CANDRIAM
A NEW YORK LIFE INVESTMENTS COMPANY

FCP (collective investment fund) under French law

HALF-YEAR BROCHURE

CANDRIAM INDEX ARBITRAGE

As at 28 March 2024

Management company: CANDRIAM

Auditors: PRICEWATERHOUSECOOPERS AUDIT

CANDRIAM - 19-21 route d’Arlon - L-8009 Strassen - Grand Duchy of Luxembourg

ASSET POSITION IN EUR

Elements of the asset position	Amount at the periodic statement (*)
a) Eligible financial securities mentioned in paragraph 1 of I of article R. 214-20 of the Code Monétaire et Financier.	12 283 193,00
b) Bank assets	33 874 864,18
c) Other assets held by the UCI	338 021 500,83
d) Total assets held by the UCI (lines a+b+c)	384 179 558,01
e) Liabilities	-5 601 509,91
f) Net asset value (lines d+e = net assets of the UCI)	378 578 048,10

(*) The amounts are signed

NUMBER OF UNITS IN CIRCULATION AND NET ASSET VALUE PER UNIT

Unit	Type of unit	Net assets per unit	Number of units in circulation	Net asset value per unit
CANDRIAM INDEX ARBITRAGE CLASSIQUE EUR units in EUR	C	124 635 690,40	84 832,083	1 469,20
CANDRIAM INDEX ARBITRAGE I units in EUR	C	10 068 572,68	6 220,339	1 618,65
CANDRIAM INDEX ARBITRAGE R units in EUR	C	29 631 035,27	273 864,558	108,19
CANDRIAM INDEX ARBITRAGE R2 units in EUR	C	458 304,97	2 810,518	163,06
CANDRIAM INDEX ARBITRAGE RS units in EUR	C	2 098 336,22	1 900,100	1 104,32
CANDRIAM INDEX ARBITRAGE U units in EUR	C	17 270 457,14	105 501,813	163,69
CANDRIAM INDEX ARBITRAGE V units in EUR	C	84 571 586,14	76 266,042	1 108,90
CANDRIAM INDEX ARBITRAGE Z units in EUR	C	109 844 065,28	66 394,103	1 654,42

ELEMENT OF THE SECURITIES PORTFOLIO

Elements of the securities portfolio	Percentage of net assets (*)	Total percentage of assets (**)
A) Eligible financial securities and money market instruments admitted for trading on a regulated market as defined by article L. 422-1 of the Code Monétaire et Financier. And B) Eligible financial securities and money market instruments listed for trading on another regulated market which operates on a regular basis and is recognised and open to the public and whose registered office is located in a member state of the European Union or in another party to the Agreement on the European Economic Area.	3,24	3,20
C) Eligible financial securities and money market instruments officially listed for trading on the stock exchange of another country or traded on another market of another country which is regulated, operates on a regular basis, and is open to the public, provided that this stock exchange or market is not on a list drawn up by the French Financial Markets Authority (AMF) or that the choice of this stock exchange or market is provided for by the law or the regulations or the articles of incorporation of the undertaking for collective investment in transferable securities.	0,00	0,00
D) Newly issued eligible financial securities mentioned in paragraph 4 of I of article R. 214-11 of the Code Monétaire et Financier.	0,00	0,00
E) Other assets.	9,30	9,17

(*) Refer to f) of the asset position
(**)Refer to d) of the asset position

DISTRIBUTION OF THE ASSETS OF A), B), C) AND D) OF THE SECURITIES PORTFOLIO, BY CURRENCY

Securities	Currency	As an amount (EUR)	Percentage of net assets (*)	Total percentage of assets (**)
Euro	EUR	12 283 193,00	3,24	3,20
TOTAL		**12 283 193,00**	**3,24**	**3,20**

(*) Refer to f) of the asset position
(**)Refer to d) of the asset position

DISTRIBUTION OF THE ASSETS OF A), B), C) AND D) OF THE SECURITIES PORTFOLIO, BY ISSUER'S COUNTRY OF RESIDENCE

Country	Percentage of net assets (*)	Total percentage of assets (**)
NETHERLANDS	1,12	1,10
GERMANY	1,01	0,99
ITALY	0,74	0,73
FINLAND	0,16	0,16
BELGIUM	0,08	0,08
LUXEMBOURG	0,08	0,08
AUSTRIA	0,07	0,07
TOTAL	**3,24**	**3,20**

(*) Refer to f) of the asset position
(**)Refer to d) of the asset position

DISTRIBUTION OF THE ASSETS OF E) OF THE SECURITIES PORTFOLIO, BY TYPE

Type of assets	Percentage of net assets (*)	Total percentage of assets (**)
UCITS and equivalents in other EU Member States	9,30	9,17
Other UCIs and investment funds	0,00	0,00
AIFs and equivalents in other EU Member States	0,00	0,00
Other	0,00	0,00
TOTAL	**9,30**	**9,17**

(*) Refer to f) of the asset position
(**)Refer to d) of the asset position

MOVEMENTS IN THE SECURITIES PORTFOLIO OVER THE PERIOD IN EUR

Elements of the securities portfolio	Movements (as an amount)	
	Purchases	Sales
A) Eligible financial securities and money market instruments admitted for trading on a regulated market as defined by article L. 422-1 of the Code Monétaire et Financier. And B) Eligible financial securities and money market instruments listed for trading on another regulated market which operates on a regular basis and is recognised and open to the public and whose registered office is located in a member state of the European Union or in another party to the Agreement on the European Economic Area.	22 053 109,58	20 326 453,64
C) Eligible financial securities and money market instruments officially listed for trading on the stock exchange of another country or traded on another market of another country which is regulated, operates on a regular basis, and is open to the public, provided that this stock exchange or market is not on a list drawn up by the French Financial Markets Authority (AMF) or that the choice of this stock exchange or market is provided for by the law or the regulations or the articles of incorporation of the undertaking for collective investment in transferable securities.	0,00	0,00
D) Newly issued eligible financial securities mentioned in paragraph 4 of I of article R. 214-11 of the Code Monétaire et Financier.	0,00	0,00
E) Other assets.	15 727 950,00	24 119 750,00

INFORMATION ON VARIABLE MANAGEMENT FEES

	28/03/2024
CANDRIAM INDEX ARBITRAGE CLASSIQUE EUR units	
Collateral fees	0,00
Fixed management fees	277 135,06
Percentage of fixed management fees	0,40
Provision for variable management fees	835,41
Percentage provision for variable management fees	0,00
Variable management fees paid	835,41
Percentage variable management fees paid	0,00
Management fee retrocessions	0,00
CANDRIAM INDEX ARBITRAGE I units	
Collateral fees	0,00
Fixed management fees	16 422,80
Percentage of fixed management fees	0,24
Provision for variable management fees	16,55
Percentage provision for variable management fees	0,00
Variable management fees paid	16,55
Percentage variable management fees paid	0,00
Management fee retrocessions	0,00
CANDRIAM INDEX ARBITRAGE R units	
Collateral fees	0,00
Fixed management fees	40 062,28
Percentage of fixed management fees	0,24
Provision for variable management fees	90,59
Percentage provision for variable management fees	0,00
Variable management fees paid	90,59
Percentage variable management fees paid	0,00
Management fee retrocessions	0,00
CANDRIAM INDEX ARBITRAGE R2 units	
Collateral fees	0,00
Fixed management fees	381,45
Percentage of fixed management fees	0,16
Provision for variable management fees	43,01
Percentage provision for variable management fees	0,01
Variable management fees paid	43,01
Percentage variable management fees paid	0,01
Management fee retrocessions	0,00

"The amount of the variable management fees shown above corresponds to the sum of provisions and reversals of provisions affecting the net assets during the period under review."

	28/03/2024
CANDRIAM INDEX ARBITRAGE RS units	
Collateral fees	0,00
Fixed management fees	2 831,87
Percentage of fixed management fees	0,22
Provision for variable management fees	0,00
Percentage provision for variable management fees	0,00
Variable management fees paid	0,00
Percentage variable management fees paid	0,00
Management fee retrocessions	0,00
CANDRIAM INDEX ARBITRAGE U units	
Collateral fees	0,00
Fixed management fees	22 019,05
Percentage of fixed management fees	0,24
Provision for variable management fees	129,42
Percentage provision for variable management fees	0,00
Variable management fees paid	129,42
Percentage variable management fees paid	0,00
Management fee retrocessions	0,00
CANDRIAM INDEX ARBITRAGE V units	
Collateral fees	0,00
Fixed management fees	200 441,22
Percentage of fixed management fees	0,23
Provision for variable management fees	636,22
Percentage provision for variable management fees	0,00
Variable management fees paid	636,22
Percentage variable management fees paid	0,00
Management fee retrocessions	0,00
CANDRIAM INDEX ARBITRAGE Z units	
Collateral fees	0,00
Fixed management fees	54 722,57
Percentage of fixed management fees	0,10
Provision for variable management fees	359,79
Percentage provision for variable management fees	0,00
Variable management fees paid	359,79
Percentage variable management fees paid	0,00
Management fee retrocessions	0,00

"The amount of the variable management fees shown above corresponds to the sum of provisions and reversals of provisions affecting the net assets during the period under review."

SFTR Regulation IN EUR

	Securities lending	Securities borrowing	Repurchases	Reverse repurchases	TRS
1. Loaned securities and commodities					
Amount					
% of net assets*					

*% excluding cash and cash equivalents

2. Pledged assets for each type of securities financing transaction and TRSs expressed as an absolute value

	Securities lending	Securities borrowing	Repurchases	Reverse repurchases	TRS
Amount				286 217 700,25	
% of net assets				75,60%	

3. Top 10 issuers of collateral received (excluding cash) for all types of financing transactions

	Securities lending	Securities borrowing	Repurchases	Reverse repurchases	TRS
EUROPEAN UNION				125 599 493,92	
EUROPEAN INVESTMENT BANK EUROPEAN UNION				75 415 051,86	
FRENCH GOVERNMENT FRANCE				51 521 869,60	
ITALIAN GOVERNMENT ITALY				20 023 271,35	
GERMAN GOVERNMENT GERMANY				15 877 738,25	

	Securities lending	Securities borrowing	Repurchases	Reverse repurchases	TRS

4. Top 10 counterparties in absolute value of the assets and liabilities without offset

Caceis Bank France SA - LC				181 217 700,28	
Natixis				64 999 999,97	
BNP Paribas Securities Services SC - LC				40 000 000,00	

5. Type and quality of collateral

Type					
- Equities					
- Bonds				288 437 424,98	
- UCI					
- Negotiable debt securities					
- Cash					

Currency of the collateral					
Euro				288 437 424,98	

6. Contract settlement and clearing

Tripartite				X	
Central counterparty					
Bilateral				X	

	Securities lending	Securities borrowing	Repurchases	Reverse repurchases	TRS

7. Maturity tenor of the collateral broken down by tranche

	Securities lending	Securities borrowing	Repurchases	Reverse repurchases	TRS
Less than 1 day					
1 day to 1 week					
1 week to 1 month				15 877 738,25	
1 - 3 months				40 368 678,16	
3 months to 1 year				19 203 740,87	
More than 1 year				212 987 267,70	
Open					

8. Maturity tenor of the securities financing transactions and TRSs broken down by tranche

	Securities lending	Securities borrowing	Repurchases	Reverse repurchases	TRS
Less than 1 day					
1 day to 1 week				19 076 000,00	
1 week to 1 month				174 568 900,28	
1 - 3 months				76 721 099,97	
3 months to 1 year					
More than 1 year				15 851 700,00	
Open					

9. Data on reuse of collateral

	Securities lending	Securities borrowing	Repurchases	Reverse repurchases	TRS
Maximum amount (%)					
Amount used (%)					
Income for the UCI following reinvestment of cash collateral in euro					

10. Data on safekeeping of collateral received by the UCI

	Securities lending	Securities borrowing	Repurchases	Reverse repurchases	TRS
CACEIS Bank					
Securities				288 437 424,98	
Cash					

11. Data on safekeeping of collateral provided by the UCI

	Securities lending	Securities borrowing	Repurchases	Reverse repurchases	TRS
Securities					
Cash					

12. Data on allocated return and cost

	Securities lending	Securities borrowing	Repurchases	Reverse repurchases	TRS
Income					
- UCI				0,03	
- Asset manager					
- Third party					
Costs					
- UCI					
- Asset manager					
- Third party					

13. Data on the type and quality of collateral

Cash collateral only.

14. Data on reuse of collateral

Collateral received in cash can only be reinvested by the UCI in reverse repurchase transactions or securities which according to the regulations are eligible for inclusion in the assets, notably capital securities, interest rate products, debt securities or UCI units. Collateral received as securities may be held, sold or re-used as collateral.
The maximum amount of re-use is 100% of the received cash and securities.

15. Data on safekeeping of collateral provided by the UCI

Cash collateral only.

16. Data on income and costs, broken down

No temporary purchases and sales of securities.

INVENTORY OF ASSETS AND LIABILITIES

Inventory of balance sheet items

Names of securities by economic sector (*)	Currency	Quantity or nominal value	Present value	% of net assets
EQUITIES AND EQUIVALENT SECURITIES			**12 283 193,00**	**3,24**
Equities and equivalent securities traded on a regulated or equivalent market			**12 283 193,00**	**3,24**
Insurance			**2 222 400,00**	**0,59**
ALLIANZ SE-REG	EUR	8 000	2 222 400,00	0,59
Construction and engineering			**323 100,00**	**0,09**
HOCHTIEF	EUR	3 000	323 100,00	0,09
Capital markets			**258 440,00**	**0,07**
RAIFFEISEN BANK INTERNATIONAL	EUR	14 000	258 440,00	0,07
Construction materials			**327 600,00**	**0,09**
BUZZI UNICEM ORD.	EUR	9 000	327 600,00	0,09
Media			**412 250,00**	**0,11**
CTS EVENTIM AG	EUR	5 000	412 250,00	0,11
Oil and gas			**2 050 720,00**	**0,54**
ENI SPA	EUR	140 000	2 050 720,00	0,54
Chemicals			**1 144 130,00**	**0,30**
AZELIS GROUP NV	EUR	15 000	293 850,00	0,08
EVONIK INDUSTRIES AG	EUR	46 400	850 280,00	0,22
Semiconductors and manufacturing equip			**1 784 400,00**	**0,47**
ASML HOLDING NV	EUR	2 000	1 784 400,00	0,47
Professional services			**299 985,00**	**0,08**
INPOST SA	EUR	21 000	299 985,00	0,08
Diversified financials			**3 036 168,00**	**0,79**
ING GROEP NV	EUR	160 000	2 439 360,00	0,63
MANDATUM HOLDING OY	EUR	144 000	596 808,00	0,16
Textiles, clothing and luxury goods			**424 000,00**	**0,11**
BRUNELLO CUCINELLI SPA	EUR	4 000	424 000,00	0,11
UCI SECURITIES			**35 215 560,00**	**9,31**
UCITS			**35 215 560,00**	**9,31**
Units or shares			**35 215 560,00**	**9,31**
CANDRIAM DIVERSIFIED FUTURES Z units	EUR	2 000	3 103 640,00	0,82
CANDRIAM MONEY MARKET EURO Z EUR ACC	EUR	20 200	21 383 720,00	5,66
CANDRIAM RISK ARBITRAGE Z units	EUR	7 000	10 728 200,00	2,83
REVERSE REPURCHASE AGREEMENTS			**286 217 700,25**	**75,60**
Bonds and equivalent securities traded on a regulated or equivalent market			**286 217 700,25**	**75,60**
Commercial banks			**137 354 508,82**	**36,28**
BANQUE EUROPEAN DINVESTISSEMENT 0.25% 14-09-29	EUR	20 000 000	17 512 000,00	4,63
BANQUE EUROPEAN DINVESTISSEMENT 1.5% 16-10-48	EUR	17 055 000	12 269 400,00	3,24
BEI 0% 05/11/26	EUR	48 507 000	44 999 999,97	11,89

Inventory of balance sheet items

Names of securities by economic sector (*)	Currency	Quantity or nominal value	Present value	% of net assets
EUROF 0.15 10/10/34	EUR	62 235 000	46 721 408,85	12,33
KFW 0.75% 28-06-28	EUR	17 100 000	15 851 700,00	4,19
KFW 1.125% 09-05-33 EMTN		0,00	0,00	0,00
Utilities			**129 787 191,43**	**34,28**
COMM EUR 1.125% 04-04-36 EMTN	EUR	18 977 000	15 654 674,85	4,14
EUROPEAN UNION 0.0% 02-06-28	EUR	9 000 000	7 992 900,00	2,11
EUROPEAN UNION 0.0% 04-07-29	EUR	28 968 000	25 000 000,00	6,60
EUROPEAN UNION 2.75% 04-02-33	EUR	10 100 000	10 049 500,00	2,65
FRAN GOVE BON 0.25% 25-11-26	EUR	11 900 000	11 090 116,58	2,93
FRTR 2 1/4 05/25/24	EUR	39 700 000	40 000 000,00	10,57
ITALY BUONI POLIENNALI DEL TESORO 3.85% 15-09-26	EUR	19 677 000	20 000 000,00	5,28
Diversified financials			**19 076 000,00**	**5,04**
EUROPEAN FIX 270624	EUR	19 038 000	19 076 000,00	5,04
INDEMNITIES ON REVERSE REPURCHASE AGREEMENTS			**1 416 191,69**	**0,37**
Total			**335 132 644,94**	**88,52**

(*) The sector of activity represents the main activity carried out by the issuer of the financial instrument and is derived from the NACE code published for that issuer.

Inventory of foreign exchange forward transactions

Type of operation	Present value presented in the balance sheet		Exposure amount (*)			
	Assets	Liabilities	Currencies to receive (+)		Currencies to deliver (-)	
			Currency	Amount (*)	Currency	Amount (*)
Total	**0,00**	**0,00**		**0,00**		**0,00**

(*) Amount determined in accordance with the provisions of the regulations relating to exposures presentation, expressed in the accounting currency.

Inventory of forward financial instruments - equities

Nature of the commitments	Quantity or nominal value	Present value presented in the balance sheet		Exposure amount (*)
		Assets	Liabilities	+/-
1. Futures				
DJES BANKS 0624	-620	0,00	-288 271,25	-4 197 400,00
E-MIN RUS 200 0624	43	124 502,44	0,00	4 271 930,56
EURO STOXX 50 0624	-413	0,00	-494 023,16	-20 835 850,00
FTSE 100 FUT 0624	-7	0,00	-16 334,29	-654 026,55
SP 500 MINI 0624	-37	0,00	-152 376,16	-9 093 263,89
XAE ENERGY SE 0624	-48	0,00	-278 222,22	-4 446 222,22
Subtotal 1.		**124 502,44**	**-1 229 227,08**	**-34 954 832,10**
2. Options				
Subtotal 2.		**0,00**	**0,00**	**0,00**
3. Swaps				
Subtotal 3.		**0,00**	**0,00**	**0,00**
4. Other instruments				
BC ADVERUM BI 1230	3 000	0,00	-15 436,11	39 277,78
BC TALKSPACE INC 123	24 000	12 888,89	0,00	79 333,33
BC UR-ENERGY 1230	35 000	0,00	-2 268,52	51 851,85
CFD BC 3M CO 1230	30 000	0,00	-10 211,11	2 946 388,89
CFD BC ABSCI CO 1230	12 000	2 444,44	0,00	63 111,11
CFD BC AKEBIA T 1230	35 000	3 888,89	0,00	59 305,56
CFD BC AMERICAN 1230	-58 000	11 755,74	0,00	-1 975 222,22
CFD BC BANCO SA 1230	308 000	66 374,00	0,00	448 1 40,00
CFD BC BEL FUSE 1230	1 000	7 833,33	0,00	65 564,81
CFD BC BLEND LA 1230	20 000	9 259,26	0,00	60 185,19
CFD BC CIBUS IN 1230	3 000	12 416,67	0,00	62 388,89
CFD BC CLEARWAT 1230	11 000	6 416,67	0,00	180 175,93
CFD BC CONVATEC 1230	100 000	0,00	-1 918,24	334 990,35
CFD BC DIANTHUS 1230	2 400	9 444,44	0,00	66 666,67
CFD BC DIEBOLD 1230	4 000	5 407,41	0,00	127 555,56
CFD BC DUTCH BR 1230	8 000	24 666,67	0,00	244 444,44
CFD BC FEDERATE 1230	7 000	1 555,56	0,00	234 111,11
CFD BC FREYR BA 1230	30 000	0,00	-2 802,78	46 666,67
CFD BC HERITAGE 1230	7 000	22 750,00	0,00	69 027,78
CFD BC INDUSTRI 1230	12 000	4 666,67	0,00	47 666,67
CFD BC INTERMED 1230	14 000	0,00	-6 831,74	336 347,15
CFD BC KOPIN CO 1230	25 000	0,00	-18 981,48	41 666,67
CFD BC KORRO BI 1230	1 000	37 685,19	0,00	83 333,33
CFD BC MATRIX S 1230	6 000	5 777,78	0,00	72 388,89
CFD BC METALS A 1230	5 000	2 546,30	0,00	59 490,74
CFD BC MONEYLIO 1230	1 000	18 018,52	0,00	66 037,04
CFD BC NATIONAL 1230	14 000	12 962,96	0,00	66 759,26
CFD BC NET POWE 1230	10 000	31 203,70	0,00	105 462,96
CFD BC NEUROGEN 1230	2 000	35 000,00	0,00	94 259,26
CFD BC PRAXIS P 1230	1 200	12 755,56	0,00	67 800,00
CFD BC QURATE R 1230	40 000	0,00	-5 155,56	45 555,56
CFD BC REAL BRO 1230	16 501	2 646,38	0,00	47 669,56

Inventory of forward financial instruments - equities

Nature of the commitments	Quantity or nominal value	Present value presented in the balance sheet		Exposure amount (*)
		Assets	Liabilities	+/-
CFD BC ROADZEN 1230	8 000	2 074,07	0,00	48 1 48,15
CFD BC ROIVANT 1230	0,00	0,00	0,00	0,00
CFD BC SOLENO T 1230	2 000	0,00	-2 961,48	79 259,26
CFD BC SPYRE TH 1230	7 000	52 046,30	0,00	245 842,59
CFD BC STANDARD 1230	22 000	4 277,78	0,00	55 203,70
CFD BC TECNOGLA 1230	3 000	20 083,33	0,00	144 527,78
CFD BC VAR ENER 1230	110 000	0,00	-5 663,12	334 698,93
CFD BC VERASTEM 1230	5 000	0,00	-5 648,15	54 629,63
CFD BC VERTEX I 1230	7 000	12 740,00	0,00	205 851,85
CFD BC VIPER EN 1230	7 000	11 861,11	0,00	249 277,78
CFD BC WHEELS U 1230	32 000	0,00	-1 185,19	85 037,04
CFD CGMD AIR PR 1230	0,00	0,00	0,00	0,00
CFD CGMD EQT AB 1230	-35 000	8 175,96	0,00	-1 026 238,31
CFD CGMD SALESF 1230	6 000	6 823,89	0,00	1 673 222,22
CFD CGMD SAP SE 1230	-12 000	0,00	-72 855,40	-2 165 520,00
CFD CGMD SKANDI 1230	140 000	0,00	-120 584,52	1 757 273,99
CFD CGME HSBC H 1230	300 000	73 056,90	0,00	2 172 056,85
CFD DECK JP 1230	-2 000	0,00	-58 764,63	-1 743 074,07
CFD JP ADIDAS 1230	-7 000	0,00	-140 000,00	-1 449 000,00
CFD JPM IAG EUR 1230	234 000	83 304,00	0,00	484 380,00
CFD JPX CASTELL 1230	-51 200	0,00	-56 529,27	-624 703,84
CFD JPX COVIVIO 1230	8 800	67 760,00	0,00	419 760,00
CFD JPX GECINA 1230	7 600	33 820,00	0,00	719 340,00
CFD JPX HERSHEY 1230	-11 000	0,00	-10 369,54	-1 981 018,52
CFD JPX MERCK & 1230	36 000	346 450,00	0,00	4 398 333,33
CFD JPX NIKE IN 1230	14 000	0,00	-102 407,41	1 218 259,26
CFD JPX NOVARTI 1230	22 000	38 544,95	0,00	1 975 985,61
CFD JPX NOVARTI 1230	15 000	0,00	-33 113,89	1 343 472,22
CFD JPX NOVOZYM 1230	-16 000	0,00	-27 885,78	-869 178,17
CFD JPX PEPSICO 1230	4 333	41 326,39	0,00	702 146,60
CFD JPX PFIZER 1230	-210 000	50 750,93	0,00	-5 395 833,33
CFD JPX PROCTER 1230	-9 000	0,00	-4 105,83	-1 352 083,33
CFD JPX ROCHE H 1230	6 000	25 488,97	0,00	1 416 808,02
CFD JPX SANOFI 1230	-15 000	0,00	-20 053,50	-1 364 400,00
CFD JPX SHELL P 1230	-34 000	0,00	-88 998,15	-2 110 518,52
CFD JPX SODEXO 1230	40 000	179 200,00	0,00	3 179 200,00
CFD JPX UNIBAIL 1230	-3 200	0,00	-17 344,00	-238 400,00
CFD JPX VERALTO 1230	16 500	29 027,78	0,00	1 354 527,78
CFD JPX VESTIS 1230	42 000	21 777,78	0,00	749 388,89
CFD MSE B&M EUR 1230	49 000	7 450,73	0,00	312 815,95
CFD MSE FISCHER 1230	4 000	3 700,85	0,00	275 096,38
CFD MSE FLUGHAF 1230	1 700	30 233,87	0,00	357 563,61
CFD MSE MAGNOLI 1230	-94 000	0,00	-140 955,11	-2 258 611,11
CFD MSE SANDOZ 1230	36 000	0,00	-27 386,28	1 007 000,77
CFD MSE WEIR GR 1230	13 000	25 849,46	0,00	307 456,58

Inventory of forward financial instruments - equities

Nature of the commitments	Quantity or nominal value	Present value presented in the balance sheet		Exposure amount (*)
		Assets	Liabilities	+/-
CFD TRELLEBORG 1230	13 000	337,72	0,00	431 044,34
CFD UBS ALLSTAT 1230	13 000	129 534,17	0,00	2 082 527,78
CFD UBS ALPHABE 1230	30 000	279 091,67	0,00	4 229 444,44
CFD UBS ANDRITZ 1230	6 000	0,00	-7 200,00	346 800,00
CFD UBS APPLE I 1230	26 000	0,00	-28 691,48	4 128 222,22
CFD UBS BELIMO 1230	700	15 255,72	0,00	318 211,26
CFD UBS BGC GRO 1230	-260 000	141 435,19	0,00	-1 870 555,56
CFD UBS BLACKLI 1230	-32 000	30 527,41	0,00	-1 913 481,48
CFD UBS BLACKST 1230	13 000	39 481,48	0,00	1 581 305,56
CFD UBS BOX INC 1230	-74 000	73 397,04	0,00	-1 940 444,44
CFD UBS CUMMINS 1230	-4 000	0,00	-95 303,33	-1 091 296,30
CFD UBS DEERE & 1230	6 000	151 305,56	0,00	2 281 888,89
CFD UBS GENERAL 1230	55 000	236 693,52	0,00	2 309 490,74
CFD UBS MAR PET 1230	12 000	84 464,44	0,00	2 238 888,89
CFD UBS NATURGY 1230	46 000	0,00	-46 000,00	924 600,00
CFD UBS REXEL S 1230	-44 000	0,00	-58 960,00	-1 101 320,00
CFD UBS RTX COR 1230	50 000	211 671,30	0,00	4 515 277,78
CFD UBS SSAB AB 1230	53 000	0,00	-3 304,47	362 114,65
CGMD LINDE PL 1230	0,00	0,00	0,00	0,00
CH NESTLE CHF 1230	15 000	15 907,48	0,00	1 476 484,19
CH TOTALENERGIES EUR	68 000	249 560,00	0,00	4 315 960,00
JP CVX USD 1230	15 000	113 012,50	0,00	2 190 833,33
JPX LINDE PLC 1230	-9 000	31 329,17	0,00	-3 869 416,67
JPX PLUXEE FR 1230	40 000	25 200,00	0,00	1 096 000,00
L'OREAL CHA 1230	3 200	18 784,64	0,00	1 403 680,00
UBS BANKINTER 1230	48 000	37 632,00	0,00	325 536,00
Subtotal 4.		**3 420 811,09**	**-1 239 876,07**	**33 858 181,98**
Total		**3 545 313,53**	**-2 469 103,15**	**-1 096 650,12**

(*) Amount determined in accordance with the provisions of the regulations relating to exposures presentation.

Inventory of forward financial instruments - interest rates

Nature of the commitments	Quantity or nominal value	Present value presented in the balance sheet		Exposure amount (*)
		Assets	Liabilities	+/-
1. Futures				
Subtotal 1.		**0,00**	**0,00**	**0,00**
2. Options				
Subtotal 2.		**0,00**	**0,00**	**0,00**
3. Swaps				
Subtotal 3.		**0,00**	**0,00**	**0,00**
4. Other instruments				
Subtotal 4.		**0,00**	**0,00**	**0,00**
Total		**0,00**	**0,00**	**0,00**

(*) Amount determined in accordance with the provisions of the regulations relating to exposures presentation.

Inventory of forward financial instruments - foreign exchange

Nature of the commitments	Quantity or nominal value	Present value presented in the balance sheet		Exposure amount (*)
		Assets	Liabilities	+/-
1. Futures				
Subtotal 1.		**0,00**	**0,00**	**0,00**
2. Options				
Subtotal 2.		**0,00**	**0,00**	**0,00**
3. Swaps				
Subtotal 3.		**0,00**	**0,00**	**0,00**
4. Other instruments				
Subtotal 4.		**0,00**	**0,00**	**0,00**
Total		**0,00**	**0,00**	**0,00**

(*) Amount determined in accordance with the provisions of the regulations relating to exposures presentation.

Inventory of forward financial instruments - credit risk

Nature of the commitments	Quantity or nominal value	Present value presented in the balance sheet		Exposure amount (*)
		Assets	Liabilities	+/-
1. Futures				
Subtotal 1.		**0,00**	**0,00**	**0,00**
2. Options				
Subtotal 2.		**0,00**	**0,00**	**0,00**
3. Swaps				
Subtotal 3.		**0,00**	**0,00**	**0,00**
4. Other instruments				
Subtotal 4.		**0,00**	**0,00**	**0,00**
Total		**0,00**	**0,00**	**0,00**

(*) Amount determined in accordance with the provisions of the regulations relating to exposures presentation.

Inventory of forward financial instruments - other exposures

Nature of the commitments	Quantity or nominal value	Present value presented in the balance sheet		Exposure amount (*)
		Assets	Liabilities	+/-
1. Futures				
NQ USA NASDAQ 0624	-25	0,00	-187 876,55	-8 553 240,74
XEUR FSMI SWI 0624	-8	0,00	-5 839,12	-956 874,84
Subtotal 1.		**0,00**	**-193 715,67**	**-9 510 115,58**
2. Options				
Subtotal 2.		**0,00**	**0,00**	**0,00**
3. Swaps				
Subtotal 3.		**0,00**	**0,00**	**0,00**
4. Other instruments				
Subtotal 4.		**0,00**	**0,00**	**0,00**
Total		**0,00**	**-193 715,67**	**-9 510 115,58**

(*) Amount determined in accordance with the provisions of the regulations relating to exposures presentation.

Portfolio listing of forward financial instruments or foreign exchange forward transactions used to hedge a unit category

This section does not concern the UCI under review.

Summary of inventory

	Present value presented in the balance sheet
Total inventory of assets and liabilities (except forward financial instruments)	335 132 644,94
Inventory of forward financial instruments (except those used for hedging of issued units):	
Total foreign currency forward transactions	0,00
Total forward financial instruments - equities	1 076 210,38
Total forward financial instruments - interest rates	0,00
Total forward financial instruments - foreign exchange	0,00
Total forward financial instruments - credit	0,00
Total forward financial instruments - other exposures	-193 715,67
Inventory of forward financial instruments used for hedging of issued units	0,00
Other assets (+)	45 501 599,54
Other liabilities (-)	-2 938 691,09
Financing liabilities (-)	0,00
Total = net assets	**378 578 048,10**

Unit name	Unit currency	Number of units	Net asset value
CANDRIAM INDEX ARBITRAGE CLASSIQUE EUR units	EUR	84 832,083	1 469,20
CANDRIAM INDEX ARBITRAGE I units	EUR	6 220,339	1 618,65
CANDRIAM INDEX ARBITRAGE R units	EUR	273 864,558	108,19
CANDRIAM INDEX ARBITRAGE R2 units	EUR	2 810,518	163,06
CANDRIAM INDEX ARBITRAGE RS units	EUR	1 900,100	1 104,32
CANDRIAM INDEX ARBITRAGE U units	EUR	105 501,813	163,69
CANDRIAM INDEX ARBITRAGE V units	EUR	76 266,042	1 108,90
CANDRIAM INDEX ARBITRAGE Z units	EUR	66 394,103	1 654,42