Formuepleje Penta

Formuepleje Fund Management A/S

STRATEGY DESCRIPTION

Using classical portfolio theory, Formuepleje Penta invests in equities and bonds with the goal of optimizing the relationship between the expected return and the risk of the investment. In order to increase the risk as well as the expected return, Formuepleje Penta does not increase the weight of equities in the portfolio. Rather, the fund uses leverage in order to purchase more of the optimal investment and maintain the original ratio between equities and bonds. On a five year horizon, the expected return is 100 percent.

FUND INFORMATION

NHX Category	Diversified
NHX Country	Denmark
Legal Structure	Unknown
Fund Domicile	Denmark
Minimum Investment	00 DKK
AUM	5,165M DKK
Inception Date	Jan 2005
Management Fee	2.25%
Performance Fee	10.00%
SFDR Classification	-

COMPANY INFORMATION

Company	Formuepleje Fund Management A/S
Address	Varkmestergade 25 Aarhus, 8000
Phone	+45 87 46 49 00
E-mail	info@formuepleje.dk
Website	-
Social Media	

MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	1.86	4.02	2.81	-4.98	3.10	3.12	4.45	1.36	3.30	-1.92			18.04
2023	7.23	-1.22	2.29	-0.64	0.42	0.38	3.10	-0.79	-3.75	-2.55	8.34	6.19	19.78
2022	-3.91	-13.05	5.66	-7.40	-3.84	-9.24	11.77	-8.86	-16.08	13.10	5.31	-8.08	-33.23
2021	-0.53	-2.27	9.45	0.45	-2.81	4.84	2.95	-0.60	-7.56	5.16	-2.08	8.78	15.39
2020	-0.28	-7.52	-23.51	17.05	2.23	2.41	0.71	3.81	-0.56	-1.42	13.74	2.33	3.11
2019	12.08	5.04	1.76	4.38	-5.75	5.20	2.72	-3.44	3.67	-0.61	3.76	2.20	34.37
2018	2.48	-3.70	-1.06	3.77	4.18	-0.77	4.61	1.11	-0.67	-4.85	3.60	-10.08	-2.45
2017	0.69	7.74	-0.05	0.80	-2.45	1.69	-0.55	-1.23	3.11	4.71	0.29	-0.11	15.19
2016	-5.79	0.19	3.62	0.82	6.32	-2.49	7.04	1.94	-0.22	-0.48	5.33	3.74	21.04
2015	6.29	6.89	3.29	-2.86	1.46	-7.08	4.10	-9.49	-2.31	10.59	7.40	-4.71	11.96
2014	-2.17	1.72	0.70	-0.82	5.99	0.50	0.36	1.83	2.30	2.36	0.26	-0.36	13.17
2013	2.78	6.26	6.33	3.20	5.97	-5.60	1.20	5.12	4.53	6.51	-0.75	-1.83	38.35
2012	3.83	6.11	1.20	0.39	-0.84	-0.57	9.56	1.30	2.67	0.30	4.23	0.18	31.70
2011	-2.08	0.07	-4.68	1.19	1.20	-3.02	4.27	-7.84	2.26	7.87	-1.50	10.25	6.78
2010	0.66	4.45	6.86	3.54	-2.35	-9.85	3.81	-1.01	3.94	0.23	2.95	5.73	19.33
2009	-18.18	-21.60	21.10	10.79	1.20	4.89	11.55	5.03	2.71	-0.70	3.46	3.34	16.71
2008	-14.44	0.55	-17.57	23.95	-1.05	-18.26	7.98	2.90	-29.26	-60.78	10.48	-7.91	-77.70
2007	4.03	-4.09	2.73	5.13	3.74	-1.86	-3.57	1.04	1.20	2.69	-7.72	-0.76	1.73
2006	4.27	2.65	1.94	-0.05	-7.59	3.65	1.42	4.31	2.87	5.38	2.06	6.09	29.71
2005	1.20	3.91	1.22	-4.05	6.27	3.07	6.40	-0.98	7.87	-4.12	2.64	4.59	30.86

PORTFOLIO MANAGERS

Rene Rømer, Erik Bech and Otto Friedrichsen

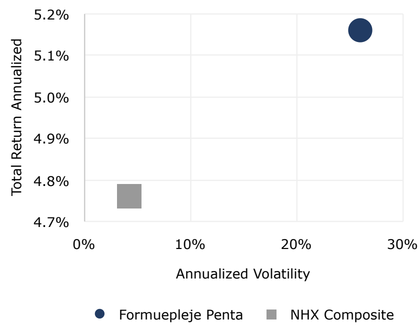
RETURN STATISTICS

Last Month Return	-
3 Month Return	2.69%
Year to Date Return	18.04%
12 Month Return	35.80%
36 Month Return	0.56%
Total Return Annualized	5.16%
Winning Months (%)	64.29%
Average Winning Month	4.31%
Average Losing Month	-5.60%
Total Return Cumulative	171.32%

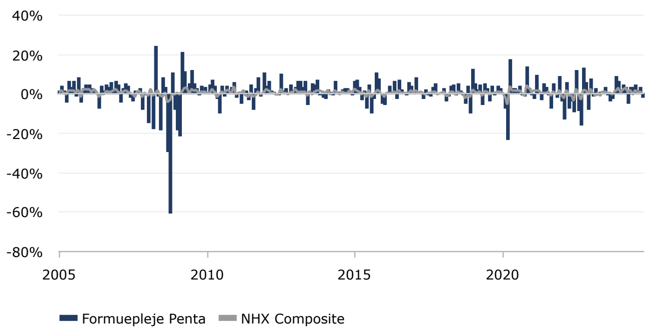
RISK STATISTICS (12M)

Sharpe Ratio	2.75
Sortino Ratio	5.81
Sterling	2.39
Calmar	7.19
Skewness	-0.89
Kurtosis	2.49
Maximum Drawdown	-4.98%
Correlation vs S&P 500	0.91
Annualized Volatility	11.50%
Annualized Down. Deviation	5.30%

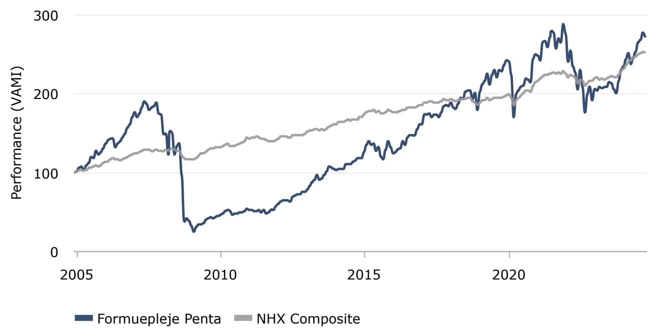
RISK/RETURN COMPARISON



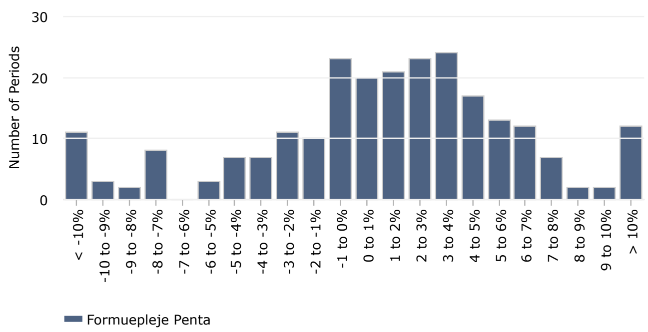
MONTHLY RETURNS



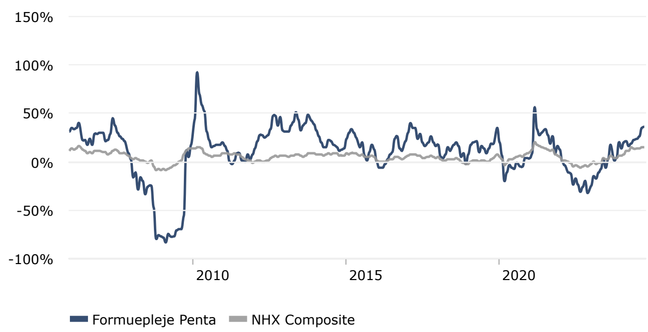
PERFORMANCE (VAMI)



DISTRIBUTION OF MONTHLY RETURNS



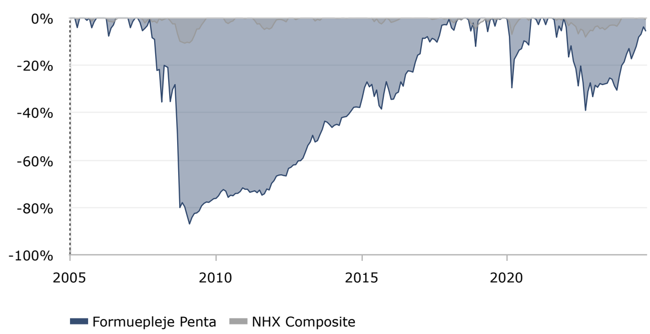
12 MONTH ROLLING ROR RETURN



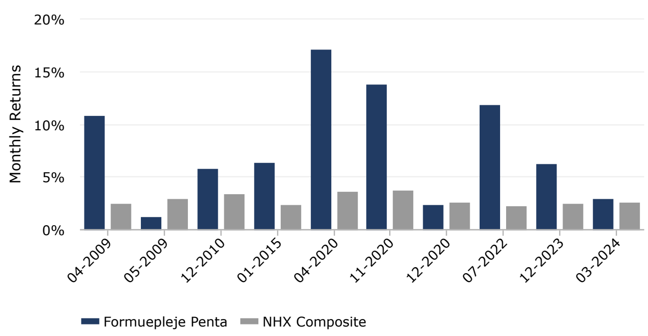
DRAWDOWN REPORT

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-86.98%	21	111	06/2007	05/2018
2	-39.01%	9	0	01/2022	-
3	-29.46%	3	8	01/2020	11/2020
4	-11.95%	4	2	09/2018	02/2019
5	-8.11%	2	3	08/2021	12/2021

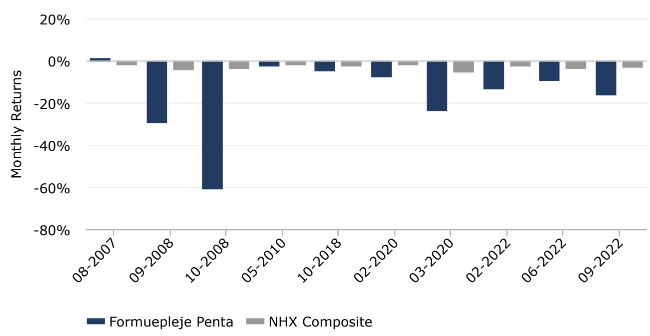
DRAWDOWN



UP CAPTURE VS. NHX COMPOSITE



DOWN CAPTURE VS. NHX COMPOSITE



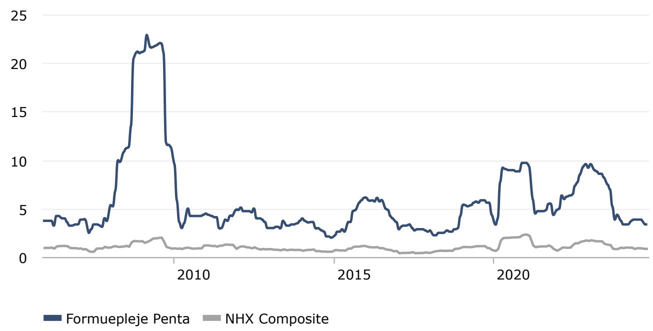
TIME WINDOW ANALYSIS

	3 Months	6 Months	1 Year	2 Years	3 Years
Avg. Monthly Return	0.89%	2.21%	2.58%	1.32%	0.02%
% Positive	66.67%	83.33%	83.33%	66.67%	55.56%
Avg. Pos. Period	2.33%	3.07%	3.86%	3.58%	4.83%
Avg. Neg. Period	-1.92%	-1.92%	-3.45%	-2.99%	-5.52%
Sharpe Ratio	1.47	3.75	2.75	1.25	0.12
Sortino Ratio	2.78	9.78	5.81	2.07	0.01
Monthly Volatility	2.15%	2.07%	3.32%	3.84%	6.45%

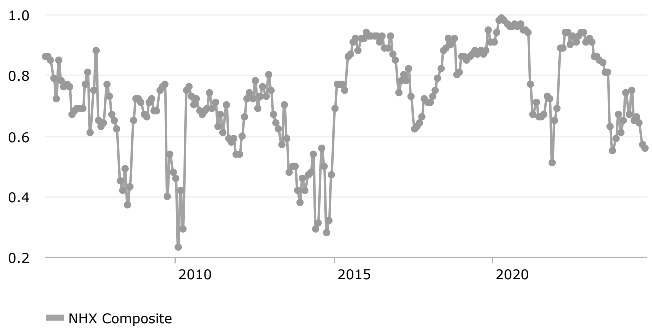
RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	23.95%	-60.78%	0.77%	1.57%	-1.92%	64.29%
3 Months	35.78%	-71.45%	2.32%	4.33%	2.69%	69.49%
6 Months	66.86%	-81.89%	4.98%	7.47%	14.04%	74.25%
1 Year	91.30%	-83.37%	10.15%	15.56%	35.80%	76.21%
2 Years	112.76%	-85.42%	19.25%	25.55%	36.86%	76.74%
3 Years	155.43%	-82.37%	28.46%	39.82%	0.56%	70.94%
5 Years	320.36%	-67.54%	63.66%	74.40%	19.11%	74.30%

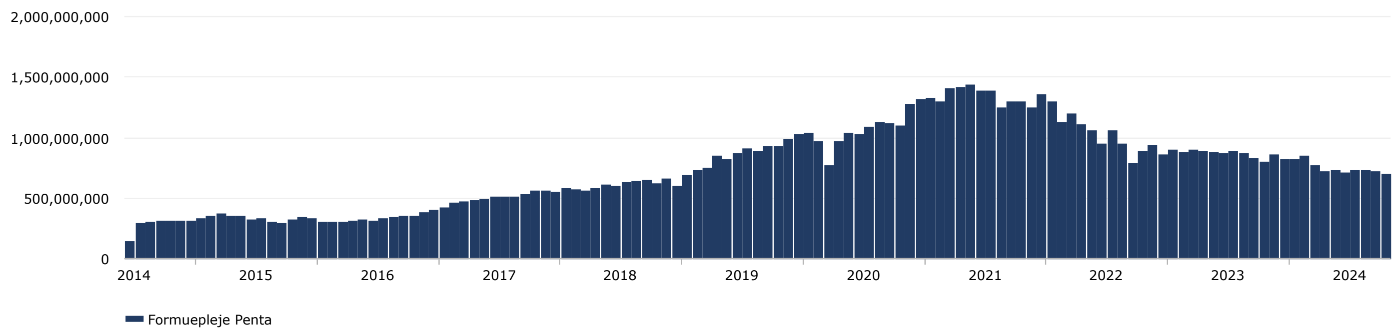
VOLATILITY (12 MONTHS ROLLING)



CORRELATION (12 MONTH ROLLING)



AUM (EUR)



DISCLAIMER