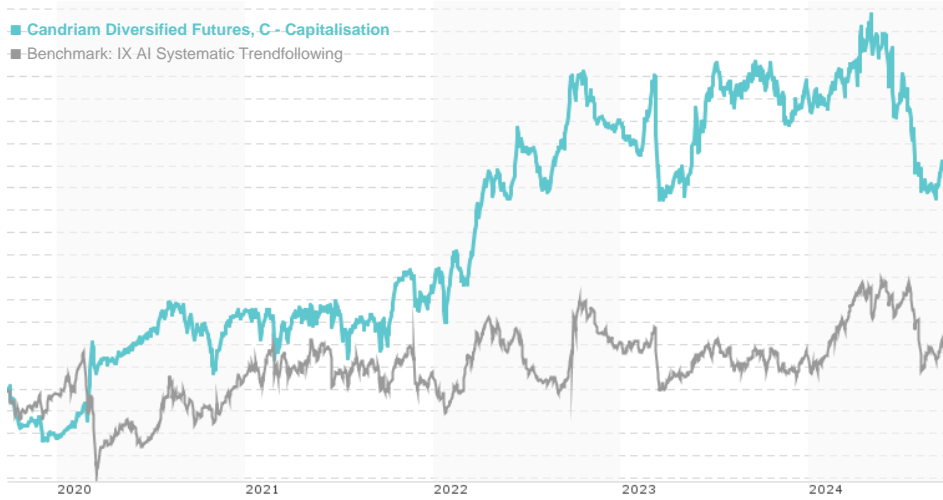


Candriam Diversified Futures, C - Capitalisation / FR0010794792 / A0YDS9 / Candriam

Last 09/24/2024 ¹	Region	Branch	Type of yield	Type
13028.21 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	(09/24/2024) EUR 16.03 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(09/24/2024) EUR 245.29 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	+2.73%	-5.56%	-3.94%	-5.51%	-5.04%	+14.54%	+22.03%	+30.28%
Performance p.a.	-	-	-	-5.51%	-2.56%	+4.62%	+4.06%	+1.80%
Sharpe ratio	5.87	-1.31	-0.91	-0.98	-0.68	0.14	0.08	-0.19
Volatility	6.30%	10.87%	9.66%	9.17%	8.86%	8.38%	7.85%	8.78%
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	-1.14%	-12.37%	-12.37%	-12.37%	-12.37%	-12.37%	-12.37%	-

Distribution permission

Austria, Germany, Switzerland, Czech Republic

¹ Important note on update status: The displayed date refers exclusively to the calculation of the NAV.

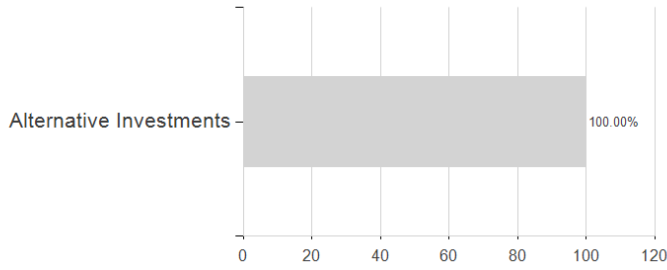
² The Mountain-View Data Fund Rating calculates a comparative ranking for funds using yield, volatility and trend data. For more information visit [MVD Funds Rating](#)

³ Displays the Ethical-Dynamical Ratio calculated according to standard criteria. The maximum value is 100. For more information visit [EDA](#)

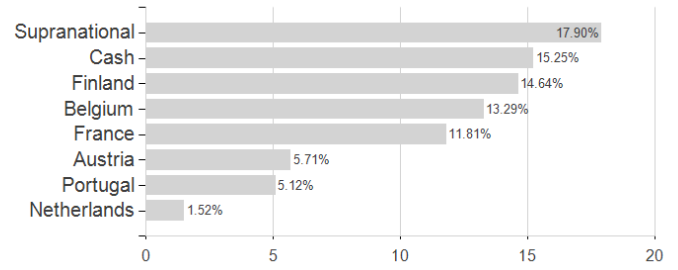
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Assessment Structure

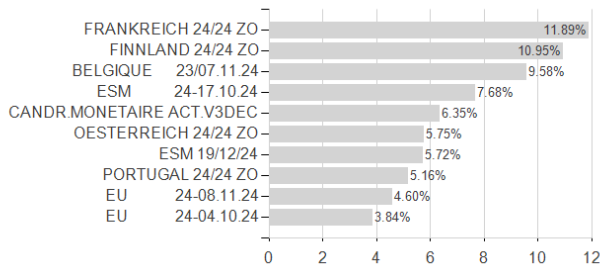
Assets



Countries



Largest positions



Currencies

