

Danske Invest Global Alternative Opportunities

Danske Bank

STRATEGY DESCRIPTION

Danske Invest Global Alternative Opportunities targets alternative beta yields embedded in equity and volatility markets, as well as in interest rate, inflation, credit and currency markets with a focus on developed markets. In actively managing the fund's portfolio, the management team applies a flexible and dynamic allocation and invests in alternative beta strategies that seek to take advantage of both positive and negative market movements, as well as other market opportunities, while mitigating downside risk during adverse market conditions. The fund may use derivatives for hedging and efficient portfolio management, as well as for investment purposes.

FUND INFORMATION

NHX Category	Diversified
NHX Country	Denmark
Legal Structure	UCITS
Fund Domicile	Luxembourg
Minimum Investment	-
AUM	382M EUR
Inception Date	Aug 2022
Management Fee	1.00%
Performance Fee	20.00%

COMPANY INFORMATION

Company	Danske Bank
Address	Bernstorffsgade 40 København V, 1577
Phone	+45 3914 9776
E-mail	danskeinvest@danskeinvest.com
Website	www.danskehedge.com
Social Media	

MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	0.45	0.47	0.22	0.06	0.63								1.84
2023	0.49	0.41	1.14	0.65	0.02	-0.28	0.54	0.43	-0.01	0.82	1.37	0.82	6.58
2022								-0.76	0.75	1.47	1.47	0.33	3.29

PORTFOLIO MANAGERS

No data filled

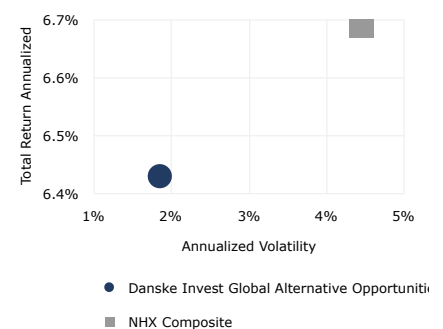
RETURN STATISTICS

Last Month Return	0.63%
3 Month Return	0.91%
Year to Date Return	1.84%
12 Month Return	5.65%
36 Month Return	-
Total Return Annualized	6.43%
Winning Months (%)	86.36%
Average Winning Month	0.66%
Average Losing Month	-0.35%
Total Return Cumulative	12.11%

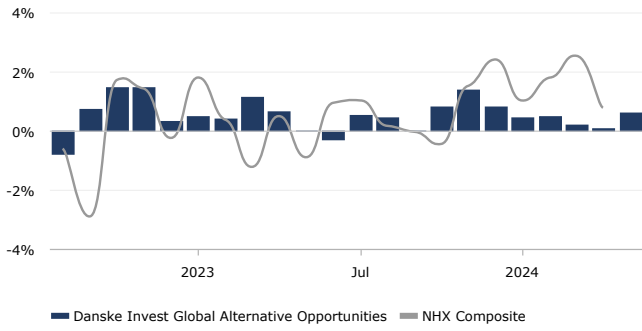
RISK STATISTICS (12M)

Sharpe Ratio	3.80
Sortino Ratio	19.66
Sterling	0.55
Calmar	20.17
Skewness	0.40
Kurtosis	1.57
Maximum Drawdown	-0.28%
Correlation vs S&P 500	0.40
Annualized Volatility	1.45%
Annualized Down. Deviation	0.47%

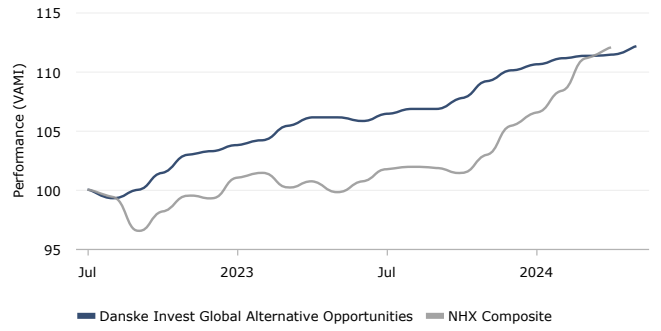
RISK/RETURN COMPARISON



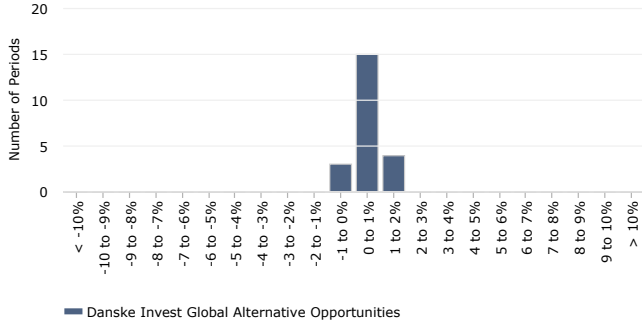
MONTHLY RETURNS



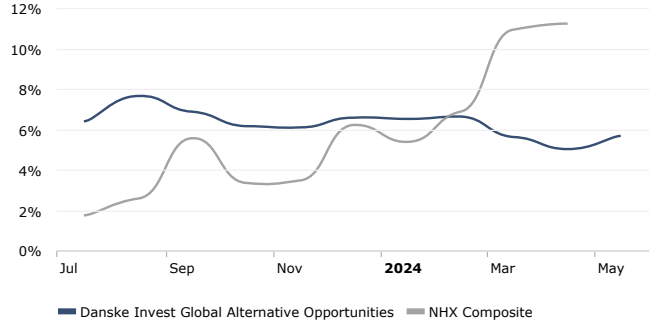
PERFORMANCE (VAMI)



DISTRIBUTION OF MONTHLY RETURNS



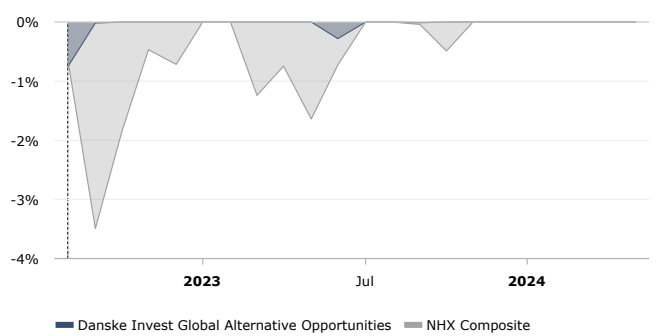
12 MONTH ROLLING ROR RETURN



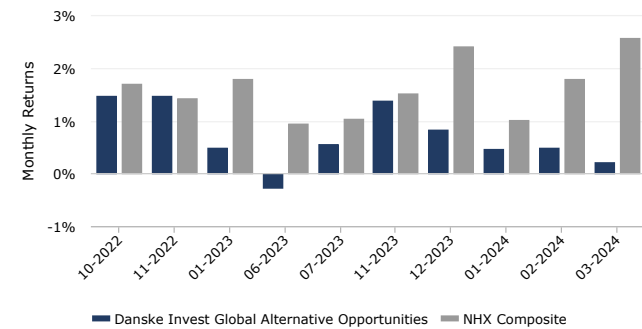
DRAWDOWN REPORT

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-0.76%	1	2	08/2022	10/2022
2	-0.28%	1	1	06/2023	07/2023
3	-0.01%	1	1	09/2023	10/2023
4	-	-	-	-	-
5	-	-	-	-	-

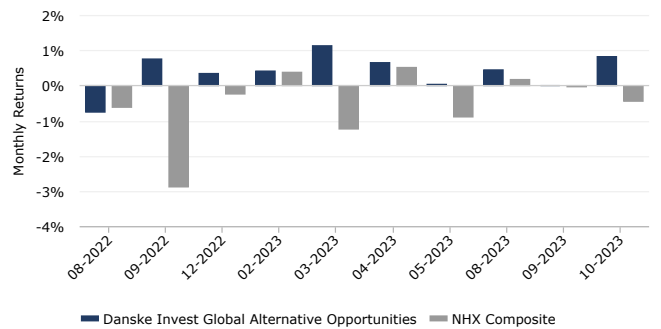
DRAWDOWN



UP CAPTURE VS. NHX COMPOSITE



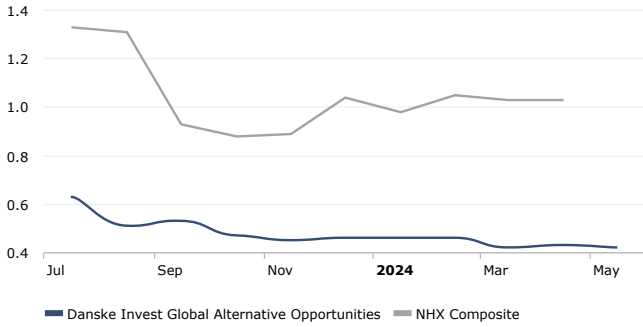
DOWN CAPTURE VS. NHX COMPOSITE



TIME WINDOW ANALYSIS

	3 Months	6 Months	1 Year	2 Years	3 Years
Avg. Monthly Return	0.30%	0.44%	0.46%	-	-
% Positive	100.00%	100.00%	83.33%	-	-
Avg. Pos. Period	0.30%	0.44%	0.58%	-	-
Avg. Neg. Period	-	-	-0.15%	-	-
Sharpe Ratio	4.39	6.13	3.80	-	-
Sortino Ratio	0.00	0.00	19.66	-	-
Monthly Volatility	0.24%	0.25%	0.42%	-	-

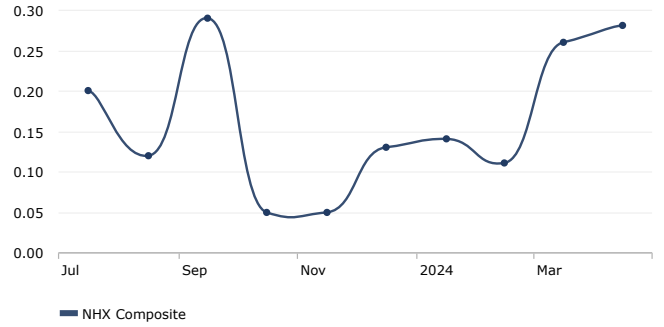
VOLATILITY (12 MONTHS ROLLING)



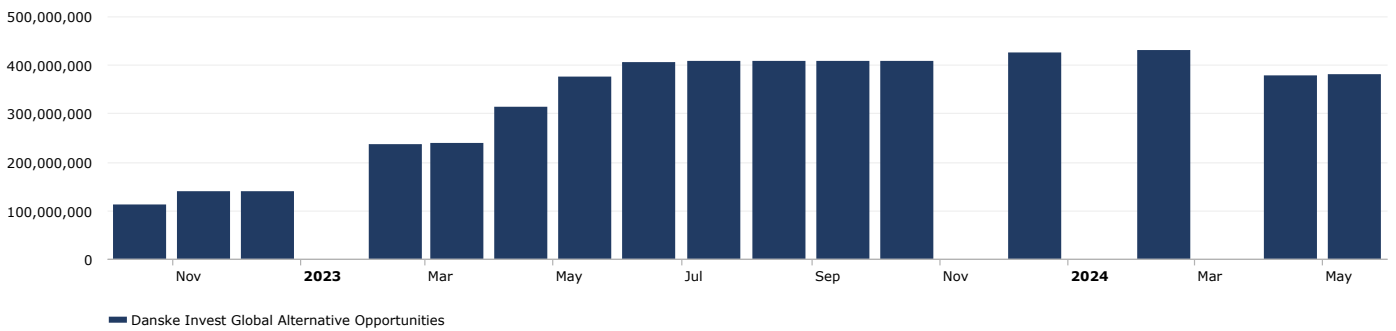
RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	1.47%	-0.76%	0.52%	0.48%	0.63%	86.36%
3 Months	3.73%	0.28%	1.71%	1.60%	0.91%	100.00%
6 Months	5.42%	1.35%	3.38%	3.43%	2.68%	100.00%
1 Year	7.66%	5.01%	6.28%	6.39%	5.65%	100.00%
2 Years	-	-	-	-	-	-
3 Years	-	-	-	-	-	-
5 Years	-	-	-	-	-	-

CORRELATION (12 MONTH ROLLING)



AUM (EUR)



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