# Global Cross Asset Volatility Class C p

LU1807292328

Danske Invest

Factsheet | 7 October, 2025

Marketing communication

## Objectives and investment policy

**Objectives**
The objective of this alternative investment fund is to achieve investment growth in any type of market conditions (absolute return). The share class is accumulating.

**Investment policy**
The fund seeks exposure to volatility risk premia embedded in equities, fixed income, credit, currencies and money market instruments from anywhere in the world with a focus on developed markets. The investment strategies are implemented using primarily derivatives such as options, futures and swaps. The fund will invest its remaining assets in high credit quality debt instruments, such as bonds issued by governments and credit institutions, money market instruments and/or short-term deposits.
The fund is categorised as article 8 under SFDR and promotes environmental and/or social characteristics, as well as good governance practices, through screening, exclusions, investment analysis and decision-making as well as active ownership. The fund follows Danske Invest's responsible investment policy.
The fund may use derivatives for hedging and efficient portfolio management, as well as for investment purposes. Expected leverage is 800% to 1,000% with an expected maximum of 4,000%.
Recommendation: The fund may not be appropriate for investors who plan to redeem their money within 3 years.

## Awards


## Manager

**Name:**
Jacob Øland Jensen
Danske Bank Asset Management
**Title:**
Chief Portfolio Manager
**Background:**
M.Sc. in Economics
**Years of experience:**
18

## Basic information

| | |
|---|---|
| ISIN code | LU1807292328 |
| Bloomberg ticker | DISGCPC LX |
| Currency | EUR |
| Total assets, mill. EUR, 03.10.2025 | 699.4 |
| Net asset value (NAV), 03.10.2025 | 141.49 |
| Minimum initial investment | 1,000 EUR |
| Management fee | 0.90% |
| Sub-fund of | Danske Invest SICAV - SIF |
| Fund domicile | Luxembourg |
| Management company | Danske Invest Management A/S |

## Charges

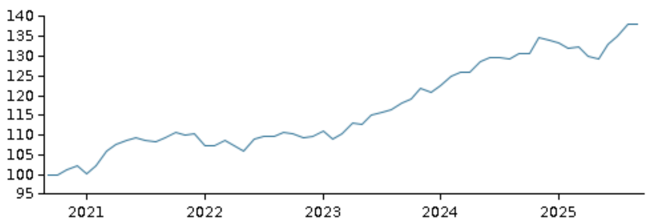
| | |
|---|---|
| Ongoing charge | 1.11% |
| Max. entry charge | 5.00% |
| Max. exit charge | 1.00% |

Performance fee: 20% of the share-class outperformance compared to the reference indicator, which is the High-water mark adjusted by Euro short-term rate (ESTRON). The average of the last 5 years performance fee was 1.06%.

## Risk indicator

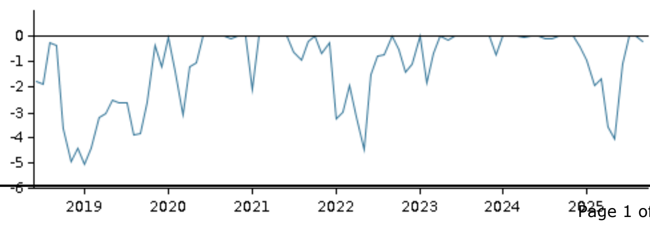
The summary risk indicator is a guide to the level of risk of this product compared to other products.


## Return in the period: 30.09.2020 - 30.09.2025




The default for the chart is the return for the past 5 years as of end of month or, if the fund is less than 5 years old, since launch. Past performance is not a reliable indicator of future results. Future returns may be negative. The return may increase and decrease as a result of currency fluctuations if the fund is issued in a currency other than the currency used in the country in which you are domiciled.

## Drawdown



**Monthly return**

| | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | YTD |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **2025** | -0.52 | -1.02 | 0.26 | -1.91 | -0.45 | 2.96 | 1.48 | 2.37 | -0.18 | | | | 2.91 |
| **2024** | 1.27 | 1.99 | 0.72 | -0.04 | 2.10 | 0.86 | -0.05 | -0.03 | 0.81 | 0.07 | 3.02 | -0.37 | 10.79 |
| **2023** | 1.23 | -1.83 | 1.19 | 2.40 | -0.11 | 2.11 | 0.41 | 0.63 | 1.40 | 1.09 | 2.13 | -0.70 | 10.33 |
| **2022** | -2.97 | 0.22 | 1.09 | -1.21 | -1.32 | 2.94 | 0.74 | 0.03 | 0.98 | -0.48 | -0.92 | 0.33 | -0.71 |
| **2021** | -2.09 | 2.28 | 3.64 | 1.60 | 0.68 | 0.85 | -0.62 | -0.29 | 0.74 | 1.34 | -0.64 | 0.40 | 8.05 |
| **2020** | 1.16 | -1.32 | -1.77 | 1.92 | 0.16 | 1.63 | 0.51 | 0.87 | 0.54 | -0.07 | 1.19 | 1.13 | 6.05 |
| **2019** | -0.60 | 0.60 | 1.23 | 0.18 | 0.51 | -0.09 | 0.01 | -1.27 | 0.02 | 1.24 | 2.25 | -0.82 | 3.24 |