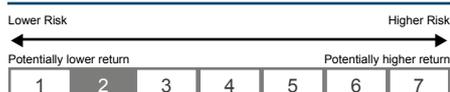


# Candriam Bonds Global Inflation Short Duration

Class: Instit. (EUR)

www.candriam.com

## 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\*

	Fund	Index
Beta	0.98	-
Volatility (%)	1.95	1.96
Tracking error (%)	0.39	-
Information ratio	-0.91	-
Sharpe ratio	1.57	1.74
Modified Duration	3.04	3.04
Yield to maturity	-2.25	-

\* based on monthly data over 3 years (over 1 year if too little history) - risk free rate Ester

## PERFORMANCE IN EUR (%)

Cumulative	Fund	Index	Δ
1 month	1.07	1.08	-0.01
3 months	0.98	0.99	-0.01
6 months	1.92	1.86	0.05
YTD	0.67	0.70	-0.03
1 year	4.50	4.80	-0.30
3 years	7.96	9.08	-1.12
Inception*	5.47	-	-

Annualised	Fund	Index	Δ
3 years	2.59	2.94	-0.35
Inception*	1.09	-	-

Best monthly performance since inception*	1.07
Worst monthly performance since inception*	-2.11

## INVESTMENT STRATEGY

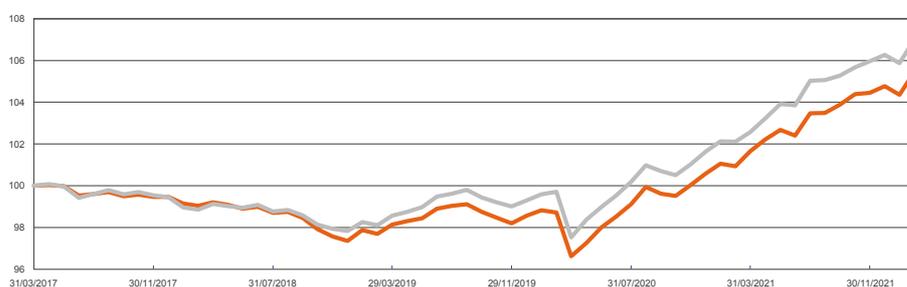
Candriam Bonds Global Inflation Short Duration, sub-fund of the Candriam Bonds sicav, invests principally in inflation-indexed debt securities (bonds and other equivalent securities) with a maturity of less than 5 years. The securities are mainly issued by public entities and semi-public issuers, issued or guaranteed by States, international and supranational organisations. The inflation linked bonds are issued by developed as well as emerging countries. The fund may use derivative products both for investment and hedging purposes (hedging against unfavourable future financial events).

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).

\* "Inception" refer to the date of the investment process change as of 31.03.2017

## INVESTMENT HORIZON: 2 YEARS

## PERFORMANCE SINCE INCEPTION IN EUR (%)

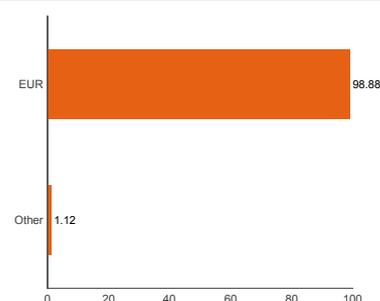


The past performances displayed on this page are not necessarily an indicator of future performances and are not constant over time. Navs are provided by the accounting department and benchmarks by official data providers.

## COUNTRY ALLOCATION (%)

Country	Weight
United States	64.43%
United Kingdom	7.53%
France	7.19%
Italy	6.53%
Germany	6.19%
Japan	2.23%
Spain	2.11%
Europe	0.93%
Mexico	0.93%
Other	1.93%

## CURRENCY ALLOCATION (%)



## 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](http://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 Bonds Global Inflation Short Duration

Class: Instit. (EUR)

www.candriam.com

## CHARACTERISTICS

Creation date	02.04.2003
Legal form	Sicav under Luxembourg law with
Reference index	BC World Govt Inflation Linked 1-5Y
Management fees (max. in %)	0.30
Share type(s)	Cap, Dis
Total net assets (M EUR)	293.61
NAV per share cap. (EUR)	157.80
Currency	EUR
NAV calculation	Daily (D)
Latest dividend distributed (EUR)	1.42
Date latest dividend distributed	06.05.2019

ISIN Code C LU0165522086

D LU1258427712

Ticker Bloomberg C DEXINFI LX Equity

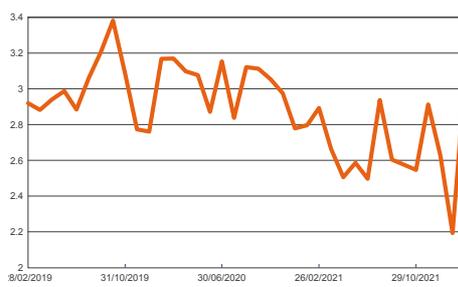
D CABEILI LX Equity

Ticker Reuters C 60087480FRp.LP

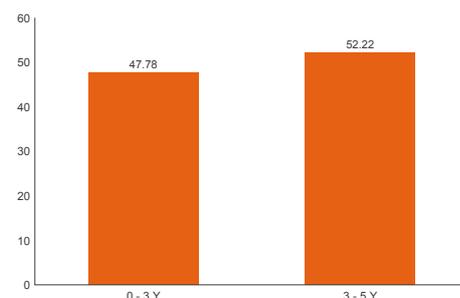
## PRACTICAL INFORMATION

Order reception deadline	D before 12h
Settlement date for subscription	D+3
Settlement date for redemption	D+3

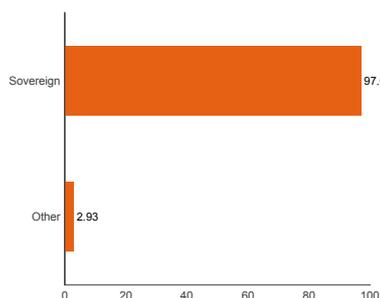
## MODIFIED DURATION EVOLUTION



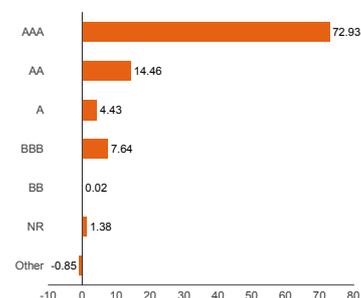
## MATURITY BREAKDOWN (%)



## SECTOR ALLOCATION IBOXX (%)



## RATING ALLOCATION\* (%)



\* The « 2nd Best » is calculated daily on instrument level, using ratings from 3 worldwide renowned rating agencies. NR indicates that none of the rating agencies issued a rating on the instrument.

## PRINCIPAL HOLDINGS (%)

Title	Sector	Weight
US TREASURY 0.125% 15/10/24 IDX	Sovereign	7.71%
US TREASURY 2.375% 15/01/25 IDX	Sovereign	7.11%
US TREASURY 0.5% 15/04/24 IDX	Sovereign	6.61%
US TREASURY 0.375% 15/07/23 IDX	Sovereign	6.15%
GERMANY 0.1% 15/04/26 IDX	Sovereign	4.44%
US TREASURY 0.125% 15/07/26 IDX	Sovereign	4.16%
US TREASURY 0.125% 15/10/26 IDX	Sovereign	4.15%
US TREASURY 0.375% 15/01/27 IDX	Sovereign	4.12%
US TREASURY 0.125% 15/04/26 IDX	Sovereign	4.09%
US TREASURY 2% 15/01/26 IDX	Sovereign	3.90%

## ESTIMATED MARKET SCR\*

	28.02.2022
SCR Int Rates UP	3.15%
SCR Int Rates DOWN	2.39%
SCR Spread	0.22%
SCR Equity type 2	0.48%
SCR Currency	0.58%
Market SCR	3.45%
<b>Duration Liability 3Y</b>	<b>1.08%</b>
Duration Liability 7Y	0.90%
<b>Duration Liability 10Y</b>	<b>1.09%</b>

\*SCR : Solvency Capital Requirement

## MANAGER'S COMMENT

The comments on this fund are available on the website [www.candriam.com](http://www.candriam.com)

## FOR PROFESSIONAL INVESTORS ONLY

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