CPR Invest - Europe Defense

The following information is provided solely for informational purposes. The metrics displayed aim to provide information on some climate metrics of the portfolio. The fund manager may not rely on the metrics in this report in managing the fund. For more information regarding the fund's investment strategy and investment process, please see the fund's prospectus.

CLIMATE REPORT

31/10/2026

Transition Score (1-100) (source : Amundi)

17
Portfolio Transition Score

22
Reference[1] transition score

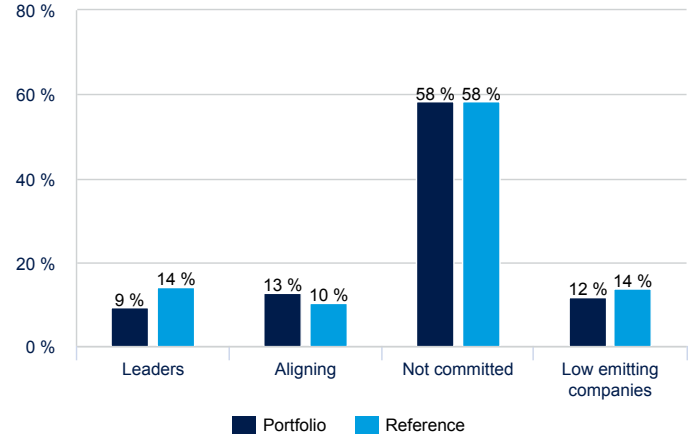
The Transition Score (1-100) assesses the commitments and achievements of companies towards climate goals.

At portfolio level, the score is the weighted average of invested companies' scores.

Portfolio coverage[2] : 92%

Reference coverage[3] : 96%

Transition Categories Breakdown (%) (source : Amundi)



Companies are classified as followed:

High emitting companies[4]:
- **Leaders:** companies with credible transition plans, or providing low-carbon solutions.
- **Aligning:** companies with declared greenhouse gas (GHG), reduction objective or with decreasing GHG-intensity.
- **Not committed:** no climate commitments or degrading GHG-intensity trajectories.

Low emitting companies: companies that operate in sectors with non material direct GHG emissions.

Portfolio coverage : 92%

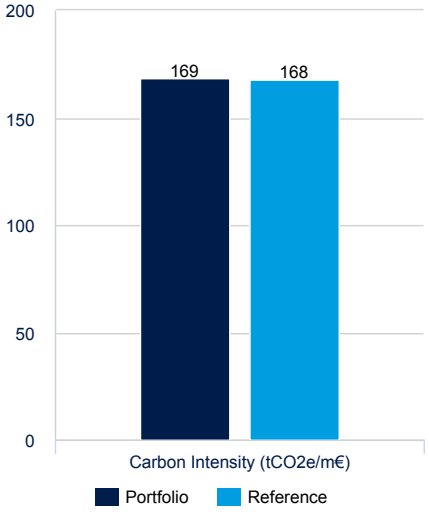
Reference coverage : 96%

Carbon Intensity ($tCO_2e/m€$)[5] (source : Amundi and Trucost)

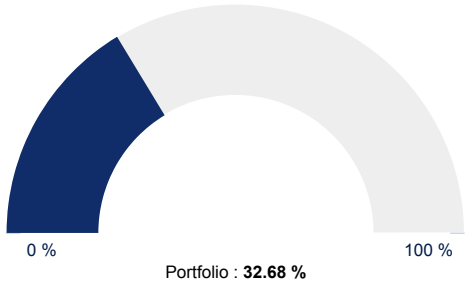
The Carbon Intensity indicator is the weighted average of invested companies' Carbon Intensity in tons of CO_2e per m€ sales.

Portfolio coverage : 92%

Reference coverage : 96%



Climate Engagement (%)[6] (source : Amundi)



Proportion of companies : 99%

The Climate Engagement indicator shows the percentage of companies that are engaged by Amundi on climate-related topics.

CPR Asset Management, S.A capital of 61 461 945 €, 399 392 141 RCS Paris - SGP approved AMF n° GP01-056.
91-93, Boulevard Pasteur 75015 Paris - France - 01 53 15 70 00
This material is solely for the attention of "professional" investors.

CPR Invest - Europe Defense

The following information is provided solely for informational purposes. The metrics displayed aim to provide information on some climate metrics of the portfolio. The fund manager may not rely on the metrics in this report in managing the fund. For more information regarding the fund's investment strategy and investment process, please see the fund's prospectus.

CLIMATE REPORT

31/10/2026

Methodological Notes

(1) Reference:we are displaying the portfolio metrics versus a reference, to help the reader position the fund versus a representative investment universe.The comparison with reference is provided for illustrative purposes only. This is not the benchmark/index of the sub-fund, and is not meant as a direct comparison in terms of non-financial characteristics of the sub-fund.

The fund's representative investment universe is: 100% INDICE_CPR_EQT_DEFENSE

(2) Portfolio coverage: for a given indicator, this figure shows the share of the portfolio, in market value.

(3) Reference coverage: for a given indicator, this figure shows the share of the representative investment universe, in market value.

(4) High emitting companies: companies that operate in material sectors or companies that have a high GHG intensity (Scope 1, Scope 2 and Scope 3 upstream) (i.e. above 400tCO_2e/m€ of sales).

(5) Carbon intensity (tCO_2e/m€): The carbon intensity of a portfolio quantifies the amount of (GHG) emissions generated per million of euros invested. The amount of GHG is expressed in carbon dioxide equivalent (CO2e) as it captures the effect on global warming of the main GHGs such as carbon dioxide, methane or nitrous oxide.

(6) Climate engagement: This indicator measures the share in market value of companies within the portfolio that are engaged by Amundi on climate related considerations. Issuers which are not companies are taken out from the calculation of this ratio. A company is considered engaged if a purposeful dialogue has been conducted by Amundi over the past 3 years.

For more information refer to the Appendix of the Amundi Global Responsible Investment Policy available at:
https://www.amundi.com/globaldistributor/responsible-investment-policies-reports
https://www.amundi.com/institutional/responsible-investment-policies-reports

Key Information

This document is not marketing communication and needs to be read in conjunction with the relevant fund's prospectus, pre-contractual document and Amundi Group Responsible Investment Policy. It is not a recommendation, financial analysis or advice, and does not constitute a solicitation, invitation or offer to purchase or sell the sub-fund. This document is not intended for citizens or residents of the United States of America or to any "U.S. Person", as defined in the prospectus of the sub-fund.
This material is to be used solely in jurisdictions where it is permitted and to persons who may receive it without breaching applicable legal or regulatory requirements, or that would require the registration of Amundi or its affiliates in these countries.
The ESG metrics provided in this report are based on data from third-party data vendors. While Amundi exercises reasonable care and diligence when selecting ESG data and service providers and the specific scores and data products they provide, ESG metrics used by Amundi may be subject to the following limitations that might undermine their ability to properly reflect the ESG characteristics of the portfolio and its underlying investments:
- Heterogeneous methodologies and lack of independent verification or auditing process for reported "raw data": raw data inputs reported by corporates or other economic agents (as well as raw inputs collected by data vendors) are generally not supervised or regulated, and not verified by a third party. As such, raw data quality may vary depending on the quality of the sustainability disclosure framework of the reporting entity. CPR engages with reporting entities to enhance their sustainability disclosure to ensure they meet best standards, as well as with public bodies to develop ambitious disclosure frameworks.
- Reliability issues of ESG metrics: ESG scores and indicators may suffer from insufficient quality in reported data, issues in data collection and dissemination not captured by data quality controls, and issues in model computations for estimated data. Amundi ESG Method and Solutions team and Amundi Global Data Management team are responsible for the oversight and engagement of Amundi ESG data vendors and to seek appropriate remediation whenever data quality issues are identified but Amundi makes not.
- Lack of data availability and coverage: unavailable raw data are in some instances replaced by estimated data by third-party data vendors.
CPR does not warrant or guarantees the originality, accuracy and/or completeness, of any data herein and expressly disclaim all express or implied warranties, including those of merchantability and fitness for a particular purpose.
CPR accepts no liability whatsoever, whether direct or indirect, that may arise from the use of information contained in this material. CPR can in no way be held responsible for any decision or investment made on the basis of information contained in this material. The information contained shall not be copied, reproduced, modified, translated or distributed without the prior written approval of CPR.