

Candriam Diversified Futures R / FR0013305190 / A2PGKZ / Candriam

Last 06/03/2024 ¹	Region	Branch	Type of yield	Type
184.28 EUR	Worldwide	AI Managed Futures	reinvestment	Alternative Investm.

■ Candriam Diversified Futures R
■ Benchmark: IX AI Systematic Trendfollowing



Risk key figures

SRI 1 2 3 4 5 6 7

Mountain-View Funds Rating² EDA³

-

Yearly Performance

2023 +2.95%

2022 +13.98%

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	(06/03/2024) EUR 34.95 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(06/03/2024) EUR 260.33 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	-0.79%	+3.66%	+2.08%	+5.39%	+9.77%	+22.08%	-	+22.99%
Performance p.a.	-	-	-	+5.40%	+4.76%	+6.87%	-	+6.52%
Sharpe ratio	-1.57	0.43	0.14	0.21	0.12	0.39	-	0.34
Volatility	8.05%	8.64%	9.07%	7.91%	8.27%	8.01%	0.00%	8.04%
Worst month	-	-2.28%	-2.28%	-2.42%	-6.15%	-6.15%	0.00%	-6.15%
Best month	-	3.38%	3.38%	6.10%	6.10%	6.10%	0.00%	6.10%
Maximum loss	-2.21%	-3.37%	-3.37%	-4.25%	-8.79%	-8.79%	0.00%	-

Distribution permission

Austria, Germany, Switzerland

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

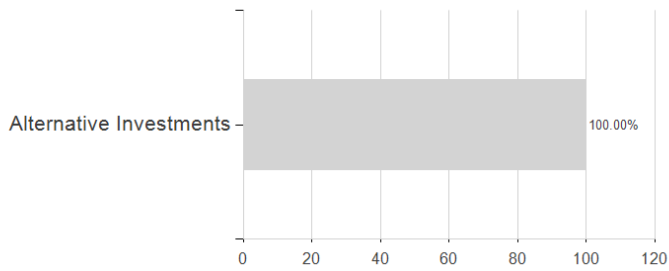
2 The Mountain-View Data Fund Rating calculates a comparative ranking for funds using yield, volatility and trend data. For more information visit [MVD Funds Rating](#)

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

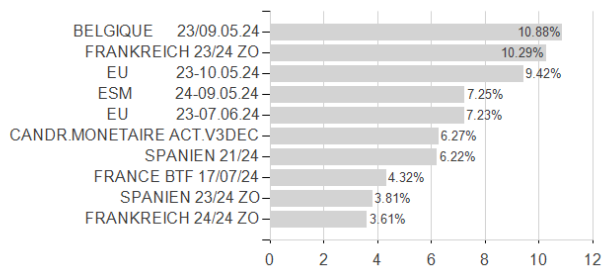
Candriam Diversified Futures R / FR0013305190 / A2PGKZ / Candriam

Assessment Structure

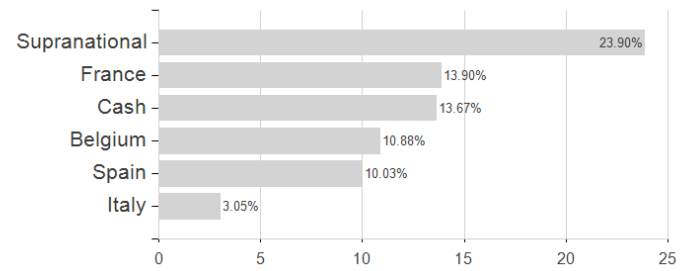
Assets



Largest positions



Countries



Currencies

