

Candriam Index Arbitrage RS / FR0012088805 / A12BFH / Candriam

Last 05/27/2024 ¹	Region	Branch	Type of yield	Type
1115.78 EUR	Worldwide	AI Hedgefonds Single Strategy	reinvestment	Alternative Investm.

■ Candriam Index Arbitrage RS

■ Benchmark: IX AI relative value/market neutral



Risk key figures

SRI 1 2 3 4 5 6 7

Mountain-View Funds Rating² EDA³

-

Yearly Performance

2023	+3.86%
2022	-1.66%
2021	+1.66%
2020	+3.16%
2019	+0.13%

Master data		Conditions		Other figures	
Fund type	Single fund	Issue surcharge	1.00%	Minimum investment	EUR 100,000,000.00
Category	Alternative Investments	Planned administr. fee	0.00%	Savings plan	-
Sub category	AI Hedgefonds Single Strategy	Deposit fees	0.00%	UCITS / OGAW	Yes
Fund domicile	France	Redemption charge	1.00%	Performance fee	20.00%
Tranch volume	(05/27/2024) EUR 2.12 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(12/08/2020) EUR 474.50 mill.	Dividends		Investment company	
Launch date	10/19/2014	Candriam			
KESr report funds	No	19-21 route d'Arlon, 8009, Strassen			
Business year start	01.10.	Luxembourg			
Sustainability type	-	www.candriam.com			
Fund manager	Sébastien De Gendre, Damien Vergnaud,Célia Fseil				

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	+0.38%	+2.43%	+2.17%	+5.08%	+4.73%	+5.73%	+10.72%	+10.25%
Performance p.a.	-	-	-	+5.11%	+2.33%	+1.87%	+2.06%	+1.39%
Sharpe ratio	1.94	1.28	2.00	1.52	-1.64	-2.13	-1.77	-2.50
Volatility	0.65%	0.89%	0.85%	0.87%	0.89%	0.91%	0.99%	0.97%
Worst month	-	0.09%	0.20%	0.09%	-0.74%	-0.74%	-0.76%	-0.90%
Best month	-	0.76%	0.76%	0.76%	0.76%	0.76%	0.95%	0.95%
Maximum loss	-0.04%	-0.33%	-0.25%	-0.37%	-1.48%	-2.37%	-2.37%	-

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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Investment strategy

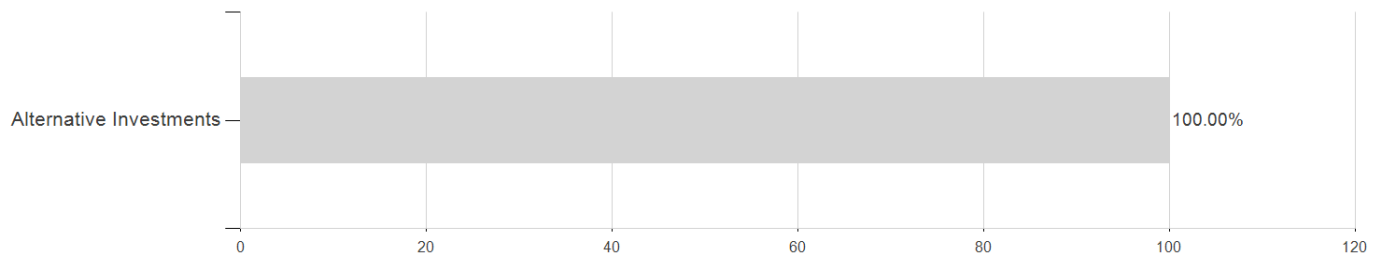
The dynamic investment strategy is an arbitrage strategy on shares particularly in the context of index adjustments, of transactions on securities (e.g. companies impacted by a demerger) or discount of the traded assets. The arbitrage strategy consists in taking advantage of the differences in prices recorded (or anticipated) between markets and/or sectors and/or currencies and/or instruments. The fund does not have sustainable investment as its objective and does not specifically promote environmental and/or social characteristics. The management team may use derivative products such as swaps, futures, options, CDS, etc., arising notably from equity, interest rate and foreign exchange risk. Total return swaps, or other derivative financial instruments which have the same characteristics, may also be used.

Investment goal

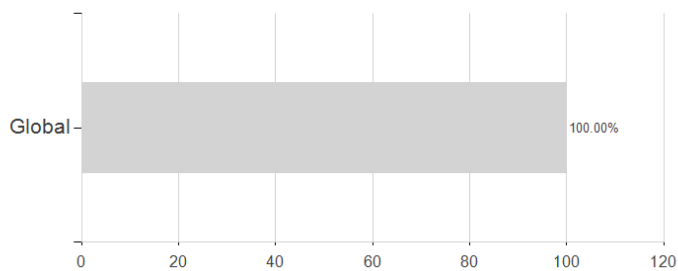
Portfolio management is built around a prudent portfolio foundation strategy via bonds and money market instruments, and a dynamic strategy.

Assessment Structure

Assets



Countries



Largest positions

