CANDRIAM

A NEW YORK LIFE INVESTMENTS COMPANY

Candriam Sustainable Money Market Euro

Class: Instit. (EUR)

www.candriam.com

RISK AND REWARD PROFILE

Lower Risk   Higher Risk

Potentially lower return   Potentially higher return

1	2	3	4	5	6	7

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".

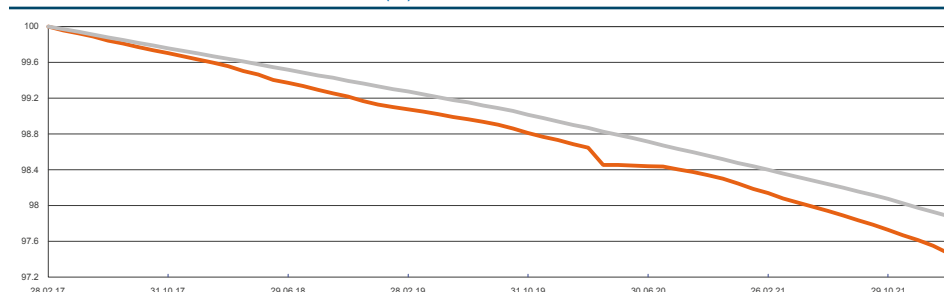-There is no guarantee or mechanism to protect the capital.

INVESTMENT STRATEGY

Candriam Sustainable Money Market Euro, a sub-fund of the Candriam Sustainable sicav, invests in money market instruments, cash and financial instruments and bonds with a residual maturity of under 24 months and a minimum rating of A2/P2 or equivalent by one of the 3 ratings agencies. Issues are denominated in EUR or currencies from OECD countries. The fund may use foreign exchange, interest rate and/or credit derivatives for hedging. The fund invests exclusively in companies and countries with the strongest sustainable development positioning. All issuers are compliant with the principles of the UN Global Compact (companies) and with major treaties and conventions (countries).The fund's sustainable investment objective is to reduce greenhouse gas emissions whilst also seeking to achieve a long term positive impact on social and environmental dimensions

The fund is managed actively, with reference to the index mentionned on page 2. For further information about this index and its use, please consult the fund's key investor information document (KIID).
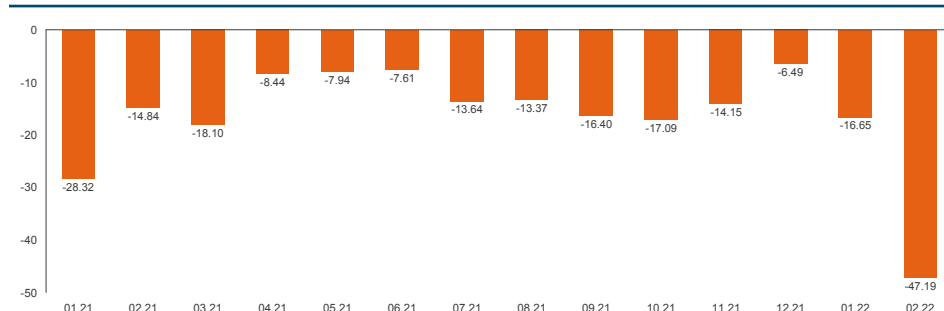
INVESTMENT HORIZON: 3 MONTHS

KEY STATISTICS*

	Fund	Index
Sharpe ratio	-0.75	-0.35
Volatility (%)	0.11	0.02
Tracking error (%)	0.10	-
Information ratio	-0.72	-
Beta	1.96	-
WAL** (d.)	114.00	-
WAM*** (d.)	61.00	-
Net YTW**** (%)	-0.51	-

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

**The WAL is the weighted average of the residual maturity up until the date of settlement.

***The WAM is the weighted average of the residual maturity up until maturity date or coupon review date.

**** The yield to worst is the lowest yield of yield to maturity, yield to call, yield to put, and others.

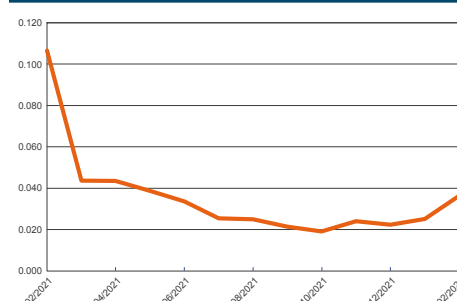## PERFORMANCE OVER 5 YEARS IN EUR (%)

Fund Index

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.
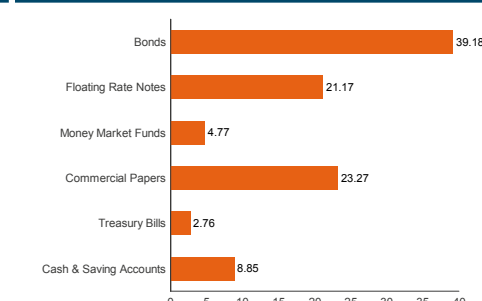
PERFORMANCE IN EUR (%)

Annualised	Fund	Index	△
1 month	-1.01	-0.54	-0.47
3 months	-0.81	-0.58	-0.23
6 months	-0.75	-0.55	-0.20
YTD	-0.89	-0.57	-0.32
1 year	-0.68	-0.53	-0.16
2 years	-0.60	-0.50	-0.10
3 years	-0.54	-0.47	-0.07

ANNUALISED RETURN DEVIATION FROM REFERENCE INDEX (BP)

Years	Fund	Index	△
2020	-0.49	-0.47	-0.02
2019	-0.40	-0.40	0.00
2018	-0.51	-0.37	-0.14

VOLATILITY OVER 1 YEAR (%)

ASSET ALLOCATION (%)

Bonds	39.18
Floating Rate Notes	21.17
Money Market Funds	4.77
Commercial Papers	23.27
Treasury Bills	2.76
Cash & Saving Accounts	8.85

Best monthly performance since 5 years	0.00
Worst monthly performance since 5 years	-0.19

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.

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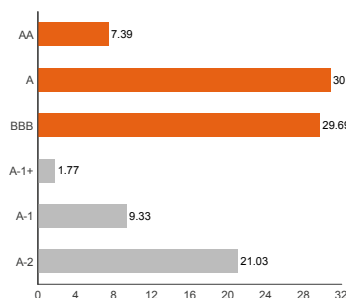**Class: Instit. (EUR)**

CHARACTERISTICS

Creation date	28.02.2005
MMF Type	standard VNAV MMF
Legal form	Sicav under Luxembourg law with subfunds
Reference index	ESTR Capi
Management fees (max. in %)	0.15
Share type(s)	Cap, Dis
Total net assets (M EUR)	1049.26
NAV per share cap. (EUR)	1159.22
NAV per share dis. (EUR)	1104.89
Currency	EUR
NAV calculation	Daily (D)
Latest dividend distributed (EUR)	1.12
Date latest dividend distributed	06.05.2019
ISIN Code	C LU1434529217
	D LU1434529308
Ticker Bloomberg	C CAMMEIA LX Equity
	D CAMMEID LX Equity

RATING ALLOCATION* (%)

AA 7.39
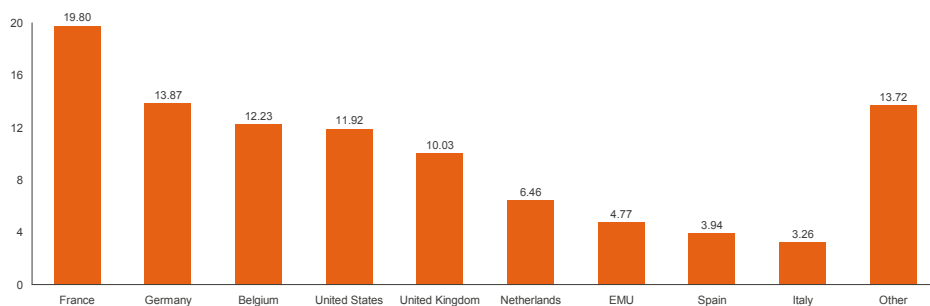A 30.80
BBB 29.69
A-1+ 1.77
A-1 9.33
A-2 21.03

* 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.
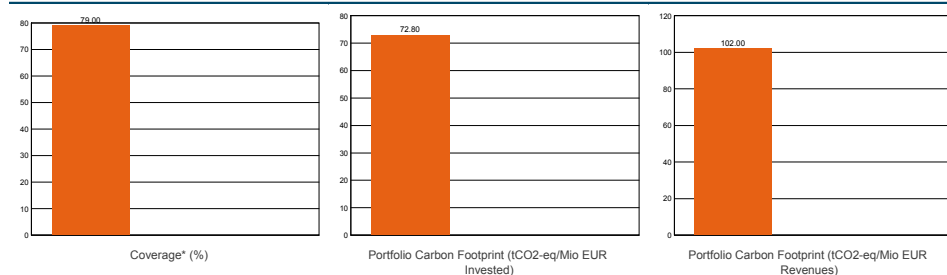
COUNTRY ALLOCATION (%)

France 19.80
Germany 13.87
Belgium 12.23
United States 11.92
United Kingdom 10.03
Netherlands 6.46
EMU 4.77
Spain 3.94
Italy 3.26
Other 13.72

MATURITY BREAKDOWN (%)

0 - 1 M 34.56
1 - 2 M 21.13
2 - 3 M 4.81
3 - 6 M 14.81
6 - 12 M 17.21
1 - 2 Y 7.47
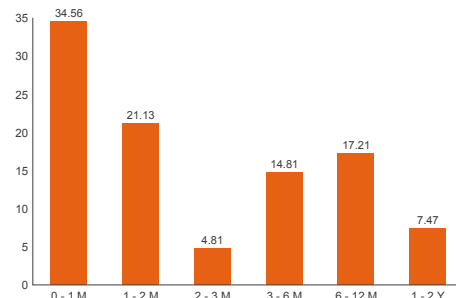
CARBON FOOTPRINT AS OF 29.10.2021

■ Fund   ■ Index   ■ Difference** (%)

Coverage* (%) 79.00

Portfolio Carbon Footprint (tCO2-eq/Mio EUR Invested) 72.80

Portfolio Carbon Footprint (tCO2-eq/Mio EUR Revenues) 102.00

*Coverage of instruments for which emissions data are available in the Trucost database. These data don't take into account the whole scope of the emissions and in particular the Scope 3 of the emissions (emissions from the supply chain and emissions from the product use). The avoided emissions are excluded from the analysis. For more information on the methodology, please see :
https://www.candriam.com/en/online-professional/funds--solutions/our-expertise/SRI/carbon-footprint-method-used-by-candriam/

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+2
Settlement date for redemption	D+2