

Winton Alma Diversified Macro Fund I1C-E (LU0462954396)

KAG: Alma Capital IM

ISIN: LU0462954396

Rücknahmepreis: 143,01 EUR

Stand: 15.04.2025

Auflagedatum 30.06.10

Ausgabeaufschlag -

Konditionsdetails auf www.bawag.at

Fondsvolumen 85.18 Mio.

Ertragstyp thesaurierend

Letzte Ausschüttung keine

Anlageregion weltweit

Fondstyp AI Managed Futures

Fondsmanager Winton Capital

Kapitalanlagegesellschaft

Alma Capital IM

83 avenue Marceau

75116 Paris

<http://www.almacapital.com>**Wertentwicklung*****1J****3J p.a.****5J p.a.**

Performance vor AGA	-12,90%	+1,73%	+3,58%
Performance nach max. AGA	-12,90%	+1,73%	+3,58%

Kennzahlen***1J****3J****5J**

Sharpe Ratio	-2,31	-0,08	0,17
Volatilität	+6,55%	+6,51%	+7,92%

* Performanceergebnisse der Vergangenheit lassen keine Rückschlüsse auf die künftige Entwicklung zu.

Fondsstrategie

The aim of the Sub-Fund is to achieve long-term capital appreciation through compound growth by gaining exposure to global exchangetraded futures, forwards, swaps (including credit default swaps), markets on commodities (including energies, base and precious metals and crops), equities and equity indices, bonds, interest rates and currencies, all in accordance with the proprietary investment strategy designed by the delegated portfolio manager Winton Capital Management Limited ("Winton").

The Sub-Fund may invest in (i) futures contracts, and options relating to such futures contracts, traded on recognised exchanges (including contracts that require the posting of any required margin), (ii) foreign exchange contracts, (iii) over-the-counter derivatives giving exposure to financial indices, equities, interest rates, bonds and/or other eligible assets (together, the "Derivatives Portfolio"). Winton will manage the Derivatives Portfolio. In addition, the Sub-Fund will make investments in transferable securities, including eligible commodity linked transferable securities, as are required in order that the Sub-Fund's investments in the Derivatives Portfolio and transferable securities together give effect to the strategy. The Sub-Fund will use cash to satisfy margin and collateral obligations and settlement obligations owed by the Sub-Fund in connection with the Derivatives Portfolio. Any surplus cash held by the Sub-Fund may be placed in cash deposits and money market instruments. The Sub-Fund will seek to place surplus cash on deposit and/or make investments in cash instruments. The Sub-Fund, which is calculated in US dollars, may use hedging to try to reduce the effect of foreign exchange rate fluctuations where investments are denominated in currencies other than US Dollars. The Sub-Fund is actively managed with no reference to a benchmark. The Sub-Fund does not promote environmental or social characteristics in a way that meets the specific criteria contained in Article 8 of the Sustainable Financial Disclosure Regulation ("SFDR") or have sustainable investment as its objective in a way that meets the specific criteria contained in Article 9 of SFDR.

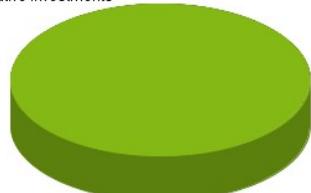
Kommentar:

Fondsspezifische Information

Im Rahmen der Anlagestrategie kann überwiegend in Einlagen investiert werden. Im Rahmen der Anlagestrategie kann in wesentlichem Umfang in Derivate investiert werden. Aufgrund der Zusammensetzung des Fonds oder der verwendeten Managementtechniken weist der Fonds eine erhöhte Volatilität auf, d.h. die Anteilswerte sind auch innerhalb kurzer Zeiträume großen Schwankungen nach oben und nach unten ausgesetzt, wobei auch Kapitalverluste nicht ausgeschlossen werden können. Die Fondsbestimmungen des Winton Alma Diversified Macro Fund I1C-E wurden durch die FMA bewilligt. Der Winton Alma Diversified Macro Fund I1C-E kann mehr als 35 % des Fondsvermögens in Wertpapiere/Geldmarktinstrumente folgender Emittenten investieren: for transferable securities and Money Market Instruments that are issued or guaranteed by an EU Member State or its local authorities, by another OECD Member State, or by public international organisations of which one or more EU Member States are members..

Anlagearten

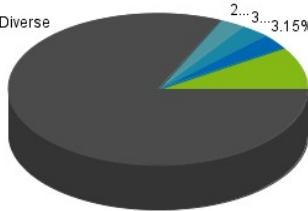
100% Alternative Investments



 baha

Größte Positionen

81.87% Diverse

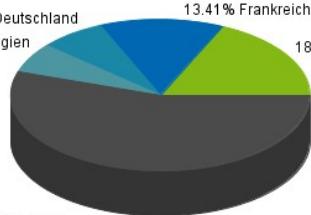


3.15% EUROCLEAR BK 24-01.08.24
9.14% DT.BK.AG CALL29
2...3...

 baha

Länderverteilung

7.15% Deutschland
6.28% Belgien
13.41% Frankreich
18.12% Barmittel



 baha

Branchenverteilung

100% Diverse



 baha

Historische Daten: 04/2025

Erstellt: 21.04.2025 16:32