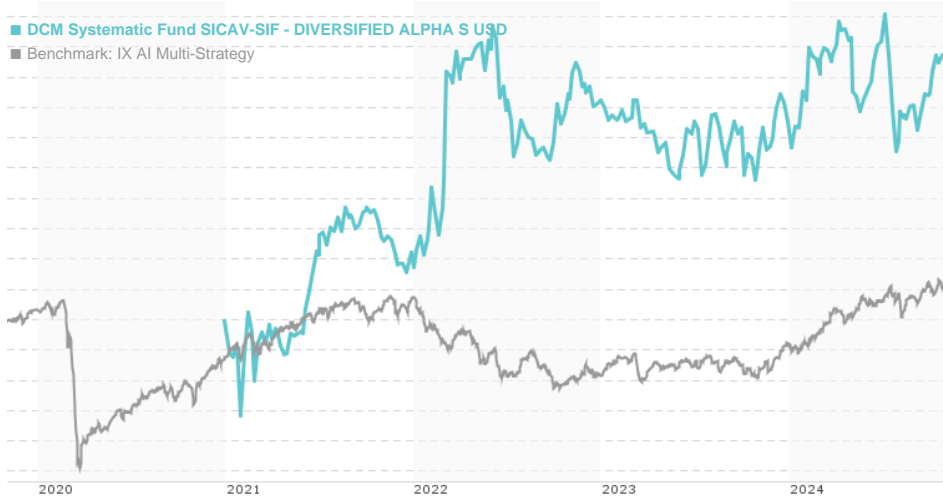


DCM Systematic Fund SICAV-SIF - DIVERSIFIED ALPHA S USD / LU1212744699 / A3C498 / Apis AM

Last 10/25/2024 <sup>1</sup>	Region	Branch	Type of yield	Type
169.15 USD	Worldwide	AI Hedgefonds Multi Strategies	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	-1.21%
2022	+10.68%
2021	+3.51%

Master data		Conditions		Other figures	
Fund type	Single fund	Issue surcharge	2.00%	Minimum investment	USD 5,000,000.00
Category	Alternative Investments	Planned administr. fee	0.00%	Savings plan	-
Sub category	AI Hedgefonds Multi Strategies	Deposit fees	0.02%	UCITS / OGAW	-
Fund domicile	Luxembourg	Redemption charge	2.00%	Performance fee	10.00%
Tranch volume	(10/25/2024) EUR 9.23 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(10/25/2024) EUR 106.65 mill.	Dividends		Investment company	
Launch date	7/1/2016			Apis AM	
KESt report funds	No			22, Rue de l Industrie, 8399, Windhof	
Business year start	01.01.			Luxembourg	
Sustainability type	-			apis-am.com/	
Fund manager	-				

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	+2.31%	-0.83%	+3.86%	+7.51%	+2.26%	+11.39%	-	+17.55%
Performance p.a.	-	-	-	+7.53%	+1.13%	+3.67%	-	+4.31%
Sharpe ratio	6.73	-0.49	0.19	0.51	-0.25	0.07	-	0.13
Volatility	4.70%	9.57%	9.16%	8.83%	7.91%	8.89%	0.00%	9.30%
Worst month	-	-5.55%	-5.55%	-5.55%	-5.55%	-5.55%	0.00%	-6.26%
Best month	-	2.73%	2.73%	2.73%	3.47%	6.26%	0.00%	6.26%
Maximum loss	-0.38%	-7.50%	-7.50%	-7.50%	-7.50%	-8.43%	0.00%	-

Distribution permission

Luxembourg

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](#)

**DCM Systematic Fund SICAV-SIF - DIVERSIFIED ALPHA S USD / LU1212744699 / A3C498 / Apis AM**

**Investment strategy**

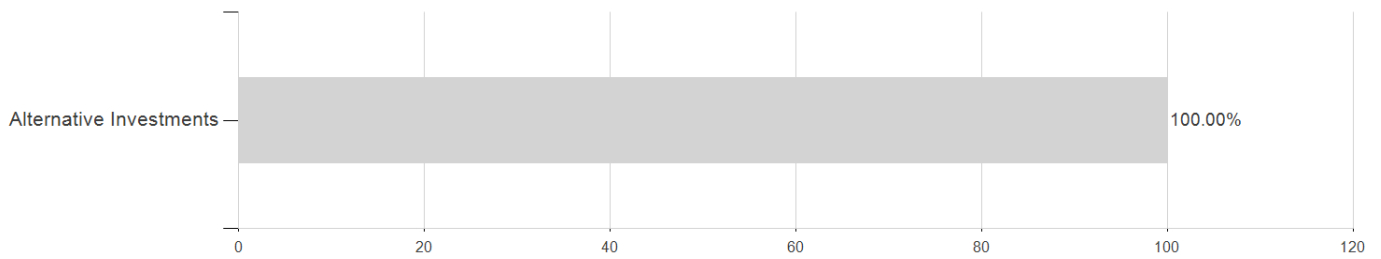
Substrategies can either focus on one particular asset class or invest in assets across several asset classes. Individual buy and sell decisions within considered markets are made on a systematic basis using a wide variety of trading signals based, amongst other things, on statistical patterns in time series, economic factors, yield curve factors and term structure of derivatives. To achieve its investment objective, the Sub-fund will mainly invest in financial derivative instruments offering an exposure to the following asset classes: commodities, equities, debt securities and currencies.

**Investment goal**

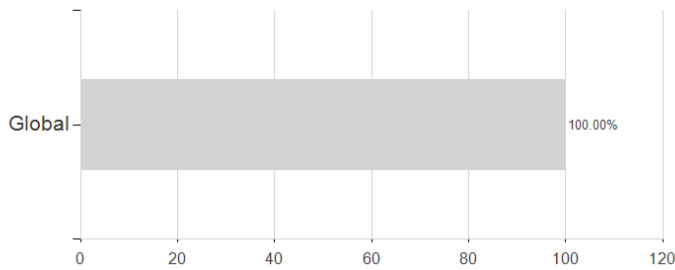
The objective of the Sub-fund is to generate superior risk-adjusted returns so as to achieve long-term capital appreciation. The Subfund makes use of a systematic trading strategy (the Model) consisting of a collection of quantitative models (also referred to as Sub- Strategies) designed to offer a high level of diversification

**Assessment Structure**

**Assets**



**Countries**



**Branches**

