

# Winton Alma Diversified Macro Fund I5C-U (LUI I25015336)

KAG: Alma Capital IM

ISIN: LUI I25015336

Rücknahmepreis: 144,43 USD

Stand: 07.01.2025

|                                                                      |                              |
|----------------------------------------------------------------------|------------------------------|
| Auflagedatum                                                         | 31.10.14                     |
| Ausgabeaufschlag                                                     | -                            |
| Konditionsdetails auf <a href="http://www.bawag.at">www.bawag.at</a> |                              |
| Fondsvolumen                                                         | 109.47 Mio.                  |
| Ertragstyp                                                           | thesaurierend                |
| Letzte Ausschüttung                                                  | keine                        |
| Anlageregion                                                         | weltweit                     |
| Fondstyp                                                             | AI Managed Futures           |
| Fondsmanager                                                         | Winton Capital Management... |
| <b>Kapitalanlagegesellschaft</b>                                     |                              |
| Alma Capital IM                                                      |                              |
| 83 avenue Marceau                                                    |                              |
| 75116 Paris                                                          |                              |
| <a href="http://www.almacapital.com">http://www.almacapital.com</a>  |                              |



| <b>Wertentwicklung*</b>   |  | <b>1J</b> | <b>3J p.a.</b> | <b>5J p.a.</b> |
|---------------------------|--|-----------|----------------|----------------|
| Performance vor AGA       |  | +7,34%    | +11,64%        | +4,43%         |
| Performance nach max. AGA |  | +7,34%    | +11,64%        | +4,43%         |
| <b>Kennzahlen*</b>        |  | <b>1J</b> | <b>3J</b>      | <b>5J</b>      |
| Sharpe Ratio              |  | 0,80      | 1,28           | 0,21           |
| Volatilität               |  | +5,79%    | +6,96%         | +8,03%         |

\* 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 exchange-traded 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:

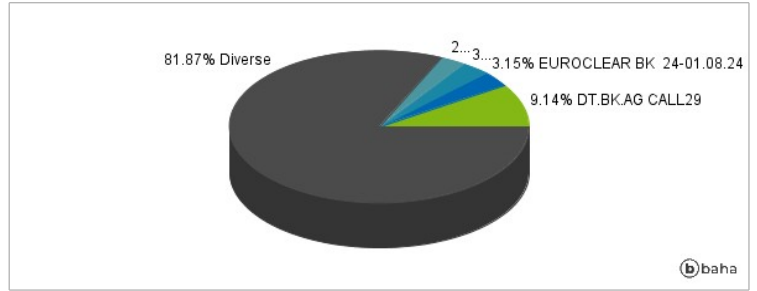
## Fondsspezifische Information

Im Rahmen der Anlagestrategie kann überwiegend in Einlagen investiert werden. Im Rahmen der Anlagestrategie kann in wesentlichem Umfang in Derivate investiert werden. Die Fondsbestimmungen des Winton Alma Diversified Macro Fund I5C-U wurden durch die FMA bewilligt. Der Winton Alma Diversified Macro Fund I5C-U 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..

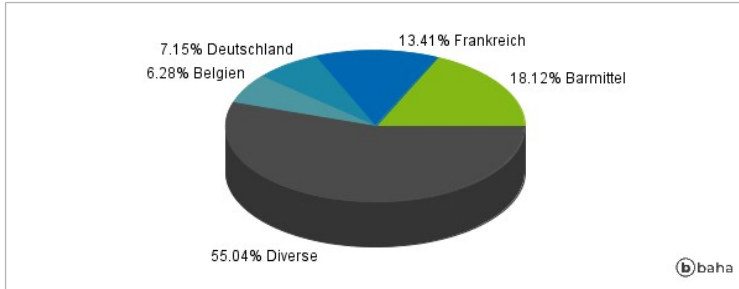
### Anlagearten



### Größte Positionen



### Länderverteilung



### Branchenverteilung



Historische Daten: 01/2025

Erstellt: 10.01.2025 03:43