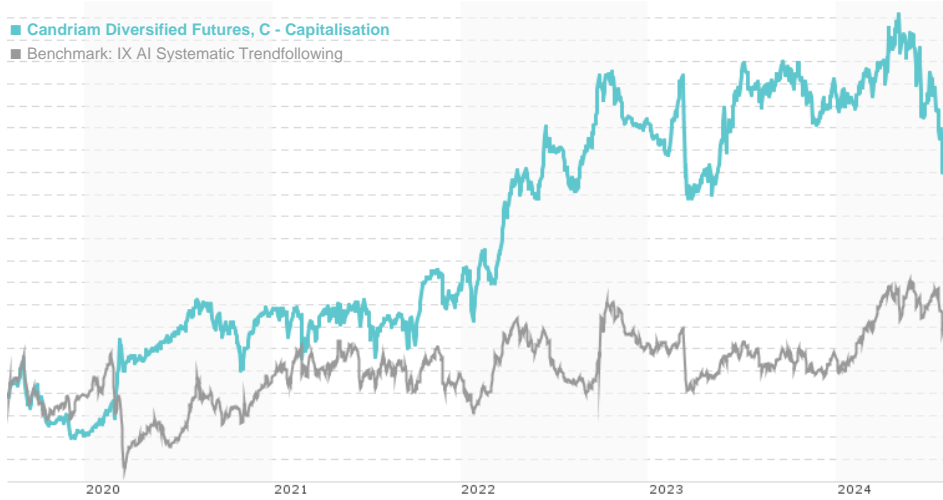


Candriam Diversified Futures, C - Capitalisation / FR0010794792 / A0YDS9 / Candriam

Last 08/01/2024 ¹	Region	Branch	Type of yield	Type
12797.85 EUR	Worldwide	AI Managed Futures	reinvestment	Alternative Investm.



Risk key figures

SRI	1	2	3	4	5	6	7
Mountain-View Funds Rating ²							EDA ³
							-

Yearly Performance

2023	+2.30%
2022	+13.78%
2021	+1.54%
2020	+12.00%
2019	+11.96%

Master data		Conditions		Other figures	
Fund type	Single fund	Issue surcharge	1.00%	Minimum investment	UNT 0
Category	Alternative Investments	Planned administr. fee	0.00%	Savings plan	-
Sub category	AI Managed Futures	Deposit fees	0.00%	UCITS / OGAW	Yes
Fund domicile	France	Redemption charge	1.00%	Performance fee	20.00%
Tranch volume	(08/01/2024) EUR 15.34 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(08/01/2024) EUR 256.98 mill.	Dividends		Investment company	
Launch date	11/16/2009	Candriam			
KESt report funds	Yes	19-21 route d'Arlon, 8009, Strassen			
Business year start	01.01.	Luxembourg			
Sustainability type	-	www.candriam.com			
Fund manager	Steeve Brument, Roland Juhel, Johann Mauchand				

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	-6.87%	-4.90%	-5.63%	-6.34%	+1.35%	+13.13%	+19.69%	+27.98%
Performance p.a.	-	-	-	-6.32%	+0.67%	+4.20%	+3.66%	+1.69%
Sharpe ratio	-4.89	-1.22	-1.29	-1.10	-0.34	0.07	0.00	-0.22
Volatility	12.36%	10.82%	10.22%	9.10%	8.87%	8.38%	7.86%	8.80%
Worst month	-	-4.71%	-4.71%	-4.71%	-6.22%	-6.22%	-6.22%	-6.22%
Best month	-	3.34%	3.34%	3.34%	6.03%	6.03%	6.03%	8.27%
Maximum loss	-6.93%	-10.60%	-10.60%	-10.60%	-10.60%	-10.60%	-10.60%	-

Distribution permission

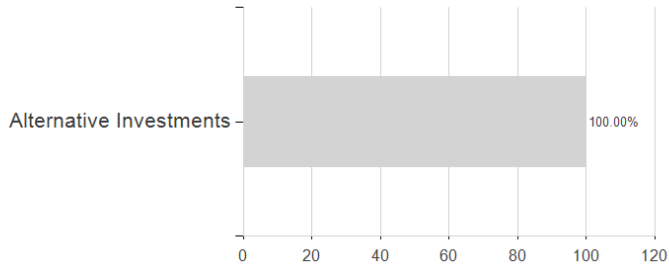
Austria, Germany, Switzerland

1 Important note on update status: The displayed date refers exclusively to the calculation of the NAV.
 2 The Mountain-View Data Fund Rating calculates a comparative ranking for funds using yield, volatility and trend data. For more information visit [MVD Funds Rating](#)
 3 Displays the Ethical-Dynamical Ratio calculated according to standard criteria. The maximum value is 100. For more information visit [EDA](#)

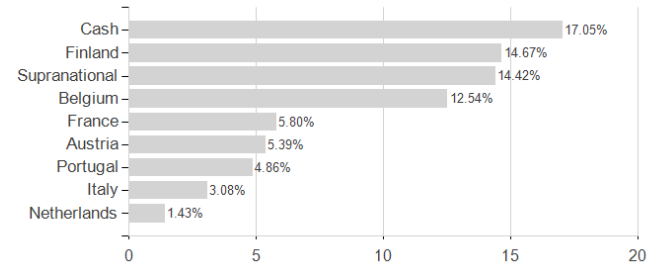
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Assessment Structure

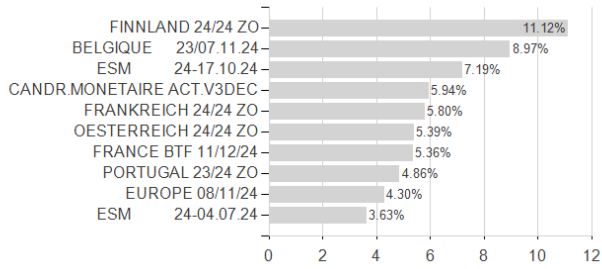
Assets



Countries



Largest positions



Currencies

