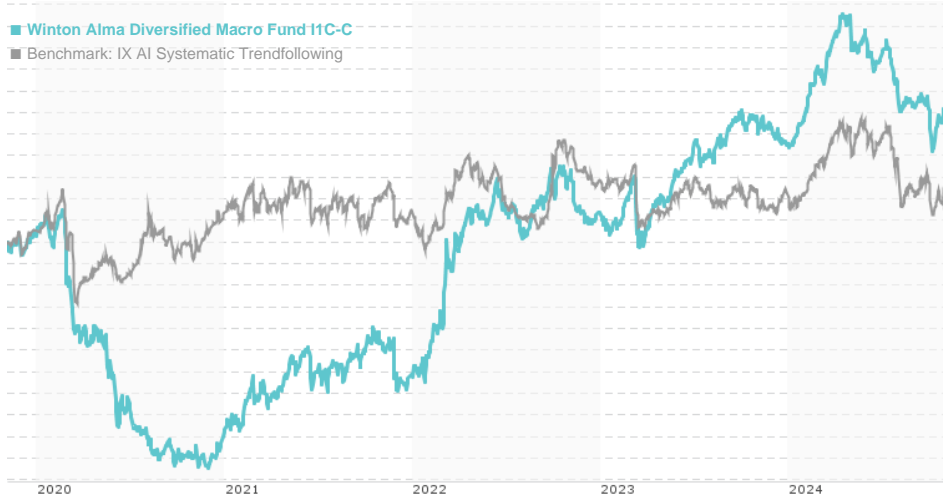


Winton Alma Diversified Macro Fund I1C-C / LU0627756538 / A1JJZR / Alma Capital IM

Last 11/04/2024 <sup>1</sup>	Region	Branch	Type of yield	Type
124.79 CHF	Worldwide	AI Managed Futures	reinvestment	Alternative Investm.



Risk key figures

SRI	1	2	3	4	5	6	7
Mountain-View Funds Rating <sup>2</sup>							EDA <sup>3</sup>
							-

Yearly Performance

2023	+6.09%
2022	+17.40%
2021	+5.87%
2020	-17.79%
2019	+0.73%

Master data		Conditions		Other figures	
Fund type	Single fund	Issue surcharge	0.00%	Minimum investment	UNT 500
Category	Alternative Investments	Planned administr. fee	0.00%	Savings plan	-
Sub category	AI Managed Futures	Deposit fees	0.00%	UCITS / OGAW	Yes
Fund domicile	Luxembourg	Redemption charge	0.00%	Performance fee	18.00%
Tranch volume	(11/04/2024) USD 1.68 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(11/04/2024) USD 111.73 mill.	Dividends		Investment company	
Launch date	6/8/2011			Alma Capital IM	
KESt report funds	No			83 avenue Marceau, 75116, Paris	
Business year start	01.02.			http://www.almacapital.com	
Sustainability type	-				
Fund manager	Winton Capital Management Ltd				

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	+0.63%	-6.17%	+1.36%	-0.12%	+4.30%	+22.60%	+9.67%	+12.41%
Performance p.a.	-	-	-	-0.12%	+2.12%	+7.02%	+1.86%	+1.51%
Sharpe ratio	0.53	-2.54	-0.24	-0.55	-0.15	0.52	-0.15	-0.20
Volatility	8.62%	5.97%	6.04%	5.86%	6.38%	7.59%	8.14%	7.91%
Worst month	-	-1.97%	-1.97%	-1.97%	-3.30%	-4.85%	-4.93%	-5.21%
Best month	-	-0.21%	3.88%	3.88%	3.88%	7.82%	7.82%	7.82%
Maximum loss	-1.64%	-9.46%	-10.42%	-10.42%	-10.42%	-10.42%	-23.29%	-

Distribution permission

Austria, Germany, Switzerland, Czech Republic

<sup>1</sup> Important note on update status: The displayed date refers exclusively to the calculation of the NAV.  
<sup>2</sup> 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](#)

**Winton Alma Diversified Macro Fund I1C-C / LU0627756538 / A1JJZR / Alma Capital IM**

**Investment strategy**

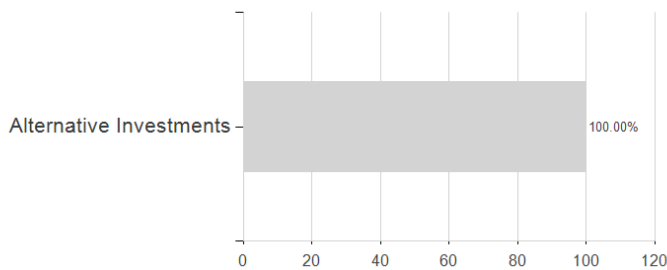
The Sub-Fund may invest in (i) futures contracts, and options relating to such futures contracts, traded on recognised exchanges (including contracts that require the posting of any required margin), (ii) foreign exchange contracts, (iii) over-the-counter derivatives giving exposure to financial indices, equities, interest rates, bonds and/or other eligible assets (together, the "Derivatives Portfolio"). Winton will manage the Derivatives Portfolio. In addition, the Sub-Fund will make investments in transferable securities, including eligible commodity linked transferable securities, as are required in order that the Sub-Fund's investments in the Derivatives Portfolio and transferable securities together give effect to the strategy. The Sub-Fund will use cash to satisfy margin and collateral obligations and settlement obligations owed by the Sub-Fund in connection with the Derivatives Portfolio. Any surplus cash held by the Sub-Fund may be placed in cash deposits and money market instruments. The Sub-Fund will seek to place surplus cash on deposit and/or make investments in cash instruments. The Sub-Fund, which is calculated in US dollars, may use hedging to try to reduce the effect of foreign exchange rate fluctuations where investments are denominated in currencies other than US Dollars. The Sub-Fund is actively managed with no reference to a benchmark. The Sub-Fund does not promote environmental or social characteristics in a way that meets the specific criteria contained in Article 8 of the Sustainable Financial Disclosure Regulation ("SFDR") or have sustainable investment as its objective in a way that meets the specific criteria contained in Article 9 of SFDR.

**Investment goal**

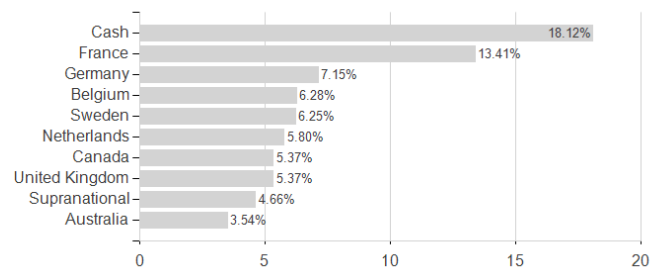
The aim of the Sub-Fund is to achieve long-term capital appreciation through compound growth by gaining exposure to global exchangetraded futures, forwards, swaps (including credit default swaps), markets on commodities (including energies, base and precious metals and crops), equities and equity indices, bonds, interest rates and currencies, all in accordance with the proprietary investment strategy designed by the delegated portfolio manager Winton Capital Management Limited ("Winton").

**Assessment Structure**

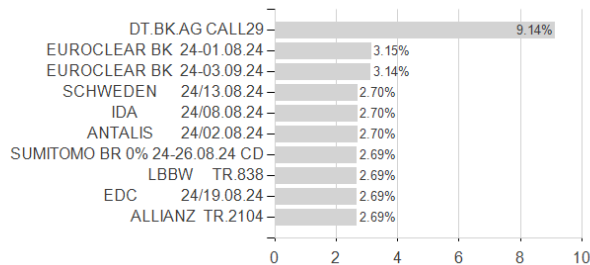
**Assets**



**Countries**



**Largest positions**



**Currencies**

