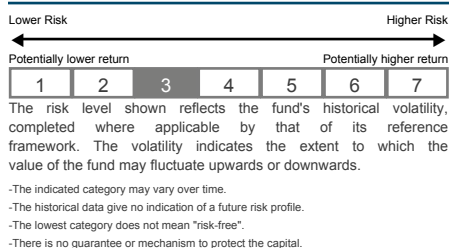


# Candriam Sustainable Euro Bonds

Class: Classic (EUR)

www.candriam.com

## RISK AND REWARD PROFILE



## KEY STATISTICS\*

|                    | Fund  | Index |
|--------------------|-------|-------|
| Beta               | 1.09  | -     |
| Volatility (%)     | 4.15  | 3.73  |
| Tracking error (%) | 0.89  | -     |
| Information ratio  | -1.28 | -     |
| Sharpe ratio       | 0.40  | 0.75  |
| Modified Duration  | 7.11  | 7.47  |
| Yield to maturity  | 0.32  | -     |

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

## PERFORMANCE IN EUR (%)

| Cumulative | Fund  | Index | Δ     |
|------------|-------|-------|-------|
| 1 month    | -0.63 | -0.71 | 0.08  |
| 3 months   | -2.16 | -2.15 | -0.01 |
| 6 months   | -2.14 | -2.21 | 0.07  |
| YTD        | -2.67 | -2.61 | -0.07 |
| 1 year     | 1.32  | 1.34  | -0.02 |
| 3 years    | 3.78  | 7.33  | -3.55 |
| 5 years    | 4.65  | 9.64  | -4.99 |
| Inception  | 52.65 | -     | -     |

| Annualised | Fund | Index | Δ     |
|------------|------|-------|-------|
| 3 years    | 1.24 | 2.39  | -1.14 |
| 5 years    | 0.91 | 1.86  | -0.94 |
| Inception  | 2.55 | -     | -     |

| Years | Fund  | Index | Δ     |
|-------|-------|-------|-------|
| 2020  | 2.53  | 4.07  | -1.54 |
| 2019  | 5.56  | 5.98  | -0.42 |
| 2018  | -1.25 | 0.40  | -1.65 |

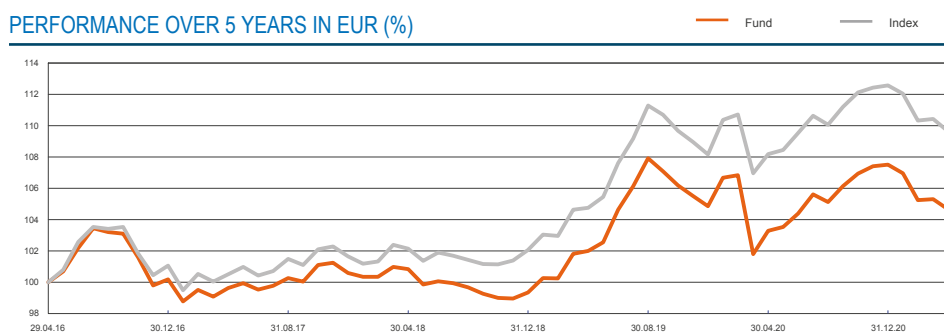
|   |       |
|---|-------|
| Best monthly performance since inception  | 3.46  |
| Worst monthly performance since inception | -4.72 |

## INVESTMENT STRATEGY

Candriam Sustainable Euro Bonds, sub-fund of the Candriam Sustainable sicav, invests in Euro denominated bonds. The selected bonds are issued by governments, public & semi-public sector entities, and private companies, with a minimum rating of BBB-/Baa3 by one of the 3 main ratings agencies at the time of their acquisition. The fund carries out an active currency hedging policy versus the EUR, and may use derivatives for efficient portfolio management purposes. The fund only invests in companies and countries with the strongest positioning in terms of sustainable development and compliant with the UN Global Compact and with major international treaties. 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).

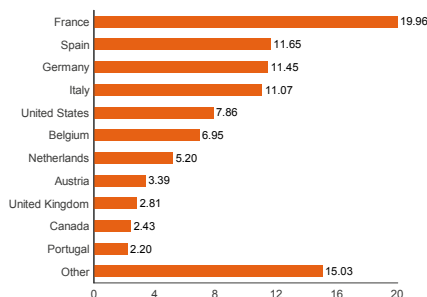
## INVESTMENT HORIZON: 2 YEARS

## PERFORMANCE OVER 5 YEARS IN EUR (%)

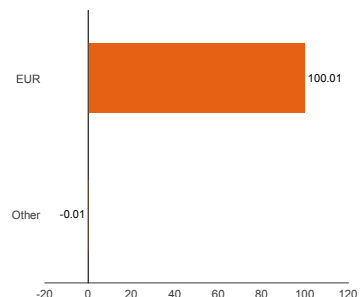


The past performances displayed on this page are not necessarily an indicator of future performances and are not constant over time. Navs are provided by the accounting department and benchmarks by official data providers.

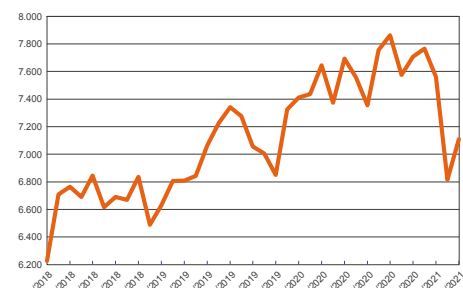
## COUNTRY ALLOCATION (%)



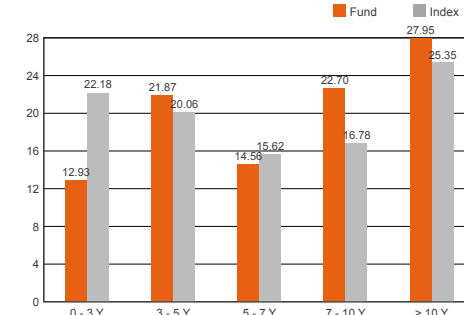
## CURRENCY ALLOCATION (%)



## MODIFIED DURATION EVOLUTION



## MATURITY BREAKDOWN (%)



## 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.

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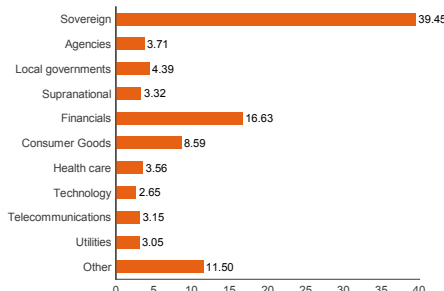
## CHARACTERISTICS

|                                   |                                       |
|-----------------------------------|---------------------------------------|
| Creation date                     | 08.07.2004                            |
| Legal form                        | Sicav under Belgian law with subfunds |
| Reference index                   | iBoxx Euro                            |
| Management fees (max. in %)       | 0.60                                  |
| Share type(s)                     | Cap, Dis                              |
| Total net assets (M EUR)          | 49.98                                 |
| NAV per share cap. (EUR)          | 381.62                                |
| NAV per share dis. (EUR)          | 276.86                                |
| Currency                          | EUR                                   |
| NAV calculation                   | Daily (D)                             |
| Latest dividend distributed (EUR) | 1.20                                  |
| Date latest dividend distributed  | 17.07.2020                            |
| ISIN Code                         | C BE0943336116                        |
|                                   | D BE0943335100                        |
| Ticker Bloomberg                  | C DEXSEBC BB Equity                   |
|                                   | D DEXSEBD BB Equity                   |
| Ticker Reuters                    | C 60094018FRp.LP                      |
|                                   | D 60094019FRp.LP                      |

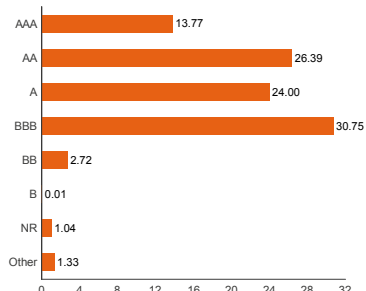
## PRACTICAL INFORMATION

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

## SECTOR ALLOCATION IBOXX (%)



## RATING ALLOCATION\* (%)

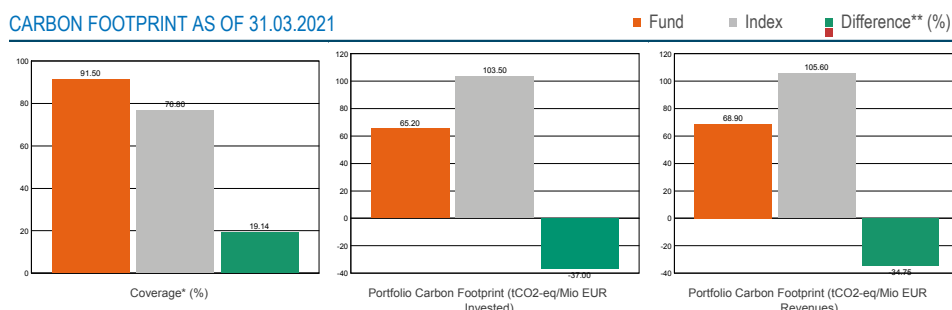


\* The « 2nd Best » is calculated daily on instrument level, using ratings from 3 worldwide renowned rating agencies. NR indicates that none of the rating agencies issued a rating on the instrument.

## PRINCIPAL HOLDINGS (%)

| Title                      | Sector    | Weight |
|----------------------------|-----------|--------|
| FRANCE OAT 1.75% 25/06/39  | Sovereign | 2.55   |
| NETHERLANDS 0.25% 15/07/29 | Sovereign | 2.39   |
| GERMANY 2.5% 04/07/44      | Sovereign | 2.31   |
| ITALY 2.25% 01/09/36       | Sovereign | 2.27   |
| ITALY 3.85% 01/09/49       | Sovereign | 1.65   |
| FRANCE OAT 1.5% 25/05/50   | Sovereign | 1.40   |
| BELGIUM 1.25% 22/04/33     | Sovereign | 1.38   |
| SPAIN 1.45% 30/04/29       | Sovereign | 1.32   |
| SPAIN 1.25% 31/10/30       | Sovereign | 1.30   |
| FRANCE OAT 3.25% 25/05/45  | Sovereign | 1.27   |

## CARBON FOOTPRINT AS OF 31.03.2021



\*Coverage of instruments for which emissions data are available in the Trucost database. \*\*The difference in the intensity of CO2 emissions represented by the fund compared to the index; green stands for improvement, while red stands for deterioration. 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](http://www.candriam.com)

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