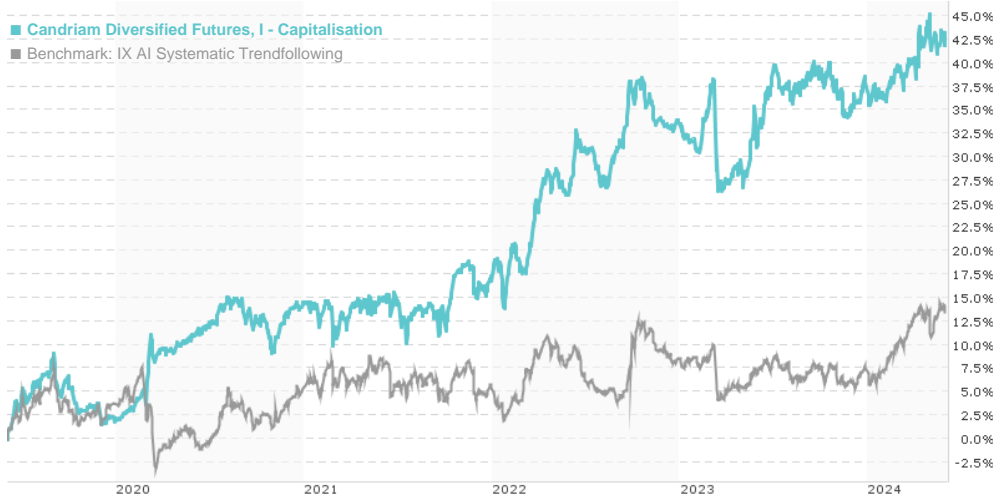


Candriam Diversified Futures, I - Capitalisation / FR0010813105 / A0YDS8 / Candriam

Last 05/31/2024 ¹	Region	Branch	Type of yield	Type
14862.58 EUR	Worldwide	AI Managed Futures	reinvestment	Alternative Investm.

■ Candriam Diversified Futures, I - Capitalisation
■ Benchmark: IX AI Systematic Trendfollowing



Risk key figures

SRI 1 2 3 4 5 6 7

Mountain-View Funds Rating² EDA³

- -

Yearly Performance

2023	+2.94%
2022	+14.24%
2021	+2.01%
2020	+12.48%
2019	+12.56%

Master data		Conditions		Other figures	
Fund type	Single fund	Issue surcharge	1.00%	Minimum investment	EUR 250,000.00
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	(05/31/2024) EUR 95.06 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(05/31/2024) EUR 263.30 mill.	Dividends		Investment company	
Launch date	11/16/2009	Candriam			
KESr 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	-2.27%	+5.21%	+3.24%	+8.28%	+12.11%	+23.58%	+42.09%	+48.63%
Performance p.a.	-	-	-	+8.25%	+5.88%	+7.30%	+7.27%	+2.76%
Sharpe ratio	-2.83	0.81	0.48	0.56	0.25	0.44	0.46	-0.12
Volatility	9.73%	8.51%	8.95%	8.07%	8.25%	8.06%	7.57%	8.72%
Worst month	-	-2.46%	-2.27%	-2.46%	-6.15%	-6.15%	-6.15%	-6.15%
Best month	-	3.38%	3.38%	6.12%	6.12%	6.12%	6.12%	8.43%
Maximum loss	-2.89%	-2.89%	-2.89%	-4.28%	-8.73%	-8.73%	-8.73%	-

Distribution permission

Austria, Germany, Switzerland

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

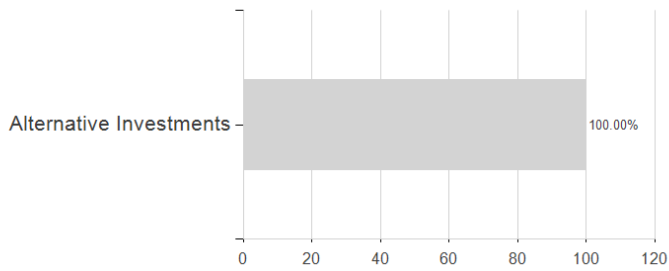
² The Mountain-View Data Fund Rating calculates a comparative ranking for funds using yield, volatility and trend data. For more information visit [MVD Funds Rating](#)

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

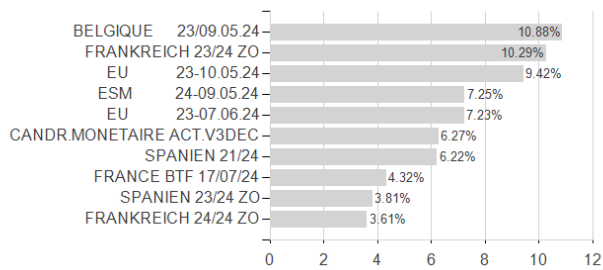
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Assessment Structure

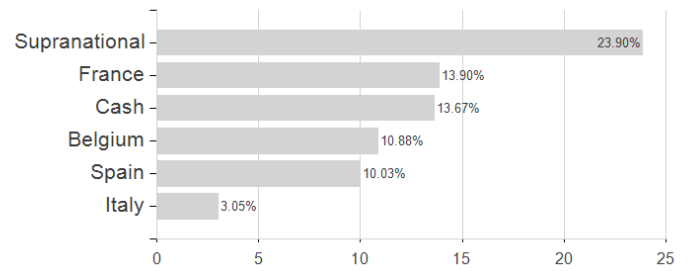
Assets



Largest positions



Countries



Currencies

