

## SMN Diversified Futures Fund i14 / LU1132156156 / A12D93 / SMN Inv. Services

Last 05/10/2024 <sup>1</sup>	Region	Branch	Type of yield	Type
1372.30 EUR	Worldwide	AI Managed Futures	reinvestment	Alternative Investm.

■ SMN Diversified Futures Fund i14  
■ Benchmark: IX AI Systematic Trendfollowing



## 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	+9.81%
2022	+13.18%
2021	+40.81%
2020	+14.55%
2019	-16.89%

Master data		Conditions		Other figures	
Fund type	Single fund	Issue surcharge	5.00%	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	-
Fund domicile	Luxembourg	Redemption charge	0.00%	Performance fee	10.00%
Tranch volume	-	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(05/10/2024) EUR 71.43 mill.	Dividends		Investment company	
Launch date	1/9/2015	SMN Inv. Services			
KESr report funds	Yes	Rotenturmstraße 16-18, 1010, Wien			
Business year start	01.11.	Austria			
Sustainability type	-	https://www.smn.at			
Fund manager	-				

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	-3.19%	+4.33%	+5.34%	+7.74%	+13.33%	+60.00%	+78.05%	+37.23%
Performance p.a.	-	-	-	+7.77%	+6.48%	+17.01%	+12.22%	+3.47%
Sharpe ratio	-2.63	0.52	1.15	0.39	0.20	0.85	0.48	-0.02
Volatility	14.56%	9.77%	10.81%	10.12%	13.29%	15.62%	17.66%	16.33%
Worst month	-	-3.41%	-3.41%	-3.41%	-7.08%	-7.08%	-13.82%	-13.82%
Best month	-	3.89%	3.89%	4.17%	9.51%	11.58%	11.58%	11.58%
Maximum loss	-5.83%	-6.38%	-6.38%	-8.50%	-15.79%	-15.79%	-24.37%	-

## Distribution permission

Austria, Luxembourg

<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](#)

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

## SMN Diversified Futures Fund i14 / LU1132156156 / A12D93 / SMN Inv. Services

### Investment strategy

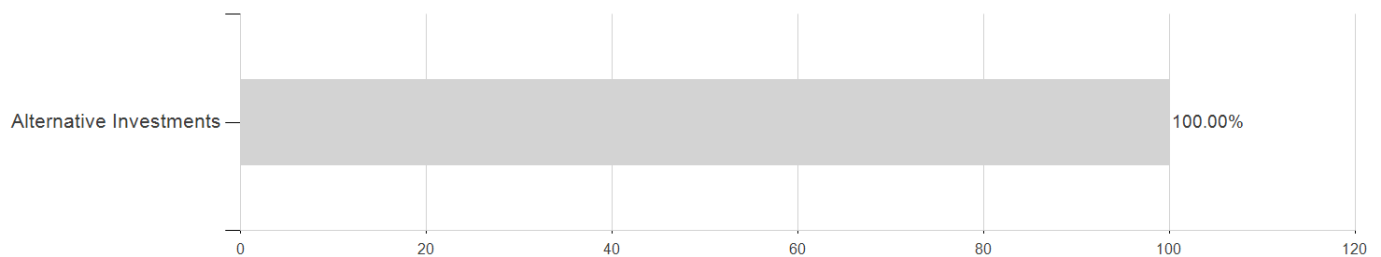
This enables performance that is largely independent of traditional investment instruments. Derivative financial instruments are also used to hedge foreign currency risks. The fund's investment strategy is based on systematic trend following. It is implemented in practice by means of a computer-aided trading system. In general, the Fund may invest up to 100% of the Fund's assets in cash for liquidity management purposes. Cash is defined as bank deposits, short-term government securities, debt securities or equivalent securities, provided they have a good credit rating and are liquid, money market funds or other funds with comparable credit ratings.

### Investment goal

The fund aims for dynamic capital growth. The fund invests broadly diversified across different asset classes in a portfolio of globally traded liquid futures and forwards. The aim of the trading system is to generate returns from directional price movements - regardless of their direction - within predefined limits.

### Assessment Structure

#### Assets



#### Countries

