

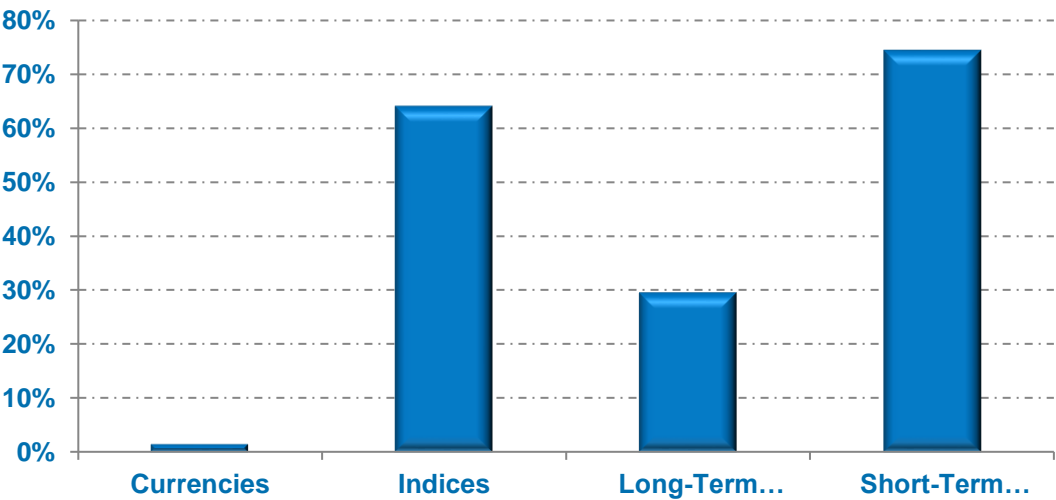
Candriam Diversified Futures

PERFORMANCE ATTRIBUTION

Best performers:	Topix, Nikkei, Hang Seng
Worst performers:	Sonia, US T-note 5Y, JGB
Performance this month:	-0,67%
Performance YTD:	-0,67%

Candriam Diversified Futures - Performance indicator per sector						
Jan-24	Perf.	Trend Following				Non Trend Models
		Currencies	Bonds	Equity Index	Short Term Interest Rate	
Week 1	-1,39%	=	-	-	-	=
Week 2	1,59%	=	=	++	+	+
Week 3	-0,80%	=	=	+	--	-
Week 4	0,26%	-	-	+	=	=
Week 5	-0,30%	-	-	+	=	=

SIGNAL STRENGTH



WEEKLY FUND COMMENT

PERFORMANCES

Candriam Diversified Futures Class I

Jan-24	2024 YTD	2023	2022	2021	2020	2019	2018	2017
-0,67%	-0,67%	2,9%	14,2%	2,0%	12,5%	12,6%	-4,4%	-10,0%

Fund AuM (€Mn)

284,79

EXPOSURES

Equity Indices	58,58%	Currency Pair	
European Equity Index	18,78%	AUD/USD	4,78%
US Equity Index	20,90%	BRL/USD	3,29%
Asian Equity Index	18,90%	CAD/USD	3,11%
Government Bonds	31,18%	CHF/USD	-7,33%
DV01 Yield Curve +100 bp	-2,25%	EUR/JPY	19,54%
European Bonds	9,50%	EUR/USD	-9,24%
US Bonds	-46,65%	GBP/USD	-0,28%
Asian Bonds	68,33%	INR/USD	0,38%
Short Term Interest Rate	249,27%	JPY/USD	-3,27%
DV01 Yield Curve +100 bp	-2,42%	MXN/USD	11,26%
EU	160,50%	NZD/USD	-4,34%
US	33,91%	ZAR/USD	-2,10%
UK	54,85%		

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