

Investor Report - Reportable income under transparent reporting for UK Corporate Investors

Fund	CANDRIAM INDEX ARBITRAGE
Sub-fund	CANDRIAM INDEX ARBITRAGE
Period start date	1/10/2022
Period end date	29/09/2023

810024
C1810024
C8**Section 2 - Categorisation of income and gains pursuant to investor type****Reportable income under transparent reporting****UK Corporate Investor Reportable Income**

Average number of units in issue during the period	173,360.89		459,349.46	
Unit class	Part CLASSIQUE		Part R	
HMRC reference	C0167-0001		C0167-0003	
ISIN	FR0010016477		FR0012088771	
Sub-fund currency	EUR		EUR	
	Total	Per Unit	Total	Per Unit
	EUR	EUR	EUR	EUR
<u>INTEREST INCOME/EXPENSES</u>				
Bank interest income/expense	480,627.29	2.7724	93,577.74	0.2037
Net interest expense from debt instruments	4,245,285.50	24.4881	826,553.60	1.7994
<u>DIVIDEND INCOME</u>				
Dividend income	24,204.49	0.1396	3,831.37	0.0083
Withholding tax	0.00	0.0000	0.00	0.0000
<u>DERIVATIVES</u>				
Net derivative income / (expense)	0.00	0.0000	0.00	0.0000
Capital gains / (losses) arising on derivatives held	1,620,371.99	9.3468	255,712.88	0.5567
<u>ADDITIONAL ADJUSTMENT FROM INVESTMENT FUNDS IN ACCORDANCE WITH UK REPORTING RULES</u>				
Income from non reporting funds (regulation 89E) (see note 3)	167,438.23	0.9658	32,600.08	0.0710
<u>OTHER INCOME AND EXPENSES</u>				
Management expenses (see note 4)	-1,158,769.41	-6.6841	-162,119.81	-0.3529
Other income / (expenses) on derivatives	0.00	0.0000	0.00	0.0000
Commision income / (charges) on securities lending	-112,108.62	-0.6467	-21,827.46	-0.0475

Notes:

- 1) In accordance with regulation 92D, the fund remains a reporting fund as at the date the report was issued.
- 2) This report does not take into account the specific circumstances and tax profile of each participant. If any participants are in doubt, they should consult their own professional advisors with regard to this information.
- 3) During the period, the fund held investments in the non-reporting funds listed in the enclosed Appendix and adjustments have been made in accordance with regulation 89E.
- 4) Management expenses comprise of all costs expensed directly to the fund apart from transaction fees. It may also include outperformance and transfer fees

Investor Report - Reportable income under transparent reporting for UK Individual Investors

Fund	CANDRIAM INDEX ARBITRAGE
Sub-fund	CANDRIAM INDEX ARBITRAGE
Period start date	1/10/2022
Period end date	29/09/2023

810024
C1810024
C8**Section 2 - Categorisation of income and gains pursuant to investor type****Reportable income under transparent reporting****UK Individual Investor Reportable Income**

Average number of units in issue during the period	173,360.89		459,349.46	
Unit class	Part CLASSIQUE		Part R	
HMRC reference	C0167-0001		C0167-0003	
ISIN	FR0010016477		FR0012088771	
Sub-fund currency	EUR		EUR	
	Total	Per Unit	Total	Per Unit
	EUR	EUR	EUR	EUR
<u>INTEREST INCOME/EXPENSES</u>				
Bank interest income/expense	480,627.29	2.7724	93,577.74	0.2037
Net interest expense from debt instruments	4,245,285.50	24.4881	826,553.60	1.7994
<u>DIVIDEND INCOME</u>				
Dividend income	24,204.49	0.1396	3,831.37	0.0083
<u>ADDITIONAL ADJUSTMENT FROM INVESTMENT FUNDS IN ACCORDANCE WITH UK REPORTING RULES</u>				
Income from non reporting funds (regulation 89E) (see note 3)	167,438.23	0.9658	32,600.08	0.0710
<u>OTHER INCOME AND EXPENSES</u>				
Management expenses (see note 4)	-1,158,769.41	-6.6841	-162,119.81	-0.3529
Other income / (expenses) on derivatives	0.00	0.0000	0.00	0.0000
Commision income / (charges) on securities lending	-112,108.62	-0.6467	-21,827.46	-0.0475

Notes:

- 1) In accordance with regulation 92D, the fund remains a reporting fund as at the date the report was issued.
- 2) This report does not take into account the specific circumstances and tax profile of each participant. If any participants are in doubt, they should consult their own professional advisors with regard to this information.
- 3) During the period, the fund held investments in the non-reporting funds listed in the enclosed Appendix and adjustments have been made in accordance with regulation 89E.
- 4) Management expenses comprise of all costs expensed directly to the fund apart from transaction fees. It may also include out performance and transfer fees.