

Candriam Diversified Futures

Class: Instit. (EUR)

Overall Morningstar Rating™ : ★★★★★

RISK AND REWARD PROFILE



The risk level shown reflects the fund's historical volatility, completed where applicable by that of its reference framework. The volatility indicates the extent to which the value of the fund may fluctuate upwards or downwards.

- The indicated category may vary over time.
- The historical data give no indication of a future risk profile.
- The lowest category does not mean "risk-free".
- There is no guarantee or mechanism to protect the capital.

KEY STATISTICS*

	1 year	3 years	Inception
Correlation JPM GBI EMU EUR	-0.26	0.20	0.31
Correlation MSCI Europe EUR PI	0.78	0.12	-0.01
Volatility (%)	9.81	8.30	9.22
Sharpe ratio	0.43	1.23	0.20
Highest monthly performance (%)	4.52	8.47	8.84
Lowest monthly performance (%)	-2.01	-3.42	-6.12
Max Drawdown (%)	-4.72	-6.86	-25.14
Recovery period (days)	88.00	95.00	584.00

*Performance vs. Ester

PERFORMANCE IN EUR (%)

Cumulative	Fund	Index	Δ
1 month	0.89	-0.04	0.93
3 months	2.41	-0.14	2.55
6 months	3.52	-0.26	3.78
YTD	1.15	-0.09	1.24
1 year	7.56	-0.51	8.06
3 years	32.22	-1.38	33.60
5 years	18.73	-2.10	20.82
Inception	23.82	-	-

INVESTMENT STRATEGY

Candriam Diversified Futures is an UCITS fund that provides investors with a quantitative systematic investment approach. The fund will take long and short positions on the major asset classes (Equity indices, Short-term rates, Government bonds and Currencies), based on the signals generated by the three main strategies implemented in the fund: trend following, contrarian, pattern recognition. Excess cash in the fund is invested in well-rated short-term money market securities.

Since 9 May 2012, the investment process as well as the volatility target of the fund has been modified significantly.

The fund is managed actively, with reference to the index mentioned on page 2. For further information about this index and its use, please consult the fund's key investor information document (KIID).

INVESTMENT HORIZON: 3 YEARS

PERFORMANCE OVER 5 YEARS IN EUR (%)

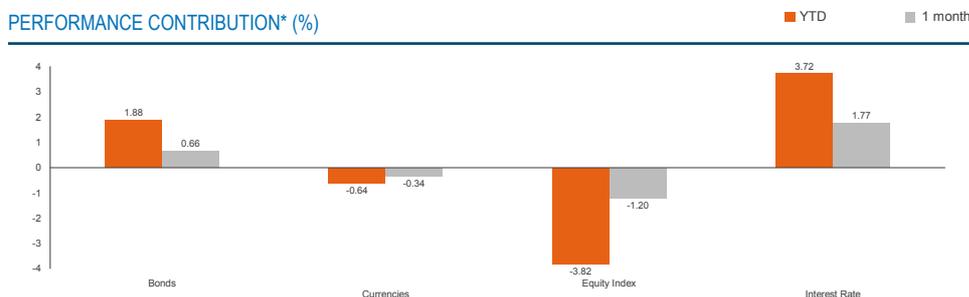


The past performances displayed on this page are not necessarily an indicator of future performances and are not constant over time. Navs are provided by the accounting department and benchmarks by official data providers.

MONTHLY & ANNUAL PERFORMANCE (%)

YEAR	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	ANNUAL
2018	5.47	-6.12	-1.16	-1.80	-2.26	-1.63	-0.10	-1.37	2.45	-1.45	-2.33	6.48	-4.42
2019	0.80	-1.97	8.47	2.44	0.51	3.39	2.25	2.92	-1.75	-3.42	0.22	-1.39	12.59
2020	1.14	2.14	4.02	0.36	1.08	1.26	1.49	0.03	-1.52	-3.01	3.62	1.39	12.46
2021	-2.38	-1.74	3.21	0.51	0.71	-0.40	-1.20	1.07	-1.31	4.52	-2.01	1.25	2.01
2022	0.26	0.89											1.15

PERFORMANCE CONTRIBUTION* (%)



*net performance contribution after deduction of fees.

FOR PROFESSIONAL INVESTORS ONLY

In cases where performance is expressed in a currency other than that of the investor's country of residence, the returns mentioned may increase or decrease as a result of currency fluctuations. Candriam consistently recommends investors to consult via our website www.candriam.com the key information document, prospectus, and all other relevant information prior to investing in one of our funds, including the net asset value ("NAV") of the funds. This information is available either in English or in local languages for each country where the fund's marketing is approved.

Candriam Diversified Futures

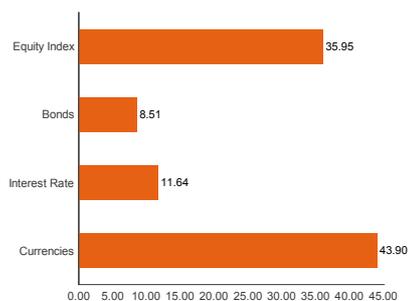
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CHARACTERISTICS

Creation date	16.11.2009
Legal form	FCP under French law (UCITS IV)
Reference index	ESTR Capi
Management fees (max. in %)	1.20
Share type(s)	Cap
Total net assets (M EUR)	242.33
NAV per share cap. (EUR)	12382.15
Currency	EUR
NAV calculation	Daily (D)
ISIN Code	C FR0010813105
Ticker Bloomberg	C DEXDIFI FP Equity
Ticker Reuters	C FR0010813105.LUF

DEPOSIT BY FUTURE CATEGORY (%)



RISK ANALYSIS

	01.2022	02.2022
Var (99% / 1 day) (%)	-2.28	-1.54
Margin to equity (%) (1)	7.22	5.38

(1) Deposits percentage vs. total net assets

MANAGER'S COMMENT

The comments on this fund are available on the website www.candriam.com

PRACTICAL INFORMATION

Order reception deadline	D before 12h
Settlement date for subscription	D+3
Settlement date for redemption	D+3
Performance fees (%)	20% of Perf. > Obj.



Morningstar™ Category: EAA Fund Systematic Trend EUR

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