

Product name:

Legal entity identifier

Candriam Sustainable - Bond Euro

549300I4PR0HUHVF1B89

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainable investment objective

Does this financial product have a sustainable investment objective?

☒ ☐ **X** Yes

☐ ☐ ☐ No

☒ It will make a minimum of **sustainable investments with an environmental objective**: 10%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☒ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ It will make a minimum of **sustainable investments with a social objective** 0%

☐ It **promotes Environmental/Social (E/S) characteristics** and while it does not have as its objective a sustainable investment, it will have a minimum proportion of _% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☐ It promotes E/S characteristics, but **will not make any sustainable investments**



What is the sustainable investment objective of this financial product?

Sustainability indicators measure how the sustainable objectives of this financial product are attained

The Sub-Fund aims to contribute to reducing greenhouse gas emissions through specific targets as well as the integration of climate related indicators in issuer and securities analysis and aims to have long-term positive impact on environment and social domains.

In respect of sustainable investments with environmental objectives, the Sub-Fund, through its sustainable investments that are defined by Candriam's proprietary ESG analysis aims to contribute on the long term to one or more of the following environmental objectives set out in Article 9 of Regulation (EU) 2020/852:

- (a) climate change mitigation;
- (b) climate change adaptation;
- (c) the sustainable use and protection of water and marine resources;

(d) the transition to a circular economy;

(e) pollution prevention and control.

No reference benchmark has been designated for the purpose of attaining the sustainable investment objective of the Sub-Fund.

The Sub-Fund's reference benchmark does not qualify as an EU Climate Transition Benchmark or an EU Paris-Aligned Benchmark under Title III, Chapter 3a, of Regulation (EU) 2016/1011.

However, the Sub-Fund aims to have a carbon footprint that is at least 30% lower than the carbon footprint of the Sub-Fund's reference benchmark.

Moreover, Candriam being part of the Net Zero Asset Management initiative, the Sub-Fund aims to reduce greenhouse gas emissions.

● ***What Sustainability indicators are used to measure the attainment of the sustainable investment objective of this financial product?***

The attainment of the sustainable objectives is measured through the following sustainability indicators:

- carbon footprint : the Sub-Fund aims to have a carbon footprint that is at least 30% lower than the carbon footprint of the Sub-Fund's reference benchmark;

- Green Bonds : the Sub-Fund aims to invest at least 10% of its total net assets into Green Bonds. The Sub-Fund aims to increase the proportion of Green Bonds to 20% by the end of 2025;

- ESG score : the Sub-Fund aims to have a weighted average ESG score that is higher than the weighted average ESG score of the Sub-Fund's reference benchmark. The ESG Score is computed employing Candriam's proprietary ESG analysis methodology.

Moreover, the following indicators are monitored:

- to assure that there are no investments in issuers that are in violation with the OECD Guidelines for Multinational Enterprises or the United Nations Global Compact (UNGC);

- to assure that there are no investments in issuers that are on the Candriam's SRI Level 3 exclusion list as a result of the application of the Candriam's Exclusion Policy;

- to assure that there are no sovereign investments in countries that are on Candriam's Oppressive regime list;

- to assure that there are no sovereign investments in countries considered "Not free" by Freedom House.

● ***How do sustainable investments not cause significant harm to any environmental or social sustainable investment objective?***

The sustainable investments that the financial product makes do not cause significant harm to any environmental or social sustainable investment objective, as Candriam considers the principal adverse impacts of companies and pursues an alignment with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights through Candriam's ESG rating framework, norms-based and controversial activities exclusion policy.

Companies that contribute negatively to any environmental and/or social sustainable investment objective and therefore cause significant harm to these objectives and display adverse impacts will, as a consequence, tend to score poorly in Candriam's ESG rating framework. As a result, they are very likely to be excluded from the eligible investment universe.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti - corruption and

— → *How have the indicators for adverse impacts on sustainability factors been taken into account?*

The indicators for principal adverse impacts on sustainability factors have been taken into account using Candriam's ESG rating framework, controversial activities exclusions and norms-based exclusions.

For example:

1. Through the exclusion of companies involved in controversial activities and through norms-based exclusions, which are based on the analysis of companies' compliance

with international norms, Candriam considers:

- PAI 3, 4 and 5: Exclusion of companies with a material exposure to unconventional and conventional fossil fuel activities and/or nonrenewable energy production. For PAI 4 and 5, Candriam applies thresholds when considering exposure to these activities.
- PAI 7: Activities negatively affecting biodiversity-sensitive areas. Candriam excludes for example companies involved in palm oil (thresholds based on non-RSPO-certified palm oil).
- PAI 10: Violations of the UN Global Compact principles and the OECD Guidelines for Multinational Enterprises.
- PAI 14: Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical and biological weapons).

2. Through exclusions of countries that are considered to systematically violate citizens' civil and political rights by Candriam Sovereign Analysis and Screening methodology.

- PAI 16: Investee countries subject to social violations.

3. Through analysis of the contribution of companies' business activities to the Key Sustainability Challenges of climate change and of resource depletion, Candriam takes into account the following Principal Adverse Impacts:

- PAI 1, 2, 3, 4, 5 and 6: Through the assessment of the Key Sustainability Challenge of climate change, Candriam analyses the climate risk exposure of in companies as well as the GHG emission intensity of their business activities. This supports the evaluation of whether companies' business activities contribute positively or negatively to climate change.
- PAI 7, 8 and 9: Assessment of companies' business activities impact on the depletion of natural resources.

4. Through analysis of countries as regards the way countries preserve Natural Capital.

- PAI15 : GHG Intensity: greenhouse gas intensity of GDP of countries is accounted for in one of the components of Natural Capital.

5. Through entity-level engagement: To avoid and/or reduce adverse impacts on sustainability factors, Candriam also considers adverse impacts through Candriam's company-wide engagement programme, which includes dialogue with companies and the exercise of voting rights. Candriam prioritises engagement and voting activities according to an evaluation of the most material and relevant ESG challenges facing industries and issuers, by considering both the financial and societal and environmental impacts. Therefore, the level of engagement may vary across issuers based on Candriam's prioritisation methodology.

The focus topics of Candriam's engagement and voting practices are the energy transition, fair working conditions and business ethics. For example, in its dialogue and voting activities Candriam considers PAI 1, 2 and 3 (GHG emissions, carbon footprint and GHG intensity), PAI 4 (fossil fuel exposure), PAI 6 (energy consumption intensity per high impact climate sector), PAI 10 (violations of the UN Global Compact principles and of the OECD Guidelines for Multinational Enterprises), as well as PAI 12 and 13 (gender).

— → *How are the sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

The portfolio's investments are subject to a norms-based analysis that considers compliance with international social, human, environmental and anticorruption standards, as defined by the UN Global Compact and the OECD Guidelines for Multinational Enterprises. The International Labour Organisation and International Bill of Human Rights are part of the many international references integrated into Candriam's norms-based analysis and ESG Analysis framework.

This analysis aims to exclude companies that have significantly and/or repeatedly breached any of these principles.



Does this financial product consider principal adverse impacts on sustainability factors?

X Yes, at Sub-Fund level, as referred to in Annex I of SFDR Delegated Regulation supplementing Regulation (EU) 2019/2088, the principal adverse impacts (PAI) on sustainability factors are considered - as described in the Candriam at Product Level PAI Statement Level II - through one or several of the following means:

- Exclusions:

Through the exclusion of companies involved in controversial activities or through norms-based exclusions, Candriam considers:

1. Through the exclusion of companies involved in controversial activities and through norms-based exclusions, which are based on the analysis of companies' compliance with international norms, Candriam considers:

- PAI 3, 4 and 5: Exclusion of companies with a material exposure to unconventional and conventional fossil fuel activities and/or nonrenewable energy production. For PAI 4 and 5, Candriam applies thresholds when considering exposure to these activities.
- PAI 7: Activities negatively affecting biodiversity-sensitive areas. Candriam excludes for example companies involved in palm oil (thresholds based on non-RSPO-certified palm oil).
- PAI 10: Violations of the UN Global Compact principles and the OECD Guidelines for Multinational Enterprises.
- PAI 14: Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical and biological weapons).

2. Through exclusions of countries that are considered to systematically violate citizens' civil and political rights by Candriam Sovereign Analysis and Screening methodology:

- PAI 16: Investee countries subject to social violations.

- Engagement and voting:

To avoid and/or reduce adverse impacts on sustainability factors, the Sub-Fund also considers adverse impacts through Candriam's entity-wide engagement programme, which includes dialogue with companies and exercise of voting rights. Candriam prioritises its engagement and voting activities according to an evaluation of the most material and relevant ESG challenges facing industries and issuers, by considering both the financial and societal and environmental impacts. Therefore, the level of engagement may vary by issuer based on Candriam's prioritisation methodology.

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- Monitoring:

Monitoring encompasses the calculation and evaluation of principal adverse impacts on sustainability factors, including the reporting at Sub-Fund level. Some of the principal adverse impact indicators may have explicit targets and can be used to measure the attainment of the sustainable investment objective of the Sub-Fund. All principal adverse impacts that consider GHG emissions, carbon footprints and intensity (PAI 1 through 4) are monitored, as well as PAI 10 (Violations of the UN Global Compact principles and the OECD Guidelines for Multinational Enterprises), PAI 13 (board gender diversity), PAI 14 (exposure to controversial weapons) and PAI 15 and 16 on sovereigns' GHG intensity and

social violations.

The specific principal adverse impact indicators that are taken into consideration are subject to data quality and availability and may evolve with improving data quality and availability. Where it is not possible to use a principal adverse impact indicator due to data limitations or other technical issues, the fund manager can use a representative proxy indicator.

Further information regarding the types of principal adverse impact indicators that are taken into account can be found via the links mentioned at the end of this Annex (Document titled “Principal Adverse Impact at Product Level”).

No

What investment strategy does this financial product follow?



The investment strategy guides investment decisions based on factors such as investment objectives and risk tolerance.

The Sub-Fund's investment strategy is to invest mainly in euro-denominated debt instruments issued by both private and public sector issuers, selected by the portfolio management team on a discretionary basis. The selection is mainly based on fundamental company and country analysis, issuer and issue valuation, market technicals as well as proprietary analysis of ESG criteria.

The investment strategy is implemented following a well-defined investment process and a strict risk framework. Respect of these elements are subject to Candriam risk monitoring.

With regard to the environmental and social sustainability aspects of the investment strategy, Candriam's proprietary ESG analysis, leading to ESG rating and scoring, as well as the norms-based controversy assessment and controversial activities exclusion policy are implemented as they enable to define the investable universe for the Sub-Fund.

In addition, Candriam's ESG analysis, comprising an analysis of the business activities of an issuer and of its interactions with its key stakeholders, is integrated into the financial management of the portfolio to enable the fund manager to identify the risks as well as opportunities that arise from the major challenges of sustainable development.

Candriam as a management company has put in place a monitoring framework as described within the sustainability risk policy. Risk monitoring of the investment strategy of the Sub-Fund aims to ensure that investments are aligned with and take into account the environmental, social and governance indicators and sustainability thresholds as explained above.

● **What are the binding elements of the investment strategy used to select the investments to attain the sustainable investment objective**

The binding elements of the investment strategy used to select the investments to attain the sustainable investment objectives are based on Candriam's ESG analysis and the resulting ESG rating and scoring framework.

This analysis leads to ESG rating and scoring that determine the eligibility of issuers and serve as a binding element in the selection of issuers for the sustainable investments.

In addition, a negative screening of issuers is applied and comprises a normative assessment of controversies and an exclusion of issuers involved in controversial activities as described in Candriam's Level 3 SRI Exclusions Policy which addresses environmental and social issues through a broad set of excluded activities. These activities bear risks for the environment, our health, human rights, and other environmental and social objectives.

Candriam's Level 3 SRI Exclusions Policy applies to investments made by Candriam via long positions in direct lines in corporate and sovereign issuers and single-name derivatives.

This policy covers harmful activities that we believe have a substantial negative impact and carry serious risks from both a financial and a sustainability perspective. Exposure to these activities presents important systemic and reputational risks for the investee companies from an economic as well as environmental and social perspective.

As regards the Level 3 SRI Exclusions Policy, Candriam excludes controversial armament, tobacco and thermal coal activities and encourages third parties to do the same. Moreover, Level 3 SRI Exclusions Policy takes into account that climate change is the pivotal sustainability challenge for the near future, and accordingly emphasizes environmental issues. The aim is to help tackle climate change by excluding activities

that do significant harm to the environment. We believe that supporting environmental sustainability in this fashion can also have positive repercussions on social issues as well. The exclusion of such activities is part of a broader framework of greenhouse gas reductions necessary if the average global temperature is not to exceed two degrees Celsius above pre-industrial levels. Candriam has taken steps to mitigate climate-related risk exposure by reducing its exposure to the most greenhouse gas-intensive corporate activities. This includes, but is not limited to, oil & gas, and mining activities. In accordance with this approach, Candriam is a signatory of the Net Zero Asset Managers Initiative.

Candriam's Level 3 SRI Exclusions Policy also targets a number of activities that, with the gradual rise of ESG investing, are no longer considered pertinent by many sustainable and responsible investors due to their potential repercussions on human, societal and animal welfare. These include for example adult content, conventional weapons, alcohol, gambling, GMO, nuclear power, palm oil, and animal testing.

Details on the complete list of activities excluded under Candriam's Level 3 SRI Exclusions Policy and their respective exclusion thresholds or criteria can be found via the links mentioned at the end of this Annex (Document titled "Candriam Exclusion Policy").

Finally, the Sub-Fund's investment strategy has other sustainability binding elements. It aims to have:

- a minimum share of sustainable investments;
- a carbon footprint that is at least 30% lower than the carbon footprint of the Sub-Fund's reference benchmark.
- an investment of at least 10% of the Sub-Fund's total net assets into Green Bonds and the aim to increase this proportion of Green Bonds to 20% by the end of 2025. In case of huge subscriptions, this percentage may be temporary slightly below 10% as the investment manager will invest in the best interest of the clients.
- a weighted average ESG score, including corporate and sovereign issuers, that is higher than the weighted average ESG score of the fund's reference Benchmark. The ESG Score is computed employing Candriam's proprietary ESG analysis methodology.

The sub-fund may temporarily deviate from these objectives, in the shareholders' best interests, for example in response to customer subscription and redemption movements, events affecting securities (maturity, exchanges, etc.), market effects, or if the asset manager considers it prudent to maintain a higher level of liquidity. Changes of external data may also require a period of adaptation. In this situation, the asset manager will aim to return to the predefined limits as soon as possible.

Good governance practices include sound management structures, employee relations, remuneration of staff and tax compliance.

● ***What is the policy to assess good governance practices of the investee companies?***

Corporate governance is a key aspect of Candriam's Stakeholder analysis. It allows to assess:

- 1) how a company interacts with and manages its relevant stakeholders and;
- 2) how a company's board fulfils its governance and management duties with respect to disclosure and transparency as well as the consideration of sustainability objectives.

To assess a company's governance practices, in particular with respect to sound management structures, employee relations, remuneration of staff and tax compliance as defined by SFDR, Candriam's ESG analysis comprises, among others, 5 key governance pillars:

1. Strategic direction which assesses the independence, expertise and composition of the board and ensures that the board acts in the best interests of all shareholders and other stakeholders and can act as a counterbalance to management;
2. Audit committee and auditor independence evaluation to avoid conflicts of interests;
3. Transparency on executive remuneration, which enables executives and the remuneration committee to be held accountable by shareholders and helps align interests of both top executives and shareholders and focus on long term performance;
4. Share capital to ensure all shareholders have equal voting rights;



Asset allocation describes the share of investments in specific assets.

What is the asset allocation and the minimum share of sustainable investments?

At least 80% of the Sub-Fund's total net assets are considered as sustainable within the meaning of the SFDR regulation.

Note that the percentage of sustainable investments could evolve upwards or downwards over time depending on the regulatory technical standards regarding the treatment of sovereign debt.

The definition of Sustainable Investments is based on Candriam's proprietary ESG Analysis .

Candriam's proprietary ESG research and analysis, including its ESG Rating framework enables to set clear requirements and minimum thresholds to identify the companies that qualify as 'sustainable investments'. We ensure that those companies:

- engage in economic activities that contribute to an environmental objective or to a social objective
- do not cause significant harm to any environmental and/or social sustainable investment objective and in particular comply with minimum safeguards and
- respect good governance principles.

Candriam's ESG research and analysis allows us to identify and assess company ability to contribute to environmental and/or social sustainability objectives. Therefore, in order to define whether an company is a sustainable and meets the requirements and philosophy outlined in SFDR, Candriam:

- applies corporate exclusionary screenings based on a norms-based controversy and a controversial activities analysis. These include minimum safeguards with respect to international norms and conventions and allow for the exclusion of activities that Candriam deems harmful to environmental and/or social sustainability objectives.
- applies and integrates ESG research and analysis as a key component of its sustainability assessment of issuers. This enables Candriam to identify and assess sustainability related risks and opportunities, as well as issuers' contributions to sustainability objectives.

As a result of Candriam ESG research and Analysis, each issuer is assigned:

- a Business Activity Score that gauges how an issuer's business activities contribute to key sustainable challenges, and
- a Stakeholder Score that measures how an issuers interacts with and manages its key stakeholder.

Together, these Scores determine an overall ESG Score and ESG Rating for each issuer.

A company that is compliant with Candriam's corporate exclusionary screenings is considered as sustainable investments on basis of its ESG rating. For more details regarding these methodology and definition please refer to Candriam website.

Candriam's proprietary ESG research and analysis, including its ESG Rating framework enables to set clear requirements and minimum thresholds to identify issuers that qualify as 'sustainable investments'.

A sovereign issuer is considered as a sustainable investment if the country of the issuer:

- is not considered oppressive according to Candriam Oppressive Regime Analysis;
- is not on the Financial Action Task Force Call for Action list;
- is not identified as not free by Freedom House, and
- ranks best across Candriam's four categories of sustainable development criteria: Natural Capital, Human Capital, Social Capital and Economic Capital.

Details regarding these methodology and definition can be found via the links mentioned at the end of the Annex.

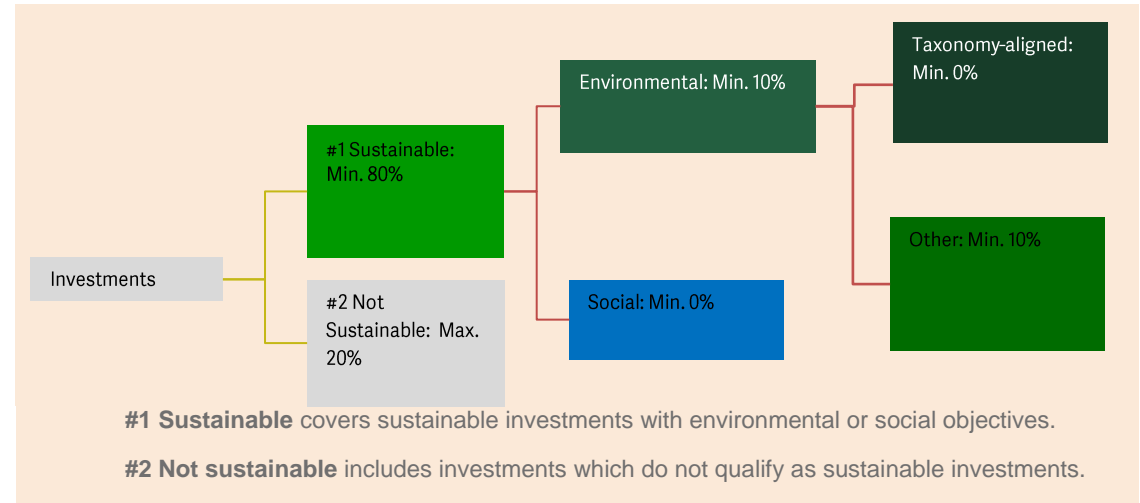
A supranational issuer is considered as sustainable investment if its mission makes a positive

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

contribution to the economic and social development of regions and countries and it complies with the principles of sustainable development and not have committed any major systematic breaches of the principles of the United Nations Global Compact, according to Candriam’s norms-based analysis

Please note that these definitions of Sovereign and Supranational issuers to be considered as sustainable investments could evolve in function of further regulatory clarifications.



● **How does the use of derivatives attain the sustainable investment objective?**

Derivatives are not used to attain sustainable objectives.



To what minimum extent are sustainable investments with an environmental objective aligned with the EU Taxonomy?

The EU Taxonomy Regulation comprises six distinct but intertwined environmental objectives. Those environmental objectives form the core of Candriam’s ESG research and analysis of issuers.

However, at present, only a small number of companies globally provide the data required for a rigorous evaluation of their alignment with the Taxonomy.

As a consequence, the Sub-Fund does not commit to any minimum of Taxonomy alignment and therefore, the minimum percentage of alignment has to be considered zero.

● **Does the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy ?¹**

☐

Yes

☐

In fossil gas

☐

In nuclear energy

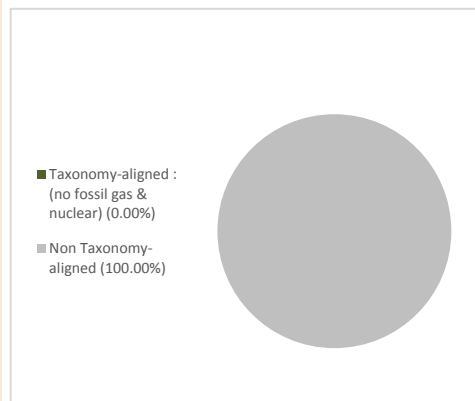
☒

No

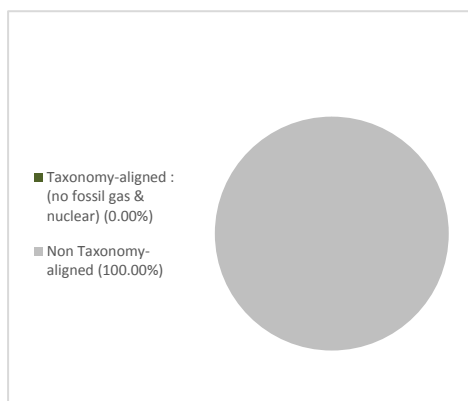
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objectives - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The two graphs below show in green the minimum percentage of investments that are aligned with the EU Taxonomy. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy-alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy-alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy alignment of investments including sovereign bonds*



2. Taxonomy alignment of investments excluding sovereign bonds*



This graph represents max. 100 % of the total investments.

**For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



What is the minimum share of investments in transitional and enabling activities?

No minimum share of investments in transitional and/or enabling activities has been fixed. However, Candriam's ESG research and analysis framework includes an assessment of transitional and/or enabling activities and how they contribute to sustainable objectives.



What is the minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy?

The minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy is 10% of the Sub-Fund's total net assets.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What is the minimum share of sustainable investments with a social objective?

There is no prioritization of environmental or social objectives and therefore the strategy does not target or commit to any specific minimum share of sustainable investments with a social objective.



What investments are included under “#2 Not sustainable”, what is their purpose and are there any minimum environmental or social safeguards?

Not sustainable investments can be present in the Sub-Fund for a maximum of 20% of the total net assets. These not sustainable investments can be:

- Cash: cash at sight, reverse repo needed to manage the liquidity of the Sub-Fund following subscriptions/redemptions and/or being the result of the market exposure decision of the Sub-Fund;
- Issuers that were considered as sustainable investments at the moment of the investment and that are not fully aligned anymore with the Candriam sustainable investment criteria. These investments are planned to be sold;
- Non single name derivatives can be used for efficient portfolio management and/or for hedging purposes and/or temporarily following subscriptions/redemptions.

These investments do not affect the delivery of the sustainable investment objectives of the Sub-Fund as they represent a limited proportion of its assets.



Is a specific index designated as a reference benchmark to meet the sustainable investment objective?

No specific index is designated as a reference sustainable benchmark to meet the sustainable investment objectives.

Reference benchmarks are indexes to measure whether the financial product attains the sustainable investment objective.

- ***How does the reference benchmark take into account sustainability factors in a way that is continuously aligned with the sustainable investment objective?***

The Sub-Fund is actively managed and the investment approach implies a reference to a benchmark. The selected benchmark does not explicitly take into account sustainability objectives.

There is no EU reference index on Climate Transition or no index aligned with the Paris Agreement or any other sustainable benchmark that takes full account of the sustainability objectives and the investment strategy as described in the prospectus.

- ***How is the alignment of the investment strategy with the methodology of the index ensured on a continuous basis?***

N/A

- ***How does the designated index differ from a relevant broad market index?***

N/A

- ***Where can the methodology used for the calculation of the designated index be found?***

N/A



Where can I find more product specific information online?

More product-specific information can be found on:

<https://www.candriam.com/en/private/sfdr/>

<https://www.candriam.com/en/professional/sfdr/>