



Unaudited semi-annual report
Candriam Money Market

30 June 2024

*01.01.2024 – 30.06.2024
SICAV under Luxembourg Law
R.C.S. Luxembourg B-26803*



Candriam Money Market

SICAV under Luxembourg Law

Unaudited semi-annual report for the period
from January 1, 2024 to June 30, 2024



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Administration of the SICAV

Board of Directors

Chairman

Jean-Yves MALDAGUE
Managing Director
Candriam

Directors

Annemarie ARENS
Independent Director

Thierry BLONDEAU
Independent Director

Tanguy DE VILLENFAGNE
Advisor to the Group Strategic Committee
Candriam

Damien ROL
Deputy Global Head of Legal
Candriam

Myriam VANNESTE
Global Head of Product Management
Candriam

Registered Office

5, Allée Scheffer
L-2520 Luxembourg

Depositary

CACEIS Bank, Luxembourg Branch
5, Allée Scheffer
L-2520 Luxembourg

Management Company

Candriam
SERENITY - Bloc B
19-21, Route d'Arlon
L-8009 Strassen

The functions of **Administrative Agent**, **Domiciliary Agent** and **Transfer Agent** (including the **Register Holding** business) are delegated to:

CACEIS Bank, Luxembourg Branch
5, Allée Scheffer
L-2520 Luxembourg

Implementation of the **Portfolio Management** activities performed by Candriam and/or by one or more of its branches:

Candriam - Belgian Branch
58, Avenue des Arts
B-1000 Brussels

Candriam Succursale française
40, rue Washington
F-75408 Paris Cedex 08

Candriam – UK Establishment
Aldersgate Street 200, London EC1A 4 HD

“Réviseur d’entreprises agréé”

PricewaterhouseCoopers, Société coopérative
2, Rue Gerhard Mercator
L-2182 Luxembourg



Details about the SICAV

Candriam Money Market is an investment company with variable capital (SICAV) incorporated under the laws of the Grand Duchy of Luxembourg relating to Undertakings for Collective Investment and has been authorised as a Monetary Fund by the CSSF in accordance with the MMF Regulation.

The SICAV is subject to the provisions of part I of the modified law of December 17, 2010 relating to Undertakings for Collective Investment (“UCIs”), as amended and of the law of August 10, 1915 governing commercial companies, as amended.

The capital of the SICAV is at all times equal to the aggregate net assets of the SICAV.

The SICAV is entered in the Company’s Register of and in of Luxembourg under Number B-26803.

The SICAV offers investors several portfolios each consisting of a distinct collection of assets represented by distinct share classes (hereafter designated “sub-funds”).

The SICAV thereby constitutes a multiple sub-funds investment company.

The annual reports to shareholders for each sub-fund and the consolidated results are available upon request and free of charge at the registered office of the SICAV and can be sent to the holders of registered shares at the address shown in the register of shareholders, on request and free of charge.

Furthermore, unaudited semi-annual reports are also available upon request and free of charge at the registered office of the SICAV and can be sent to the holders of registered shares upon request and free of charge.

The SICAV’s financial year ends on December 31 of each year.

The shares are only available in registered form.

The Annual General Meeting of Shareholders of the SICAV is held each year at the registered office of the SICAV, or at any other place in Luxembourg which will be specified on the convocation.

It is held within six months of the end of the financial year.

Notices of all general meetings are sent to all holders of registered shares at their address shown in the register of shareholders at least eight days before the general meeting. These notices indicate the time and place of the general meeting as well as the conditions of admission, the agenda and the requirements of Luxembourg law regarding the necessary quorum and majority.

Notices will also be published in the “Mémorial, Recueil des Sociétés et Associations du Grand-Duché de Luxembourg”, and in a Luxembourg newspaper the “Luxemburger Wort” if the legislation requires it, as well as in the press of the countries where the SICAV is marketed if the legislation of those countries so requires.

The net asset value per share of each sub-fund, the subscription and repurchase prices of the shares of each sub-fund and the changes in portfolio may be obtained from the registered office of the SICAV.

The prospectus, Key Information Documents for packaged retail and insurance-based investment products (PRIIPs KID), the SICAV’s Articles of Incorporation and financial reports are kept for public inspection, free of charge, at the SICAV’s registered office.



Statement of net assets as at June 30, 2024

		Candriam Money Market Euro	Candriam Money Market Euro AAA	Candriam Money Market USD Sustainable
		EUR	EUR	USD
Assets				
Investment portfolio at market value	2a	1,351,700,682	946,833,123	146,410,839
Cash at bank and broker		122,416,380	67,736,607	11,934,895
Receivable for investments sold		0	8,875,958	0
Receivable on subscriptions		20,636,808	0	59,639
Interest and dividends receivable, net		12,739,475	10,300,640	1,545,819
Net unrealised appreciation on forward foreign exchange contracts	2e	989,407	743,273	48,448
Total assets		1,508,482,752	1,034,489,601	159,999,640
Liabilities				
Payable on investments purchased		14,950,786	34,989,503	10,277,623
Payable on redemptions		3,949,444	0	20,000
Management fees payable	3	297,112	116,810	26,897
Operating and Administrative Expenses payable	4	77,799	50,644	7,739
Subscription tax payable	5	107,411	0	9,334
Total liabilities		19,382,552	35,156,957	10,341,593
Total net assets		1,489,100,200	999,332,644	149,658,047



Statement of net assets as at June 30, 2024

		Combined
		EUR
Assets		
Investment portfolio at market value	2a	2,435,142,939
Cash at bank and broker		201,288,882
Receivable for investments sold		8,875,958
Receivable on subscriptions		20,692,454
Interest and dividends receivable, net		24,482,447
Net unrealised appreciation on forward foreign exchange contracts	2e	1,777,885
Total assets		2,692,260,565
Liabilities		
Payable on investments purchased		59,529,860
Payable on redemptions		3,968,105
Management fees payable	3	439,018
Operating and Administrative Expenses payable	4	135,664
Subscription tax payable	5	116,120
Total liabilities		64,188,767
Total net assets		2,628,071,798



Statement of changes in net assets for the period ended June 30, 2024

		Candriam Money Market Euro	Candriam Money Market Euro AAA	Candriam Money Market USD Sustainable
		EUR	EUR	USD
Net assets at the beginning of the period		1,476,445,613	1,267,667,803	144,481,404
Income				
Interest on bonds and money market instruments, net	2g	25,317,868	18,408,319	2,695,956
Bank interest	2g	2,483,895	3,887,963	370,736
Other income		1,345	8,944	99
Total income		27,803,108	22,305,226	3,066,791
Expenses				
Management fees	3	1,806,888	662,184	163,279
Operating and Administrative Expenses	4	465,474	310,430	45,379
Depository fees	4	33,487	26,401	3,529
Subscription tax	5	112,946	0	13,501
Bank interest		24,103	9,518	3,197
Other expenses		3,264	0	0
Total expenses		2,446,162	1,008,533	228,885
Net income / (loss) from investments		25,356,946	21,296,693	2,837,906
Net realised gain / (loss) on sales of investments	2b	1,777,731	1,477,538	850,229
Net realised gain / (loss) on forward foreign exchange contracts	2e	3,430,605	1,094,610	706,798
Net realised gain / (loss) on foreign exchange		(2,229,405)	(1,271,603)	(362,011)
Net realised gain / (loss)		28,335,877	22,597,238	4,032,922
Change in net unrealised appreciation / depreciation on investments	2a	(1,117,622)	(244,085)	(637,724)
Change in net unrealised appreciation / depreciation on forward foreign exchange contracts	2e	2,193,608	484,749	654,408
Net increase / (decrease) in net assets as a result of operations		29,411,863	22,837,902	4,049,606
Evolution of the capital				
Subscriptions of shares		1,480,937,683	3,002,166,112	115,687,223
Redemptions of shares		(1,494,970,929)	(3,292,947,263)	(113,771,593)
Dividends distributed	6	(2,724,030)	(391,910)	(788,593)
Currency translation		0	0	0
Net assets at the end of the period		1,489,100,200	999,332,644	149,658,047



Statement of changes in net assets for the period ended June 30, 2024

		Combined
		EUR
Net assets at the beginning of the period		2,874,907,246
Income		
Interest on bonds and money market instruments, net	2g	46,241,658
Bank interest	2g	6,717,774
Other income		10,381
Total income		52,969,813
Expenses		
Management fees	3	2,621,420
Operating and Administrative Expenses	4	818,245
Depository fees	4	63,181
Subscription tax	5	125,543
Bank interest		36,604
Other expenses		3,264
Total expenses		3,668,257
Net income / (loss) from investments		49,301,556
Net realised gain / (loss) on sales of investments	2b	4,048,578
Net realised gain / (loss) on forward foreign exchange contracts	2e	5,184,695
Net realised gain / (loss) on foreign exchange		(3,838,784)
Net realised gain / (loss)		54,696,045
Change in net unrealised appreciation / depreciation on investments	2a	(1,956,738)
Change in net unrealised appreciation / depreciation on forward foreign exchange contracts	2e	3,288,955
Net increase / (decrease) in net assets as a result of operations		56,028,262
Evolution of the capital		
Subscriptions of shares		4,591,046,154
Redemptions of shares		(4,894,073,166)
Dividends distributed	6	(3,851,739)
Currency translation		4,015,038
Net assets at the end of the period		2,628,071,798



Statistics

Candriam Money Market Euro

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2024	Net asset value per share as at 31.12.2023	Net asset value per share as at 31.12.2022
Total net assets			EUR		1,489,100,200	1,476,445,613	1,731,332,326
C	LU0093583077	Capitalisation	EUR	1,011,459.81	532.55	523.06	508.21
C	LU0093583234	Distribution	EUR	152,403.37	362.54	363.10	353.18
I	LU0206982331	Capitalisation	EUR	494,027.94	572.94	561.80	543.99
R	LU0936337848	Capitalisation	EUR	89,603.71	103.32	101.32	98.13
R2	LU1389877876	Distribution	EUR	564,364.46	152.16	152.02	147.14
V	LU0323048693	Capitalisation	EUR	446,990.39	1,063.46	1,042.05	1,007.46
Z	LU0391999124	Capitalisation	EUR	38,945.87	1,069.71	1,047.87	1,012.59

Candriam Money Market Euro AAA

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2024	Net asset value per share as at 31.12.2023	Net asset value per share as at 31.12.2022
Total net assets			EUR		999,332,644	1,267,667,803	390,766,206
C	LU0354091653	Capitalisation	EUR	906,758.43	106.78	104.95	102.07
C	LU0354091737	Distribution	EUR	378.37	102.83	103.02	100.19
I	LU0354091901	Capitalisation	EUR	284,931.30	1,098.47	1,077.91	1,044.77
I	LU0354127358	Distribution	EUR	21,875.07	1,056.95	1,057.05	1,024.78
R	LU0936338655	Capitalisation	EUR	9,669.71	157.28	154.35	149.63
V	LU0354092115	Capitalisation	EUR	396,890.48	1,102.64	1,081.68	1,047.48
V	LU0354092206	Distribution	EUR	1.00	1,068.32	1,067.78	1,033.03
Z	LU0391999470	Capitalisation	EUR	114,632.80	1,109.75	1,088.23	1,053.29

Candriam Money Market USD Sustainable

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2024	Net asset value per share as at 31.12.2023	Net asset value per share as at 31.12.2022
Total net assets			USD		149,658,047	144,481,404	103,579,075
C	LU0049341216	Capitalisation	USD	56,568.90	599.05	585.04	557.70
C	LU0094032728	Distribution	USD	25,075.96	381.08	388.87	371.35
I	LU0206982414	Capitalisation	USD	73,945.66	627.96	612.23	581.64
I	LU0355214700	Distribution	USD	13,667.80	570.14	580.59	552.04
V	LU0323048347	Capitalisation	USD	1.00	1,218.96	1,187.47	1,126.31
Z	LU0391999553	Capitalisation	USD	42,391.06	1,226.34	1,194.46	1,132.56



Candriam Money Market Euro

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
Transferable securities admitted to an official stock exchange listing or dealt in another regulated market				
Bonds				
Australia				
0638630NATIONAL ZCP 151024	13,000,000	EUR	12,751,154	0.86
NATIONAL AUSTR 0.3 081124	20,000,000	EUR	20,004,268	1.34
			32,755,422	2.20
Belgium				
AEDIFICA NV/SA ZCP 050924	4,000,000	EUR	3,961,104	0.27
AEDIFICA NV/SA ZCP 160924	3,000,000	EUR	2,970,284	0.20
AEDIFICA NV/SA ZCP 240924	3,000,000	EUR	2,970,983	0.20
AEDIFICA NV/SA ZCP 300924	5,000,000	EUR	4,950,564	0.33
COFINIMMO SA ZCP 060924	10,000,000	EUR	9,906,983	0.67
COFINIMMO SA ZCP 080724	5,000,000	EUR	4,952,285	0.33
COFINIMMO SA ZCP 130824	5,000,000	EUR	4,952,951	0.33
PROXIMUS SA ZCP 230924	10,000,000	EUR	9,906,106	0.67
REGION WALLONNE ZCP 010724	5,000,000	EUR	4,986,499	0.33
REGION WALLONNE ZCP 010824	10,000,000	EUR	9,968,540	0.67
			59,526,299	4.00
Canada				
BANK OF MONTREAL LDN FL.R 12-11-24	15,000,000	EUR	15,001,890	1.01
BANK OF MONTREAL LDN FL.R 12-11-24	15,000,000	EUR	15,004,675	1.01
			30,006,565	2.02
Denmark				
JYSKE BANK DNK 0.3 190924	15,000,000	EUR	15,005,696	1.01
NYKREDIT REALKREDIT 0.1250 19-24 10/07A	7,000,000	EUR	6,994,330	0.47
			22,000,026	1.48
Finland				
NORDEA BANK ABP 0.0 181124	20,000,000	EUR	20,004,028	1.34
			20,004,028	1.34
France				
AEGIDE ZCP 170724	8,000,000	EUR	7,977,312	0.54
ALLIANZ BQ 0.23 061224	5,000,000	EUR	4,997,919	0.34
ALLIANZ BQ 0.23 210325	10,000,000	EUR	9,996,595	0.67
ALLIANZ BQ 0.23 220525	5,000,000	EUR	4,999,023	0.34
ALLIANZ BQ 0.23 221124	5,000,000	EUR	4,997,981	0.34
ALLIANZ BQ 0.23 230125	5,000,000	EUR	4,997,911	0.34
ALLIANZ BQ 0.23 251024	5,000,000	EUR	4,998,165	0.34
ALLIANZ BQ 0.24 060625	4,000,000	EUR	3,999,794	0.27
ALLIANZ BQ 0.25 240625	5,000,000	EUR	4,999,490	0.34
BPCE (ISSUER) 0.32 111024	15,000,000	EUR	15,003,161	1.01
BPCE SA ZCP 170425	35,000,000	EUR	33,756,750	2.27
BQ POSTALE ZCP 17-04-25	37,000,000	EUR	35,727,987	2.40
BROKERFR2 0.23 010724	5,000,000	EUR	5,000,000	0.34
CMCIFRPA 0.3 190724	10,000,000	EUR	10,000,524	0.67
CMCIFRPA 0.3 230824	8,000,000	EUR	8,001,033	0.54
CMCIFRPA 0.32 191124	8,000,000	EUR	8,001,878	0.54
CMCIFRPA 0.32 300824	15,000,000	EUR	15,002,575	1.01
ICADE SA ZCP 040924	2,500,000	EUR	2,476,267	0.17
LA BQUE POST 0.25 250225	5,000,000	EUR	5,001,978	0.34
SOCIETE FONCIERE LYO ZCP 250724	5,000,000	EUR	4,952,636	0.33
STE FONCIERE LYONNAISE 1.50 18-25 29/05A	1,500,000	EUR	1,467,555	0.10
			196,356,534	13.19
Germany				
CONTINENTAL AG ZCP 240724	10,000,000	EUR	9,972,305	0.67
			9,972,305	0.67
Ireland				
CRH FINANCE DAC ZCP 190724	13,000,000	EUR	12,875,944	0.86
JOHNSON CONTROLS INT ZCP 260824	4,000,000	EUR	3,962,305	0.27

The accompanying notes form an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.



Candriam Money Market Euro

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
			16,838,249	1.13
Italy				
SNAM SPA ZCP 110924	20,000,000	EUR	19,819,567	1.33
			19,819,567	1.33
Japan				
GOVERNMENT OF JAPAN ZCP 170924	5,000,000,000	JPY	29,000,477	1.95
JAPAN TREASURY DISC ZCP 220724	2,500,000,000	JPY	14,500,369	0.97
			43,500,846	2.92
Luxembourg				
DH EUROPE FINANCE II ZCP 010824	20,500,000	EUR	20,299,638	1.36
DH EUROPE FINANCE II ZCP 200924	8,000,000	EUR	7,925,502	0.53
DH EUROPE FINANCE II ZCP 240724	8,500,000	EUR	8,419,473	0.57
			36,644,613	2.46
Netherlands				
AKZO NOBEL NV ZCP 160824	12,000,000	EUR	11,881,097	0.80
BNP PARIBAS 1.125 19-24 28/08A	1,100,000	EUR	1,095,353	0.07
COOPERATIEVE RABOBANK 0.28 081124	20,000,000	EUR	20,003,659	1.34
COOPERATIEVE RABOBANK 0.31 180724	10,000,000	EUR	10,000,122	0.67
			42,980,231	2.89
Norway				
DNB BANK A OIEST 08-11-24	20,000,000	EUR	20,009,303	1.34
			20,009,303	1.34
Spain				
AMADEUS IT GROUP ZCP 151124	8,000,000	EUR	7,847,059	0.53
CAIXABANK SA 0.625 19-24 01/10A	6,800,000	EUR	6,746,926	0.45
			14,593,985	0.98
Sweden				
ASSA ABLOY FIN. SERV ZCP 081124	12,000,000	EUR	11,774,581	0.79
HANDESS ZCP 041124	10,000,000	EUR	9,814,015	0.66
HANDESS ZCP 091024	10,000,000	EUR	9,815,777	0.66
HANDESS ZCP 170425	32,000,000	EUR	30,872,232	2.07
SWEDBANK AB 0.25 19-24 09/10A	2,185,000	EUR	2,164,111	0.15
			64,440,716	4.33
United Kingdom				
BARCLAYS BANK PLC 0.3 311224	10,000,000	EUR	10,006,146	0.67
BARCLAYS BANK PLC 0.4 290824	13,000,000	EUR	13,004,875	0.87
BARCLAYS BANK PLC ZCP 070425	15,000,000	EUR	14,475,838	0.97
LLOYDS BANK CORP E 0.3 201124	10,000,000	EUR	10,004,706	0.67
RELX INVESTMENTS ZCP 03-07-24	5,000,000	EUR	4,993,606	0.34
TRANSPORT FOR LONDON ZCP 030924	10,000,000	EUR	9,902,995	0.67
			62,388,166	4.19
United States of America				
BOOKING HOLDINGS INC 0.1 21-25 08/03A	8,000,000	EUR	7,808,480	0.52
DH EUROPE FINANCE ZCP 010824	5,000,000	EUR	4,984,084	0.33
FISERV INC ZCP 080824	10,000,000	EUR	9,944,738	0.67
FISERV INC ZCP 150824	5,000,000	EUR	4,973,979	0.33
FISERV INC ZCP 220824	8,500,000	EUR	8,447,586	0.57
FISERV INC ZCP 290824	10,000,000	EUR	9,938,063	0.67
			46,096,930	3.10
Total bonds			737,933,785	49.56
Floating rate notes				
Canada				
BANK OF MONTREAL FL.R 23-25 06/06Q	26,000,000	EUR	26,060,580	1.75
BANK OF NOVA SC FL.R 23-25 12/12Q	15,800,000	EUR	15,860,277	1.07
BANK OF NOVA SCOTIA FL.R 23-25 02/05Q	25,000,000	EUR	25,061,375	1.68
CAN IMP BK FL.R 23-25 09/06Q	5,000,000	EUR	5,011,150	0.34
CANADIAN IMPERIAL FL.R 23-25 24/01Q	24,000,000	EUR	24,044,760	1.61
NATL BANK OF CANADA FL.R 23-25 13/05Q	21,000,000	EUR	21,061,320	1.41
NATL BANK OF CANADA FL.R 24-26 06/03Q	10,000,000	EUR	10,010,000	0.67

The accompanying notes form an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.



Candriam Money Market Euro

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
ROYAL BANK OF CANADA FL.R 23-25 17/01Q	44,000,000	EUR	44,081,400	2.96
TORONTO DOMINION BA FL.R 24-26 16/04Q	7,400,000	EUR	7,404,884	0.50
TORONTO DOMINION BANK FL.R 23-25 20/01Q	1,000,000	EUR	1,002,055	0.07
			179,597,801	12.06
Denmark				
NYKREDIT REALKREDIT FL.R 24-26 27/02Q	1,342,000	EUR	1,348,811	0.09
			1,348,811	0.09
France				
BANQUE FEDERATIVE FL.R 24-26 12/01Q	3,000,000	EUR	3,006,405	0.20
BNP PARIBAS FL.R 23-25 24/02Q	21,000,000	EUR	21,028,875	1.41
COMPAGNIE DE SAINT G FL.R 23-24 18/07Q	22,000,000	EUR	22,001,540	1.48
SG FL.R 23-25 13/01Q	20,900,000	EUR	20,934,381	1.41
SOCIETE GENERALE SUB FL.R 24-26 19/01Q	15,300,000	EUR	15,342,458	1.03
			82,313,659	5.53
Germany				
DEUTSCHE BANK AKT FL.R 23-25 11/07Q	15,000,000	EUR	15,042,675	1.01
MERCEDES-BENZ GROUP FL.R 17-24 03/07Q	3,900,000	EUR	3,900,176	0.26
			18,942,851	1.27
Netherlands				
ABN AMRO BK FL.R 23-25 10/01Q	32,500,000	EUR	32,545,988	2.19
SIEMENS FINANCIE FL.R 23-25 18/12Q	16,200,000	EUR	16,247,709	1.09
SIKA CAPITAL BV FL.R 23-24 01/11Q	12,000,000	EUR	12,003,480	0.81
			60,797,177	4.08
Spain				
BANCO SANTANDER FL.R 23-25 16/01Q	30,000,000	EUR	30,077,700	2.02
BBVA FL.R 22-25 26/11Q	5,500,000	EUR	5,564,378	0.37
			35,642,078	2.39
Sweden				
SKANDINAVISKA ENSKIL FL.R 23-25 13/06Q	7,000,000	EUR	7,019,845	0.47
			7,019,845	0.47
United Kingdom				
NATL WESTM BK SUB FL.R 24-26 09/01Q	10,000,000	EUR	10,041,950	0.67
NATWEST MKTS FL.R 22-25 27/08Q	7,000,000	EUR	7,058,975	0.47
UBS AG LONDON BRANCH FL.R 24-26 12/04Q	7,090,000	EUR	7,088,440	0.48
			24,189,365	1.62
United States of America				
BANK OF AMERICA CORP FL.R 21-25 24/05Q	38,000,000	EUR	38,056,810	2.56
CATERPILLAR FIN FL.R 23-25 08/12Q	17,800,000	EUR	17,861,410	1.20
KRAFT HEINZ FOODS CO FL.R 23-25 09/05Q	5,067,000	EUR	5,079,414	0.34
			60,997,634	4.10
Total floating rate notes			470,849,221	31.62
Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market			1,208,783,006	81.18
Undertakings for Collective Investment				
Shares/Units in investment funds				
France				
CANDRIAM MONÉTAIRE SICAV Z C	41,000	EUR	64,105,961	4.31
			64,105,961	4.31
Luxembourg				
CANDRIAM MONEY MARKET USD SUSTAINABLE Z C	14,500	USD	16,586,755	1.11
CANDRIAM SUSTAINABLE MONEY MARKET EURO Z C	56,000	EUR	62,224,960	4.18
			78,811,715	5.29
Total Shares/Units in investment funds			142,917,676	9.60
Total Undertakings for Collective Investment			142,917,676	9.60
Total investment portfolio			1,351,700,682	90.77
Acquisition cost			1,347,391,842	

The accompanying notes form an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.



Candriam Money Market Euro

Geographical and economic breakdown of investments as at June 30, 2024

Geographical breakdown (in % of net assets)

France	23.02
Canada	14.08
Luxembourg	7.75
United States of America	7.19
Netherlands	6.97
United Kingdom	5.81
Sweden	4.80
Belgium	4.00
Spain	3.37
Japan	2.92
Australia	2.20
Germany	1.94
Denmark	1.57
Finland	1.34
Norway	1.34
Italy	1.33
Ireland	1.13
	90.77

Economic breakdown (in % of net assets)

Banks and other financial institutions	66.07
Investments funds	11.93
Real estate	3.20
Bonds of States, Provinces and municipalities	1.98
Building materials	1.48
Utilities	1.33
Internet and internet services	1.05
Chemicals	0.80
Communication	0.67
Tires and rubber	0.67
Transportation	0.67
Graphic art and publishing	0.34
Foods and non alcoholic drinks	0.34
Road vehicles	0.26
	90.77



Candriam Money Market Euro AAA

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
Transferable securities admitted to an official stock exchange listing or dealt in another regulated market				
Bonds				
Australia				
AUST AND NEW ZEALAND ZCP 041024	20,000,000	EUR	19,636,200	1.96
NATIONAL AUSTR 0.3 081124	10,000,000	EUR	10,002,160	1.00
NATL AUSTRALIA BANK 0.625 17-24 18/09A	4,900,000	EUR	4,865,945	0.49
			34,504,305	3.45
Belgium				
BRUS MUNI REGI FUN ZCP 15-07-24	18,000,000	EUR	17,947,623	1.80
BRUSSELS MUNICIPALIT ZCP 030724	14,150,000	EUR	14,144,101	1.42
KBC BANK ZCP 010724	35,000,000	EUR	34,989,502	3.50
SOCIETE WALLONNE DU ZCP 190724	32,000,000	EUR	31,803,627	3.18
			98,884,853	9.90
Canada				
BANK OF MONTREAL LDN FL.R 12-11-24	10,000,000	EUR	10,003,150	1.00
BANK OF MONTREAL LDN FL.R 12-11-24	15,000,000	EUR	15,001,931	1.50
RBC TORONTO 0.125 19-24 23/07A	6,400,000	EUR	6,385,632	0.64
TOR DOM BK LDN BR ZCP 130924	25,000,000	EUR	24,786,650	2.48
			56,177,363	5.62
Finland				
FINLAND TBILL ZCP 13-02-25	20,000,000	EUR	19,498,625	1.95
FINLAND TBILL ZCP 13-11-24	10,000,000	EUR	9,799,699	0.98
NORD B OISEST+0.22% 16-01-25	20,000,000	EUR	19,995,974	2.00
OP CORPORATE BANK PL 0.125 20-24 01/07A	6,680,000	EUR	6,678,096	0.67
			55,972,394	5.60
France				
AIR LIQUIDE FINANCE ZCP 160924	30,000,000	EUR	29,646,444	2.97
ALLI B OISEST+0.23% 22-07-24	5,000,000	EUR	4,999,531	0.50
ALLIANZ BQ 0.2 111024	5,000,000	EUR	4,998,247	0.50
ALLIANZ BQ 0.22 070225	5,000,000	EUR	4,997,682	0.50
ALLIANZ BQ 0.22 250225	5,000,000	EUR	4,997,781	0.50
ALLIANZ BQ 0.23 041024	5,000,000	EUR	4,998,342	0.50
ALLIANZ BQ 0.23 230824	5,000,000	EUR	4,998,943	0.50
ALLIANZ BQ 0.23 280325	5,000,000	EUR	4,998,312	0.50
ALLIANZ BQ 0.24 060625	5,000,000	EUR	4,999,763	0.50
AXA PAR ZCP 151024	25,000,000	EUR	24,545,465	2.46
BANQUE FEDERATIVE 0.32 280125	10,000,000	EUR	10,002,705	1.00
BPCE (ISSUER) 0.32 111024	10,000,000	EUR	10,002,142	1.00
BPCE OISEST+0.33% 19-07-24	10,000,000	EUR	10,000,545	1.00
BPCE SA 0.33 110924	5,000,000	EUR	5,000,922	0.50
BPCE SA ZCP 160425	5,000,000	EUR	4,821,482	0.48
BQ POSTALE ZCP 17-04-25	10,000,000	EUR	9,655,577	0.97
CMCIFRPA 0.3 190724	10,000,000	EUR	10,000,557	1.00
CMCIFRPA 0.3 230824	5,000,000	EUR	5,000,661	0.50
CMCIFRPA 0.32 300824	5,000,000	EUR	5,000,877	0.50
DASSAULT SYSTEMES ZCP 040924	37,500,000	EUR	37,161,563	3.72
FRENCH REPUBLIC ZCP 17-07-24	20,000,000	EUR	19,830,619	1.98
LA BQUE POST 0.25 250225	15,000,000	EUR	15,006,008	1.50
REGION AUVERG RHONE ZCP 060824	3,500,000	EUR	3,485,775	0.35
REGION HAUTS DE FRA ZCP 220724	13,000,000	EUR	12,960,614	1.30
SANOFI SA 1 20-25 30/03A	17,000,000	EUR	16,663,910	1.67
SOCIETE GENERALE 0.3 230824	5,000,000	EUR	5,000,777	0.50
SOCIETE GENERALE 0.3 300125	10,000,000	EUR	10,005,896	1.00
			283,781,140	28.40
Germany				
DEUTSCHE BAHN AG ZCP 080724	25,000,000	EUR	24,764,225	2.48
			24,764,225	2.48

The accompanying notes form an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.



Candriam Money Market Euro AAA

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
Ireland				
ZURICH FINANCE IRE ZCP 240724	10,000,000	EUR	9,906,409	0.99
			9,906,409	0.99
Japan				
JAPAN TREASURY DISC ZCP 220724	4,700,000,000	JPY	27,319,562	2.73
			27,319,562	2.73
Luxembourg				
EURO STAB MECH TRE ZCP 19-09-24	26,000,000	EUR	25,718,103	2.57
			25,718,103	2.57
Netherlands				
COOPERATIEVE RABOBANK 0.28 081124	15,000,000	EUR	15,002,781	1.50
COOPERATIEVE RABOBANK 0.31 180724	10,000,000	EUR	10,000,131	1.00
LINDE FINANCE BV ZCP 290724	23,000,000	EUR	22,882,066	2.29
TOYOTA MOTOR FIN ZCP 160924	20,000,000	EUR	19,833,927	1.98
			67,718,905	6.78
Norway				
DNB BANK A OISEST 08-11-24	25,000,000	EUR	25,011,744	2.50
			25,011,744	2.50
Sweden				
HANDESS ZCP 091024	10,000,000	EUR	9,815,172	0.98
HANDESS ZCP 170425	4,000,000	EUR	3,858,770	0.39
SWED A OISEST+0.32% 02-01-25	15,000,000	EUR	15,009,548	1.50
VOLVO TREASURY AB ZCP 220724	15,000,000	EUR	14,954,374	1.50
			43,637,864	4.37
United Kingdom				
BARCLAYS BANK PLC 0.3 311224	15,000,000	EUR	15,009,318	1.50
BARCLAYS BANK PLC 0.4 290824	5,000,000	EUR	5,001,911	0.50
BARCLAYS BANK PLC ZCP 070425	10,000,000	EUR	9,649,916	0.97
LLOYDS BANK 0.33 270924	15,000,000	EUR	15,004,634	1.50
LLOYDS BANK PLC ZCP 150724	29,000,000	EUR	28,778,760	2.88
TRANSPORT FOR LONDON ZCP 050924	25,000,000	EUR	24,768,408	2.48
			98,212,947	9.83
United States of America				
COLGATE PALMOLIVE CO ZCP 090724	30,000,000	EUR	29,944,400	3.00
ILLINOIS TOOL WORKS 0.25 19-24 05/12A	14,000,000	EUR	13,790,350	1.38
PROCTER AND GAMBLE C ZCP 050724	25,000,000	EUR	24,759,957	2.48
			68,494,707	6.85
Total bonds			920,104,521	92.07
Floating rate notes				
Canada				
TORONTO DOMINION BANK FL.R 23-25 20/01Q	9,000,000	EUR	9,018,540	0.90
			9,018,540	0.90
France				
SG FL.R 23-25 13/01Q	5,000,000	EUR	5,008,100	0.50
			5,008,100	0.50
Germany				
MERCEDES-BENZ GROUP FL.R 17-24 03/07Q	11,700,000	EUR	11,700,527	1.17
			11,700,527	1.17
Netherlands				
ABN AMRO BK FL.R 23-25 10/01Q	1,000,000	EUR	1,001,435	0.10
			1,001,435	0.10
Total floating rate notes			26,728,602	2.67
Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market			946,833,123	94.75
Total investment portfolio			946,833,123	94.75
Acquisition cost			947,030,432	

The accompanying notes form an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.



Candriam Money Market Euro AAA

Geographical and economic breakdown of investments as at June 30, 2024

Geographical breakdown (in % of net assets)

France	28.90
Belgium	9.90
United Kingdom	9.83
Netherlands	6.88
United States of America	6.85
Canada	6.52
Finland	5.60
Sweden	4.37
Germany	3.65
Australia	3.45
Japan	2.73
Luxembourg	2.57
Norway	2.50
Ireland	0.99
	94.75

Economic breakdown (in % of net assets)

Banks and other financial institutions	65.05
Bonds of States, Provinces and municipalities	9.30
Miscellaneous consumer goods	5.47
Transportation	4.96
Other	3.18
Supranational Organisations	2.57
Pharmaceuticals	1.67
Machine and apparatus construction	1.38
Road vehicles	1.17
	94.75



Candriam Money Market USD Sustainable

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in USD)	% net assets
Transferable securities admitted to an official stock exchange listing or dealt in another regulated market				
Bonds				
Australia				
AUSTRALIA NEW 5.65 100125	3,500,000	USD	3,501,097	2.34
			3,501,097	2.34
Canada				
BOM ZCP 090824	4,000,000	USD	3,975,939	2.66
			3,975,939	2.66
France				
BANQUE FEDERATIVE ZCP 100425	5,000,000	USD	4,739,763	3.17
BPCE 2.375 20-25 14/01S	5,537,000	USD	5,433,929	3.63
BPCE SA 2.3750 20-25 14/01S	1,500,000	USD	1,471,980	0.98
LA BQUE POST ZCP 310724	5,000,000	USD	4,793,468	3.20
SOCIETE GENERALE 2.6250 19-24 16/10S	5,000,000	USD	4,949,975	3.31
VEOLIA ENVIRONMNT ZCP 090425	5,000,000	USD	4,740,179	3.17
			26,129,294	17.46
Ireland				
JOHNSON CONTROLS 3.625 16-24 02/07S	4,000,000	USD	3,999,440	2.67
			3,999,440	2.67
Japan				
GOVERNMENT OF JAPAN ZCP 170924	500,000,000	JPY	3,108,126	2.08
			3,108,126	2.08
Luxembourg				
HP ENTERPRISE CO 5.90 23-24 01/10S	3,138,000	USD	3,137,576	2.10
			3,137,576	2.10
Netherlands				
ABN AMRO BANK NV ZCP 120824	2,000,000	USD	1,972,184	1.32
ABN AMRO BK ZCP 16-09-24	2,000,000	USD	1,966,227	1.31
COOPERATIEVE RABOBANK ZCP 161224	8,000,000	USD	7,589,597	5.07
COOPERATIEVE RABOBANK ZCP 25-07-24	2,000,000	USD	1,888,624	1.26
ENEL FINANCE INTL 2.65 19-24 10/09S	3,553,000	USD	3,529,994	2.36
ENEL FINANCE INTL 2.6500 19-24 10/09S	1,900,000	USD	1,886,947	1.26
NATWEST MARKETS N.V. ZCP 070425	5,000,000	USD	4,740,996	3.17
			23,574,569	15.75
Norway				
AMGEN 5.25 23-25 02/03S	5,500,000	USD	5,487,460	3.67
			5,487,460	3.67
Sweden				
HANDESS ZCP 101024	5,000,000	USD	5,000,263	3.34
SKANDINAVISKA ZCP 100724	3,000,000	USD	2,952,032	1.97
SWEDBANK AB. ZCP 120724	5,000,000	USD	4,981,401	3.33
			12,933,696	8.64
United States of America				
CVS HEALTH CORP 5.0 16-24 01/12S	3,500,000	USD	3,488,433	2.33
EBAY INC 1.9 20-25 11/03S	1,500,000	USD	1,462,208	0.98
EBAY INC 3.45 14-24 01/08S	3,000,000	USD	2,993,760	2.00
FISERV INC 2.75 19-24 07/01S	7,074,000	USD	7,072,445	4.73
FISERV INC ZCP 290824	5,000,000	EUR	5,326,119	3.56
GLAXOSMITHKLINE 3.6250 18-25 15/05S	5,000,000	USD	4,925,625	3.29
INTEL CORP 3.4 20-25 25/03S	5,000,000	USD	4,926,700	3.29
THE WALT DISNEY COMP 1.75 19-24 30/08S	2,707,000	USD	2,689,621	1.80
THE WALT DISNEY COMP 3.35 20-25 23/03S	3,000,000	USD	2,954,805	1.97
THERMO FISHER SCIENTI 1.125 21-24 18/10S	5,000,000	USD	4,935,025	3.30
TOYOTA MOTOR CREDIT 0.625 21-24 13/09S	1,557,000	USD	1,541,414	1.03
UNIT STAT TREA BIL ZCP 03-10-24	3,000,000	USD	2,923,237	1.95
UNIT STAT TREA BIL ZCP 05-09-24	4,000,000	USD	3,953,095	2.64
UNIT STAT TREA BIL ZCP 19-09-24	2,500,000	USD	2,469,604	1.65
ZIMMER BIOMET HLDG 1.4500 21-24 22/11S	4,000,000	USD	3,932,040	2.63
			55,594,131	37.15

The accompanying notes form an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.



Candriam Money Market USD Sustainable

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in USD)	% net assets
Total bonds			141,441,328	94.51
Floating rate notes				
France				
SG FL.R 22-26 21/01Q	880,000	USD	880,493	0.59
			880,493	0.59
United States of America				
TOYOTA MOTOR CREDIT FL.R 23-25 11/09Q	4,075,000	USD	4,089,018	2.73
			4,089,018	2.73
Total floating rate notes			4,969,511	3.32
Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market			146,410,839	97.83
Total investment portfolio			146,410,839	97.83
Acquisition cost			145,768,356	



Candriam Money Market USD Sustainable

Geographical and economic breakdown of investments as at June 30, 2024

Geographical breakdown (in % of net assets)

United States of America	39.88
France	18.05
Netherlands	15.75
Sweden	8.64
Norway	3.67
Ireland	2.67
Canada	2.66
Australia	2.34
Luxembourg	2.10
Japan	2.08
	97.83

Economic breakdown (in % of net assets)

Banks and other financial institutions	63.92
Electronics and semiconductors	6.59
Bonds of States, Provinces and municipalities	6.24
Pharmaceuticals	6.00
Graphic art and publishing	3.77
Real estate	3.56
Retail trade and department stores	2.98
Miscellaneous consumer goods	2.67
Office supplies and computing	2.10
	97.83



Notes to the financial statements - Schedule of derivative instruments

Forward foreign exchange contracts

As at June 30, 2024, the following forward foreign exchange contracts were outstanding:

Candriam Money Market Euro AAA

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Counterparty	Unrealised (in EUR)
EUR	28,125,921	JPY	4,700,000,000	22/07/2024	Nomura Financial Products & Services	743,273
						743,273

Candriam Money Market USD Sustainable

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Counterparty	Unrealised (in USD)
USD	5,361,910	EUR	5,000,000	29/08/2024	Nomura Financial Products & Services	(11,835)
USD	3,205,897	JPY	500,000,000	17/09/2024	Nomura Financial Products & Services	60,283
						48,448

Candriam Money Market Euro

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Counterparty	Unrealised (in EUR)
EUR	16,512,688	USD	17,700,000	26/07/2024	UBS Europe SE	16,231
EUR	14,962,005	JPY	2,500,000,000	22/07/2024	UBS Europe SE	429,515
EUR	29,783,517	JPY	5,000,000,000	17/09/2024	J.P. Morgan SE	543,661
						989,407

Please refer to Note 7 for collateral received/posted in relation with the forward foreign exchange contracts.



Other notes to the financial statements

Note 1 - General Information

Candriam Money Market (the "SICAV") was incorporated for an unlimited term on November 16, 1987 under the name "BIL GLOBAL FUND" as an investment company with variable capital (SICAV) in accordance with the laws of the Grand Duchy of Luxembourg. Its minimum capital is EUR 1,250,000. Its Articles of Incorporation were published in the "Mémorial, Recueil des Sociétés et Associations" (the "Mémorial") on December 11, 1987. The SICAV is entered in the Register of Trade and Companies of Luxembourg under Number B-26803.

On May 30, 1990, the SICAV changed its name to "BIL Money Market Fund", its Articles of Incorporation were amended, and the capital denominated in BEF. On February 1, 1999, the SICAV changed its name to "Dexia Money Market". On May 16, 2014 the SICAV changed its name to "Candriam Money Market".

On January 27, 1999, the Articles of Incorporation were amended and the capital denominated in EUR. The amendments were published in the "Mémorial".

A coordinated version of the Articles of Incorporation was filed at the Register of Trade and Companies of and in Luxembourg. They have been modified for the last time on July 6, 2020, the corresponding modifications have been published in the "Recueil Electronique des Sociétés et Associations".

The SICAV and all its sub-funds classify themselves as Money Market Funds and have been authorised by the CSSF in accordance with the MMF Regulation. They are thus registered as Money Market Funds on the official list of UCIs in accordance with the Law of 2010.

In compliance with the Regulation, the following information is already made available to investors at least on a weekly basis on the website of the Management Company www.candriam.com:

- i) the maturity breakdown of the investment portfolio of the sub-funds;
- ii) the credit profile of the sub-funds;
- iii) the weighted average maturity and weighted average life of the sub-funds;
- iv) details of the 10 largest holdings in the sub-funds;
- v) the total value of the assets of the sub-funds;
- vi) the net yield of the sub-funds.

The management company is monitoring the situation very closely in order to manage it in the best interest of the shareholders.

The following sub-funds are currently available to investors:

<u>Sub-funds</u>	<u>Reference currency</u>
Candriam Money Market Euro	EUR
Candriam Money Market USD Sustainable	USD
Candriam Money Market Euro AAA	EUR

The issued share classes are the following:

- The **Classique class (C class)**, which is available to individuals and legal entities.
- The **I class** is reserved solely for institutional investors.
- The **R class**, is reserved for financial intermediaries (including distributors and platforms) which:
 - have different arrangements with their clients for the provision of investment services in connection with the sub-fund, and
 - as a result of their applicable laws and regulations or on the basis of agreements with their customers, are not entitled to accept and keep duties, fees and other monetary benefits from the Management Company in connection with the provision of the above-mentioned investment services.
- The **R2 class** is reserved to:
 - distributors and/or intermediaries approved by the Management Company who will not receive any form of remuneration for investments in this Class from an entity of the Candriam group, if the final investments in the shares are made in the context of a mandate.
 - UCIs approved by the Management Company.
- The **S Class** is available only to institutional investors specially approved by the Management Company, and has a minimum initial subscription of EUR 100,000,000. This minimum may be changed at the discretion of the Board of Directors provided shareholders are treated equally on any given valuation date.
- The **V Class** is reserved exclusively for institutional investors whose minimum initial subscription is EUR 30,000,000. This minimum may be changed at the discretion of the Board of Directors provided shareholders are treated equally on the same valuation date.
- The **Z class** is reserved to:
 - institutional/professional investors approved by the Management Company. The portfolio management activity for this Class is directly remunerated through the contract concluded with the investor, so no portfolio management fee is payable for the assets of this Class.
 - UCIs approved by the Management Company and managed by an entity of the Candriam group.



Other notes to the financial statements

Note 1 - General Information (Continued)

Furthermore, a currency hedging process may be applied to the Share Classes:

- **Base currency hedged share classes:**

These hedged share classes aim to reduce the effect of exchange rate fluctuations between the base currency of the sub-fund and the currency in which the hedged share class is denominated.

The aim of this type of hedging is for the performance of the hedged share class to be reasonably comparable (after adjusting for the difference in interest rates between the two currencies) to the performance of a share class denominated in the sub-fund's base currency. This type of hedging is identified with the suffix H added in the denomination of the share class.

- **Asset hedged share classes:**

These hedged share classes aim to reduce the effect of exchange rate fluctuations between the currencies in which a sub-fund's investments are held and the currency of the hedged share class. This type of hedging is identified with the suffix AH added in the denomination of the share class.

In the frame of the Sustainable Finance Disclosure Regulation (SFDR), information on environmental and/or social characteristics and/or sustainable investments is available in the relevant annexes under the (unaudited) Sustainable Finance Disclosure Regulation section.

Note 2 - Principal accounting policies

The financial statements of the SICAV are prepared in accordance with Luxembourg regulations relating to Undertakings for Collective Investment. Some small discrepancies might appear in some totals or sub-totals in the financial statements due to rounding rules.

The net asset values used for the purpose of the financial statements are dated June 28, 2024.

Sub-funds Candriam Money Market Euro and Candriam Money Market USD Sustainable: the net asset value of each sub-fund has been calculated on July 1, 2024 on the basis of the last known prices at the time of the valuation.

Sub-fund Candriam Money Market Euro AAA: the net asset value of the sub-fund has been calculated on June 28, 2024, on the basis of the last known prices at the time of the valuation.

a) Valuation of each sub-fund's portfolio

The valuation of any security admitted for trading to an official listing or any other normally operating regulated market which is recognised and open to the public is based on the last price known in Luxembourg on the valuation date or, if this stock is traded on several markets, on the last known price on the principal market on which it is traded. If the last known price is not representative, the valuation shall be based on the probable realisation value as estimated by the Board of Directors with prudence and good faith. Securities which are neither quoted nor traded on a stock market or any other normally operating regulated market which is recognised and open to the public shall be valued on the basis of the probable realisation value as estimated with due prudence and good faith. All other assets shall be valued by the directors on the basis of the probable realisation value which must be estimated in good faith and according to generally accepted principles and procedures.

In line with the SICAV's valuation policy, 40.22% of assets were valued on a model basis as at December 29, 2023 for the sub-fund Candriam Money Market Euro, 50.37% for Candriam Money Market Euro AAA and 40.18% for Candriam Money Market USD Sustainable.

b) Net realised profits or losses on sales of investments

The realised profits or losses realised on sales of investments from each sub-fund are calculated based on the average cost of the investments sold.

c) Foreign currency translation

The values expressed in a currency other than the reference currency of each sub-fund are translated into that currency at the exchange rate prevailing at closing date.

Income and expenses in a currency other than the reference currency of each sub-fund are translated into that currency at the exchange rates prevailing at the transaction date.

The acquisition cost of securities in each sub-fund expressed in a currency other than the reference currency of the sub-fund is translated into that currency at the exchange rates prevailing at the day of purchase.

Exchange rates used as at June 30, 2024:

For the sub-funds Candriam Money Market Euro and Candriam Money Market USD Sustainable:

1 EUR =	1.604800	AUD	1 EUR =	0.963050	CHF	1 EUR =	0.847850	GBP	1 EUR =	11.350000	SEK
1 EUR =	1.466550	CAD	1 EUR =	7.457450	DKK	1 EUR =	172.401700	JPY	1 EUR =	1.071750	USD

For the sub-fund Candriam Money Market Euro AAA:

d) Combined financial statements of the SICAV

The combined statement of the SICAV's net assets and the combined statement of changes in net assets which are expressed in EUR are the sum of the statement of net assets, the statement of changes in net assets of each sub-fund converted into the currency of the SICAV using exchange rates prevailing at the closing date.



Other notes to the financial statements

Note 2 - Principal accounting policies (Continued)

The investments made by certain sub-funds of the SICAV in other sub-funds of the SICAV have not been eliminated from the combined statement of net assets as of June 30, 2024. As of June 30, 2024, the total of intra-SICAV investments amounted to EUR 16,586,755. Therefore, the combined net assets at the closing date would amount to EUR 2,611,485,043 if these intra-SICAV investments were eliminated.

Sub-funds	Intra-SICAV Investments	Amount (EUR)
Candriam Money Market Euro	CANDRIAM MONEY MARKET USD SUSTAINABLE Z C	16,586,755

e) Valuation of forward foreign exchange contracts

The forward foreign exchange contracts are valued on the basis of forward exchange rates prevailing at the closing date and applicable to the remaining period until the expiration date. The unrealised appreciation / (depreciation) on forward foreign exchange contracts is disclosed in the statement of net assets under "Net unrealised appreciation / (depreciation) on forward foreign exchange contracts".

Realised gains / (losses) and change in unrealised appreciation / depreciation resulting there from are included in the statement of changes in net assets respectively under "Net realised gain / (loss) on forward foreign exchanges contracts" and "Change in net unrealised appreciation / depreciation on forward foreign exchange contracts".

For the details of outstanding forward foreign exchange contracts, if any, please refer to the section "Notes to the financial statements - Schedule of derivative instruments".

f) Transaction costs

For the period ended June 30, 2024, the SICAV incurred transaction costs and broker's charges related to the purchase and sale of transferable securities, money market instruments, other eligible assets and derivatives instruments. Those charges are disclosed in the statement of changes in net assets under the heading "Transaction costs".

g) Income

Interest income is accrued pursuant to the terms of the underlying investment. Income is recorded net of respective withholding taxes, if any. Dividends are recognised on ex-date.

h) Abbreviations used in investment portfolio:

FL.R: Floating Rate Notes

ZCP: Zero Coupon

Q: Quarterly

A: Annual

S: Semi-Annual

Note 3 - Management fees

Candriam, a partnership limited by shares under Luxembourg law whose registered office is located at SERENITY - Bloc B, 19-21, Route d'Arlon, L-8009 Strassen, has been appointed Management Company. An agreement to that effect was entered into for an unlimited term. Either party is entitled to terminate the agreement at any time by registered letter (with signed receipt requested) sent to the other party, subject to 90 days' notice.

Candriam is a subsidiary of Candriam Group, an entity of the New York Life Insurance Company group.

It is authorised as a Management Company of Chapter 15 of the law of December 17, 2010, concerning UCITS and is authorised to exercise the activities of collective portfolio management, investment portfolio management and to provide investment advisory services.

The Management Company is vested with the widest powers to carry out all actions relating to the management and administration of the SICAV within the scope of this purpose, in accordance with its articles of association. It is responsible for the portfolio management activities, administration activities (Administrative Agent, Transfer Agent (including the Register holding business)) and marketing activities (distribution).

The portfolio management function is performed directly by Candriam and/or by one or more of its branches : Candriam -Belgian Branch, Candriam - Succursale française, Candriam - UK Establishment.

The Management Company receives management fees as payment for its services, expressed as an annual percentage of the average net asset value. These fees are payable by the SICAV at the end of each month.

The rates applicable as at June 30, 2024 are as follows:

Sub-funds	Share class	Share type	ISIN	Management fee
Candriam Money Market Euro	C	Capitalisation	LU0093583077	0.50%
	C	Distribution	LU0093583234	0.50%
	I	Capitalisation	LU0206982331	0.20%
	R	Capitalisation	LU0936337848	0.20%
	R2	Distribution	LU1389877876	0.13%
	V	Capitalisation	LU0323048693	0.06%
	Z	Capitalisation	LU0391999124	0.00%
Candriam Money Market Euro AAA	C	Capitalisation	LU0354091653	0.45%
	C	Distribution	LU0354091737	0.45%
	I	Capitalisation	LU0354091901	0.14%



Other notes to the financial statements

Note 3 - Management fees (Continued)

Sub-funds	Share class	Share type	ISIN	Management fee
Candriam Money Market Euro AAA (continued)	I	Distribution	LU0354127358	0.14%
	R	Capitalisation	LU0936338655	0.14%
	V	Capitalisation	LU0354092115	0.10%
	V	Distribution	LU0354092206	0.10%
	Z	Capitalisation	LU0391999470	0.00%
Candriam Money Market USD Sustainable	C	Capitalisation	LU0049341216	0.50%
	C	Distribution	LU0094032728	0.50%
	I	Capitalisation	LU0206982414	0.20%
	I	Distribution	LU0355214700	0.20%
	V	Capitalisation	LU0323048347	0.06%
	Z	Capitalisation	LU0391999553	0.00%

The table hereafter reflects the maximum Management fee's annual rates applied as at June 30, 2024 to UCITS invested into by Candriam Money Market.

Target fund	Maximum rate
CANDRIAM MONÉTAIRE SICAV Z C	0.15%
CANDRIAM MONEY MARKET USD SUSTAINABLE Z C	0.00%
CANDRIAM SUSTAINABLE MONEY MARKET EURO Z C	0.00%

Note 4 - Operating and Administrative Expenses

The SICAV bears the current operating and administrative expenses incurred to cover all the overheads and variable expenses, the charges, fees and other expenses, as defined below ("Operating and Administrative Expenses").

The Operating and Administrative Expenses cover, but are not limited to, the following expenses:

a) the expenditures incurred directly by the SICAV, including, inter alia, the depositary fees and charges, the fees and expenses of the approved independent auditors, the cost of share class hedging, including that invoiced by the Management Company, the fees paid to the Directors and the reasonable expenses and outlays incurred by or for the Directors;

b) a "service fee" paid to the Management Company and including the remaining sum of the Operating and Administrative Expenses after deduction of the expenses detailed in section (a) above, that is, inter alia, the fees and expenses of the Domiciliary Agent, the Administrative Agent, the Transfer Agent and Register Holding and the Principal Paying Agent, the costs related to registration and maintenance of the registration in all the jurisdictions (such as the fees charged by the supervisory authorities concerned, the translation expenses and the remuneration of the Representatives abroad and the local paying agents), the cost of publishing the share prices, the postal and telecommunication charges, preparation cost, printing, translating and distributing the prospectuses, key investor information documents, notices to shareholders, financial reports or of any other document intended for the shareholders, the legal fees and expenses, the charges and expenses related to the taking out of any subscription/license or any other use of fee-paying information or data, the expenses incurred by the use of a registered trademark by the SICAV, the expenses and fees payable to the Management Company and/or its delegates and/or to any other agent appointed by the SICAV itself and/or to the independent experts.

The Operating and Administrative Expenses are expressed as an annual percentage of the average net asset value of each share class.

At the end of a given year, if the actual charges and expenses were to be higher than the percentage of Operating and Administrative Expenses set for a share class, then the Management Company would pay for the difference itself. Conversely, if the actual charges and expenses were to turn out to be lower than the percentage of Operating and Administrative Expenses set for a share class, then the Management Company would retain the difference.

The Management Company shall be entitled to instruct the SICAV to proceed to settle all or part of the expenses as listed above directly from its assets.

In such a case, the amount of the Operating and Administrative Expenses would be reduced accordingly.

They are payable monthly.

The maximum rates applicable as at June 30, 2024 are as follows:

Sub-funds	Share class	Share type	ISIN	Maximum rate
Candriam Money Market Euro	C	Distribution	LU0093583234	0.30%
	C	Capitalisation	LU0093583077	0.30%
	I	Capitalisation	LU0206982331	0.17%
	R	Capitalisation	LU0936337848	0.30%
	R2	Distribution	LU1389877876	0.30%
	V	Capitalisation	LU0323048693	0.17%
	Z	Capitalisation	LU0391999124	0.17%
Candriam Money Market Euro AAA	C	Distribution	LU0354091737	0.30%
	C	Capitalisation	LU0354091653	0.30%
	I	Distribution	LU0354127358	0.17%
	I	Capitalisation	LU0354091901	0.17%
	R	Capitalisation	LU0936338655	0.30%
	V	Distribution	LU0354092206	0.17%
	V	Capitalisation	LU0354092115	0.17%
	Z	Capitalisation	LU0391999470	0.17%
Candriam Money Market USD Sustainable	C	Distribution	LU0094032728	0.25%
	C	Capitalisation	LU0049341216	0.25%



Other notes to the financial statements

Note 4 - Operating and Administrative Expenses (Continued)

Sub-funds	Share class	Share type	ISIN	Maximum rate
Candriam Money Market USD Sustainable (continued)	I	Distribution	LU0355214700	0.16%
	I	Capitalisation	LU0206982414	0.16%
	V	Capitalisation	LU0323048347	0.16%
	Z	Capitalisation	LU0391999553	0.16%

Note 5 - Subscription tax

The SICAV is governed by the Luxembourg tax laws.

By virtue of the legislation and regulations currently in force, the SICAV is subject in Luxembourg to an annual tax of 0.01%, which is payable quarterly and calculated on the net asset value of the SICAV at the end of each quarter. This rate is reduced to 0% for the classes reserved for institutional investors.

In addition, no subscription tax is due on the assets which the SICAV holds in units of other UCITS already subject to the subscription tax in Luxembourg.

The Belgian government enacted a law to tax once a year the net asset value of foreign investment funds registered in Belgium. This annual tax is calculated on the net amounts defined as invested in Belgium by Belgian financial intermediaries. In the absence of a sufficient declaration relating to these figures, the tax authority will be entitled to calculate the tax on the entirety of the assets of these sub-funds. The Belgian law of June 17, 2013 comprising fiscal and financial provisions and provisions relating to sustainable development set the rate of the annual tax for Undertakings for Collective Investment at 0.0925% with effect from January 1, 2014.

As a precautionary measure, the SICAV filed a claim with the Belgian tax authority and the Brussels Court of First Instance for the tax to be refunded. At this stage, it is not possible to prejudge the outcome of the dispute or any reimbursement in favour of the SICAV. In a similar case, the Belgian State appealed to the Court of Cassation against the Court of Appeal's rulings in favour of the plaintiff. The management company was informed that the Court of Cassation ruled against the plaintiff on March 25, 2022. The Court of Cassation (French-speaking chamber) considers that the Brussels Court of Appeal wrongly qualified the Belgian subscription tax as a wealth tax covered by the double taxation convention between Belgium and Luxembourg (which convention attributes the right to tax Luxembourg SICAVs only by Luxembourg and not by Belgium, which justified the claim for reimbursement of the Belgian subscription tax).

The case is referred back to the Court of Appeal of Liège which will be bound by the assessment taken by the Court of Cassation.

Another decision of the Court of Cassation (Dutch-speaking chamber) of April 21, 2022 does not dispute that the Belgian subscription tax is a wealth tax, but considers that the double taxation convention between Belgium and Luxembourg (unlike the one signed with the Netherlands) does not cover in its scope a wealth tax levied in Belgium.

The prospect of a refund is therefore limited and will in any case not be possible in the short term.

Note 6 - Dividends

The SICAV distributed the following dividends during the period ended June 30, 2024:

Sub-funds	Share class	Currency	Dividend	Ex-date
Candriam Money Market Euro	C	EUR	6.92	29/04/2024
	R2	EUR	2.89	29/04/2024
Candriam Money Market Euro AAA	C	EUR	1.96	29/04/2024
	I	EUR	20.14	29/04/2024
	V	EUR	20.34	29/04/2024
Candriam Money Market USD Sustainable	C	USD	16.83	29/04/2024
	I	USD	25.13	29/04/2024

Note 7 - Collateral

In relation with the OTC derivative instruments, cash collateral has been both provided to and received from Barclays Bank PLC - Ireland - LC, Société Générale SA and UBS Europe SE (Brexit / ongoing) amounting to:

Sub-funds	Currency	Cash Collateral Posted	Cash Collateral held
Candriam Money Market Euro	EUR	490,000	340,000
Candriam Money Market Euro AAA	EUR	0	660,000

Note 8 - Changes in portfolio composition

A list including the transactions (sales and purchases) in the investment portfolios is available free of charge at the SICAV's registered office.

Note 9 - Subsequent event

There is no subsequent event.



Additional unaudited information

Global Risk Exposure

As required by the CSSF Circular 11/512, the Board of Directors of the Company must determine the Company risk management method, using either the commitment approach or the VaR approach. The Board of Directors of the Company has chosen to adopt the commitment approach as the method for determining overall risk for all the Sub-Funds of the Company.

Engagement & voting policies, use of voting rights

The Management company does not exercise voting rights for the considered funds. For all engagement matters, we refer to the engagement policy and to the associated reports, all available on Candriam website: <https://www.candriam.com/en/professional/investment-solutions/sustainability-documents/#engagement-activities>.