

Investor Report - Corporate Investors

Fund	CANDRIAM INDEX ARBITRAGE	810024	810024
Subfund	CANDRIAM INDEX ARBITRAGE	C1	C8
Period start date	1/10/2021		
Period end date	30/09/2022		

Section 2 - Categorisation of income and gains pursuant to investor type

Reportable income under transparent reporting

UK Corporate Investor Reportable Income

	Unit Class: ISIN:	Part CLASSIQUE FR0010016477	Unit Class: ISIN:	Part R FR0012088771
	Average # of units	265,523.12	Average # of units	1,066,218.85
	Total class EUR	Per Unit EUR	Total class EUR	Per Unit EUR
<u>INTEREST INCOME/EXPENSES</u>				
Bank interest income/expense	-373,159.63	-1.4054	-110,174.26	-0.1033
Net interest expense from debt instruments	-16,790.16	-0.0632	-5,111.71	-0.0048
<u>DIVIDEND INCOME</u>				
Dividend income	3,032,535.95	11.4210	875,015.87	0.8207
Withholding tax (see note 5)	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	-1,119,095.07	-4.2147	-438,486.05	-0.4113
<u>ADDITIONAL ADJUSTMENT FROM INVESTMENT FUNDS IN ACCORDANCE WITH UK REPORTING RULES</u>				
Income from non reporting funds (regulation 89E) (see note 3)	0.00	0.0000	0.00	0.0000
<u>OTHER INCOME AND EXPENSES</u>				
Management expenses (see note 4)	-1,599,051.67	-6.0223	-300,671.30	-0.2820
Other income / (expenses) on derivatives	0.00	0.0000	0.00	0.0000
Commission income / (charges) on securities lending	-423,551.87	-1.5952	-125,628.53	-0.1178

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.

Investor Report - Individual Investors

Fund	CANDRIAM INDEX ARBITRAGE	810024	810024
Subfund	CANDRIAM INDEX ARBITRAGE	C1	C8
Period start date	1/10/2021		
Period end date	30/09/2022		

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

	Unit Class: ISIN:	Part CLASSIQUE FR0010016477	Unit Class: ISIN:	Part R FR0012088771
	Average # of units	265,523.12	Average # of units	1,066,218.85
	Total class EUR	Per Unit EUR	Total class EUR	Per Unit EUR
<u>INTEREST INCOME/EXPENSES</u>				
Bank interest income/expense	13,014.15	0.0490	3,840.84	0.0036
Net interest expense from debt instruments	-16,790.16	-0.0632	-5,111.71	-0.0048
<u>DIVIDEND INCOME</u>				
Dividend income	3,032,535.95	11.4210	875,015.87	0.8207
Withholding tax (see note 5)	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	0.00	0.0000	0.00	0.0000
<u>ADDITIONAL ADJUSTMENT FROM INVESTMENT FUNDS IN ACCORDANCE WITH UK REPORTING RULES</u>				
Income from non reporting funds (regulation 89E) (see note 3)	0.00	0.0000	0.00	0.0000
<u>OTHER INCOME AND EXPENSES</u>				
Management expenses (see note 4)	-1,599,051.67	-6.0223	-300,671.30	-0.2820
Other income / (expenses) on derivatives	0.00	0.0000	0.00	0.0000
Commission income / (charges) on securities lending	-423,551.87	-1.5952	-125,628.53	-0.1178

Notes:

- 1) In accordance with regulation 92D, the fund remains a reporting fund as at the date the report was issued.
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