares and bonds (mortgage, corporate, government, etc.), but the focus is on using low-cost products with strong liquidity. The fund's objective is to generate good risk-adjusted returns through diversification across various asset classes, combined with the use of alternative investments, financial instruments and leverage. The asset allocation predominantly focuses on index products such as ETFs, futures, and options.

FUND INFORMATION

NHX Category	Diversified
NHX Country	Denmark
Legal Structure	Alternative Investment Fund
Fund Domicile	Denmark
Minimum Investment	100,000 EUR
AUM	90M DKK
Inception Date	Jul 2004
Management Fee	0.90%
Performance Fee	0.00%

COMPANY INFORMATION

Company	WH Asset Management
Address	Slotsmarken 18, 1 Horsholm, 2970
Phone	+45 70 21 33 99
E-mail	allan@whinvest.dk
Website	www.wh-assetmanagement.dk
Social Media	

MONTHLY PERFORMANCE

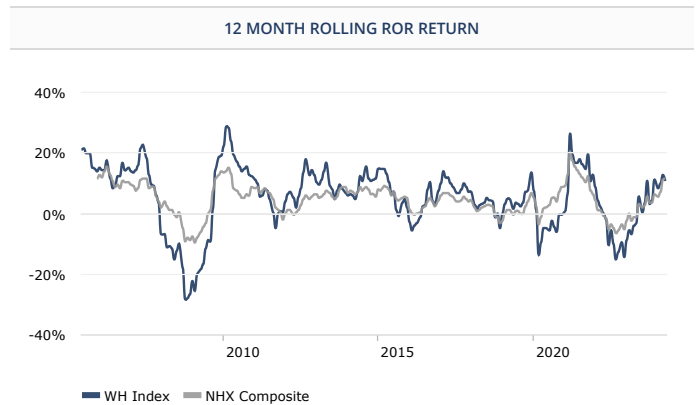
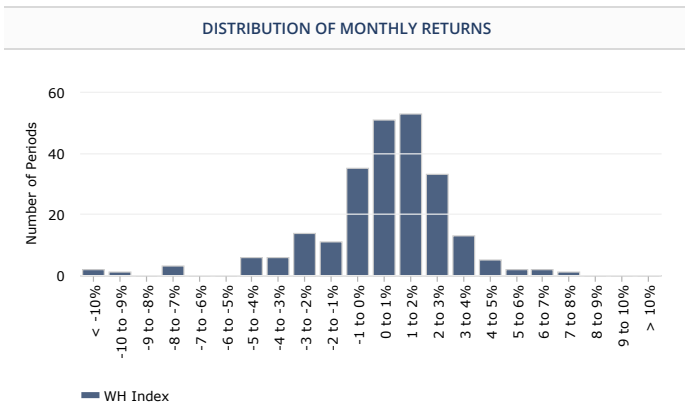
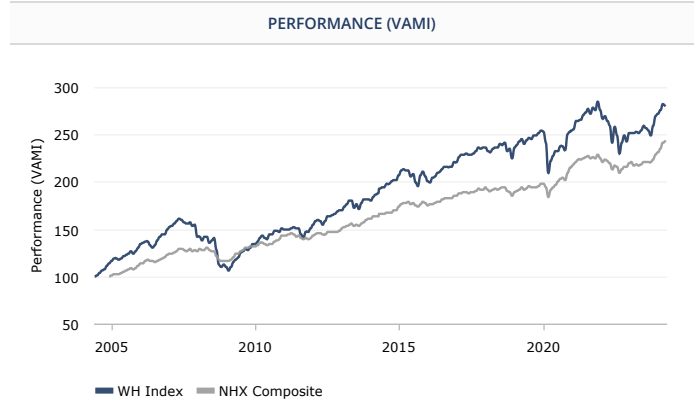
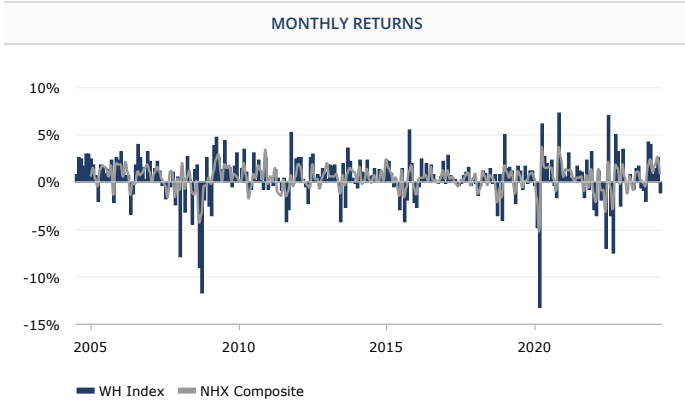
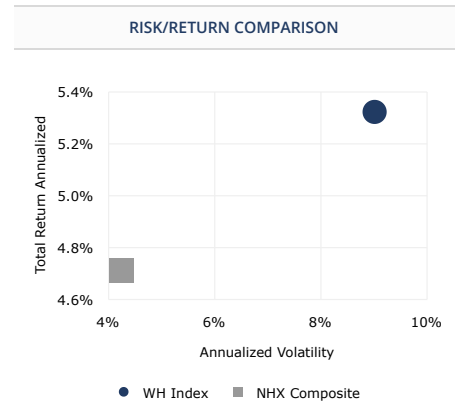
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	0.71	1.43	2.49	-1.13									3.51
2023	3.41	-0.03	-0.01	0.75	-0.79	1.35	1.60	-0.69	-0.91	-2.07	4.15	3.98	11.03
2022	-2.89	-3.60	1.18	-1.97	-1.78	-7.01	6.98	-3.63	-7.49	4.99	3.24	-2.57	-14.58
2021	0.77	0.50	3.12	0.42	0.33	1.68	1.21	1.07	-1.69	2.35	-0.78	3.13	12.68
2020	-0.44	-4.79	-13.27	6.07	2.72	1.89	0.18	2.31	-0.39	-1.69	7.24	1.06	-0.72
2019	4.94	1.44	1.49	1.17	-2.29	1.69	1.10	-0.82	1.71	-0.11	1.16	1.17	13.23
2018	-0.07	-1.39	-0.42	1.21	0.85	-0.05	1.43	-0.16	0.71	-3.55	0.78	-4.12	-4.85
2017	-0.16	2.78	0.65	0.37	0.24	-0.44	-0.08	0.70	1.06	1.55	-0.33	0.42	6.93
2016	-2.66	-0.55	2.46	0.40	1.87	0.52	1.78	0.74	0.04	-0.15	0.48	2.13	7.18
2015	2.34	2.22	0.93	-0.46	-0.33	-2.89	1.35	-4.16	-1.91	5.47	1.97	-2.17	1.98
2014	-0.58	2.34	0.99	0.95	2.30	0.54	0.63	1.34	0.05	1.27	0.90	0.16	11.41
2013	0.24	1.85	1.68	1.85	0.28	-4.21	1.89	-2.71	3.53	2.19	0.39	-0.19	6.73
2012	2.54	2.60	0.24	-0.57	-2.32	2.54	2.96	0.41	0.73	0.46	1.43	1.04	12.60
2011	-0.76	0.03	-0.33	1.33	0.43	-0.86	0.35	-4.22	-2.95	5.25	-0.09	2.39	0.26
2010	0.06	1.44	3.46	1.08	-1.24	-0.74	3.08	0.08	2.34	0.17	-0.76	2.59	12.04
2009	-2.54	-3.54	3.77	4.71	2.53	1.27	4.37	1.58	1.48	-0.46	1.63	3.12	19.04
2008	-7.89	0.35	-3.17	2.71	0.25	-4.48	1.31	1.84	-9.11	-11.73	-1.96	2.54	-26.75
2007	2.22	0.55	1.42	2.16	1.15	-0.42	-1.79	-0.71	-0.45	1.04	-2.38	0.54	3.26
2006	3.19	1.08	0.70	0.63	-3.38	-1.33	1.82	4.00	2.56	1.56	0.27	3.13	14.93
2005	2.37	1.75	0.63	-2.03	1.73	1.58	0.93	1.29	2.28	-2.11	2.51	2.27	13.87
2004							0.75	2.50	2.47	1.68	2.89	2.99	14.02

PORTFOLIO MANAGERS

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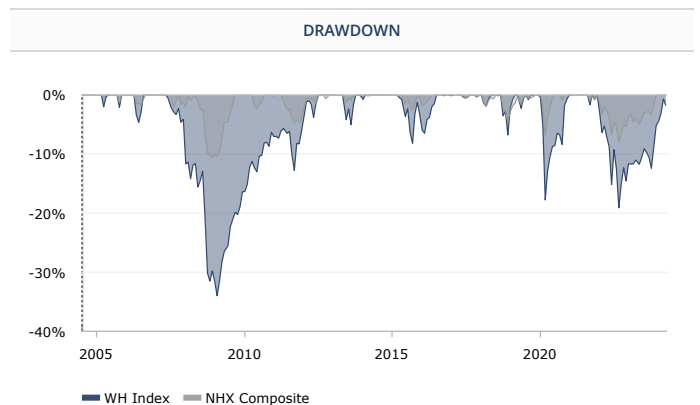
RETURN STATISTICS	
Last Month Return	-
3 Month Return	2.78%
Year to Date Return	3.51%
12 Month Return	10.36%
36 Month Return	5.48%
Total Return Annualized	5.32%
Winning Months (%)	67.23%
Average Winning Month	1.76%
Average Losing Month	-2.19%
Total Return Cumulative	179.40%

RISK STATISTICS (12M)	
Sharpe Ratio	1.51
Sortino Ratio	3.62
Sterling	0.76
Calmar	2.85
Skewness	0.40
Kurtosis	-0.32
Maximum Drawdown	-3.63%
Correlation vs S&P 500	0.85
Annualized Volatility	6.72%
Annualized Down. Deviation	1.73%

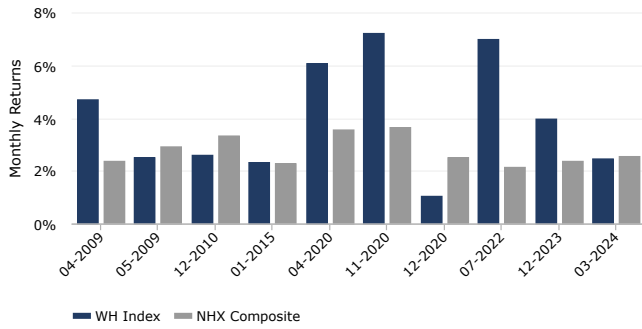


DRAWDOWN REPORT

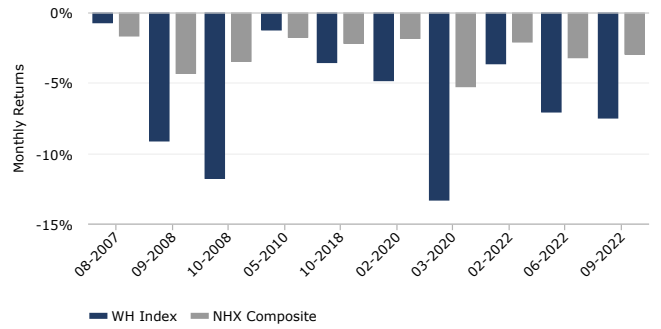
No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-33.99%	21	41	06/2007	07/2012
2	-19.12%	9	0	01/2022	-
3	-17.79%	3	10	01/2020	01/2021
4	-8.20%	6	10	04/2015	07/2016
5	-6.80%	3	3	10/2018	03/2019



UP CAPTURE VS. NHX COMPOSITE



DOWN CAPTURE VS. NHX COMPOSITE



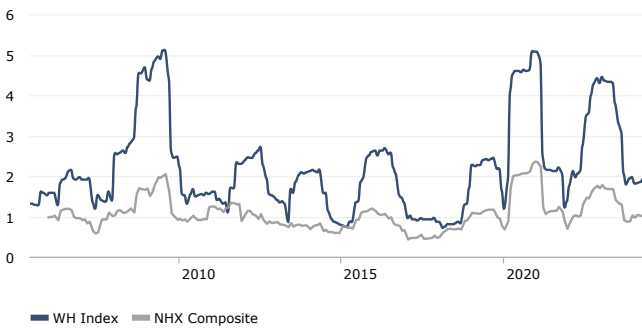
TIME WINDOW ANALYSIS

	3 Months	6 Months	1 Year	2 Years	3 Years
Avg. Monthly Return	0.92%	1.92%	0.82%	0.23%	0.15%
% Positive	66.67%	83.33%	58.33%	50.00%	52.78%
Avg. Pos. Period	1.96%	2.55%	2.24%	2.92%	2.42%
Avg. Neg. Period	-1.13%	-1.13%	-1.12%	-2.34%	-2.30%
Sharpe Ratio	2.12	3.63	1.51	0.30	0.22
Sortino Ratio	4.88	14.43	3.62	0.34	0.24
Monthly Volatility	1.52%	1.85%	1.94%	3.39%	3.02%

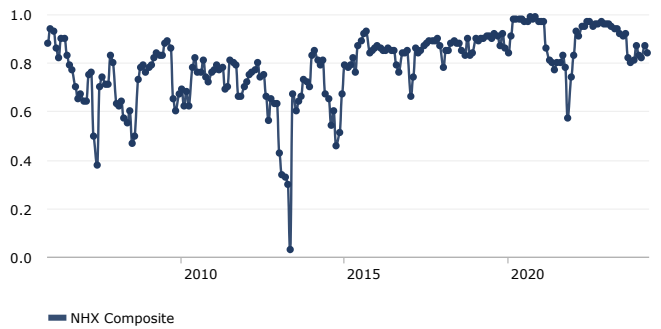
RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	7.24%	-13.27%	0.47%	0.75%	-1.13%	67.23%
3 Months	11.41%	-21.34%	1.41%	2.23%	2.78%	70.76%
6 Months	19.61%	-24.18%	2.75%	3.84%	12.10%	74.25%
1 Year	28.53%	-28.48%	5.23%	6.82%	10.36%	75.33%
2 Years	40.83%	-30.82%	9.77%	10.56%	5.73%	80.47%
3 Years	60.06%	-21.65%	14.50%	15.36%	5.48%	81.77%
5 Years	73.91%	-3.83%	26.24%	24.68%	13.77%	96.65%

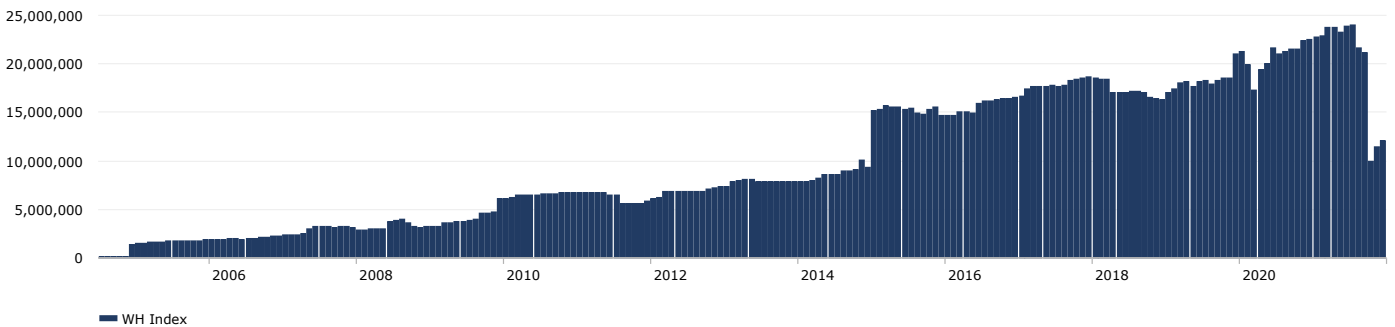
VOLATILITY (12 MONTHS ROLLING)



CORRELATION (12 MONTH ROLLING)



AUM (EUR)



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