CPR INVEST - EUROPEAN STRATEGIC AUTONOMY - I EUR - ACC
LU2570611249

EQUITY 31/07/2026

KEY FEATURES *(Source: Amundi Group)*

Creation date : 28/03/2023
Fund structure : SICAV under Luxembourg law
Directive : UCITS IV
AMF classification : -
Benchmark : 100% MSCI EMU
PEA eligible : Yes
Currency : EUR
Type of shares : Capitalization
ISIN code : LU2570611249
Bloomberg code : CPEUSTI LX
Minimum recommended investment horizon :
5 years

Risk Indicator *(Source : Fund Admin)*

1 2 3 **4** 5 6 7

Lower Risk — Higher Risk

The SRI represents the risk and return profile as presented in the Key Information Document (KID). The lowest category does not imply that there is no risk. The SRI is not guaranteed and may change over time. The risk indicator assumes you keep the product for 5 years.
The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

KEY FIGURES *(Source: Amundi Group)*

Net Asset Value (NAV) : 154.47 (EUR)
Assets Under Management (AUM) :
1,093.93 (million EUR)
Last coupon : -

KEY PEOPLE *(Source: Amundi Group)*

Management company : CPR ASSET MANAGEMENT
Custodian / Administrator :
CACEIS Bank, Luxembourg Branch / CACEIS Fund Administration Luxembourg

OPERATION & FEES *(Source: Amundi Group)*

Frequency of NAV calculation : Daily
Order cut-off time : 2pm CET
Execution NAV : D
Subscription Value Date / Redemption Date :
D+2 / D+2
Minimum initial subscription : 100000 Euros
Minimum subsequent subscription :
1 Ten-Thousandth of Share(s)/Equitie(s)
Subscription fee (max) / Redemption fee :
5.00% / 0.00%
Management fees and other administrative or operating costs :
0.97%
Performance fees : Yes

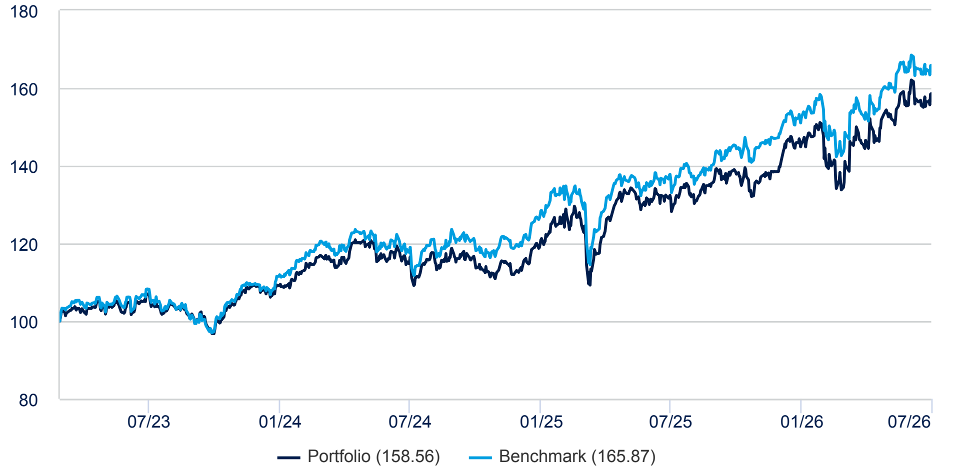
All details are available in the legal documentation

INVESTMENT STRATEGY *(Source: Amundi Group)*

The investment objective is to outperform European equity markets over a long-term period (minimum of five years) by investing in equities involved in strategic sectors that contribute to Europe's autonomy and resilience, while integrating Environmental, Social and Governance (ESG) criteria in the investment process.

ANALYSIS OF THE NET PERFORMANCE *(Source: Fund Admin)*

CHANGE IN NET ASSET VALUE BASE 100 *(Source: Fund Admin)*



ANNUALISED PERFORMANCES *(Source: Fund Admin)* [1]

Since	YTD 31/12/2025	1 month 30/06/2026	3 months 30/04/2026	1 year 31/07/2025	3 years 31/07/2023	5 years -	Since 28/03/2023
Portfolio	13.51%	-0.21%	8.19%	20.64%	13.96%	-	14.77%
Benchmark	11.93%	-0.52%	7.92%	21.50%	15.28%	-	16.33%
Spread	1.58%	0.32%	0.27%	-0.86%	-1.32%	-	-1.56%

[1] Data corresponding to periods of more than a year are annualised.

ANNUAL PERFORMANCES *(Source: Fund Admin)* [2]

	2025	2024	2023	2022	2021
Portfolio	23.50%	3.72%	-	-	-
Benchmark	23.70%	9.49%	-	-	-
Spread	-0.21%	-5.77%	-	-	-

[2] Performance varies over time and is not a reliable indication of future results. The investments are subject to market fluctuations and may gain or lose value.

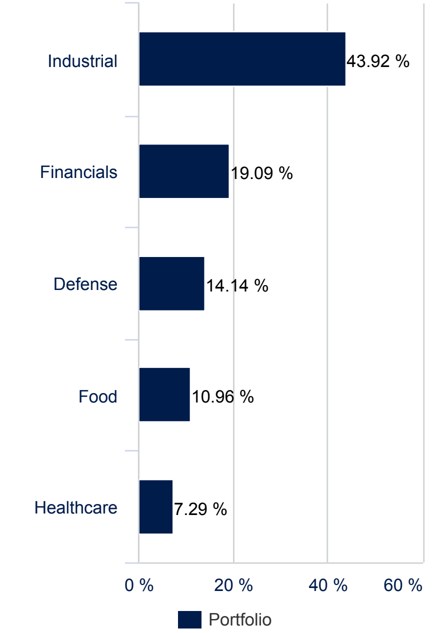
RISK ANALYSIS *(Source: Fund Admin)* *

	1 year	3 years	5 years	Inception to date *
Portfolio volatility	14.38%	13.34%	-	13.10%
Benchmark volatility	11.96%	12.37%	-	12.29%
Portfolio Information ratio	-0.21	-0.39	-	-0.40
Tracking Error ex-post	4.26%	3.45%	-	3.38%

* Annualised data

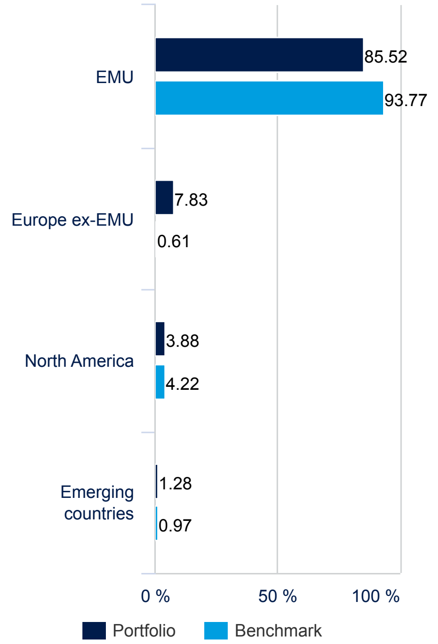
PORTFOLIO BREAKDOWN *(Source: Amundi Group)*

SECTOR BREAKDOWN *(Source: Amundi Group) **

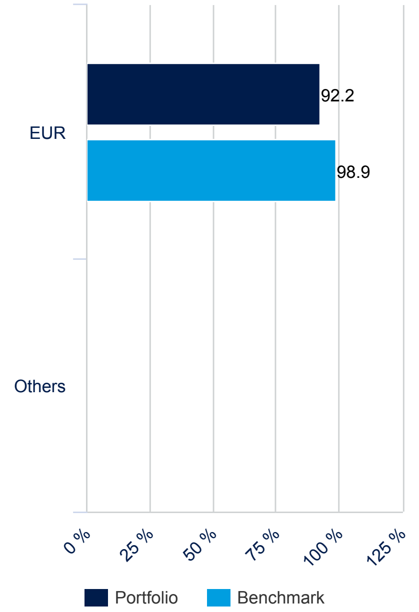


* % of assets

GEOGRAPHICAL BREAKDOWN (Source: Amundi Group)



BREAKDOWN BY CURRENCY *(Source: Amundi Group) ***



** As a percentage of the assets - including currency hedging

ANALYSIS RATIOS
(Source : Groupe Amundi)

	Portfolio	Benchmark
Average market Cap (Bn €)	116.28	131.50
% Mid Caps + Small Caps	37.80	25.53
% Large Caps	62.20	74.47
Per 12 Month forward	15.21	14.87
Price to Book	2.27	2.22
Price to Cash Flow	10.47	11.11
Dividend Yield (%)	2.67	2.88
Annualized EPS Growth (n/n+2) (%)	14.98	14.77
Annualized Revenue Growth (n/n+2) (%)	17.60	9.02

Issuer number (excluding cash)	**55**
Cash as % of total assets	**2.18%**

MAIN POSITIONS IN PORFOLIO
*(Source: Amundi Group) **

	Sector	Weight	Spread / Index
ASML HOLDING NV	Information Technology	7.47%	-0.88%
BANCO SANTANDER SA MADRID	Financials	3.74%	1.12%
SIEMENS AG-REG	Industrials	3.33%	0.21%
SAFRAN SA	Industrials	2.96%	1.21%
COMPAGNIE DE SAINT GOBAIN	Industrials	2.94%	2.43%
AIRBUS SE PARIS	Industrials	2.92%	1.11%
SCHNEIDER ELECT SE	Industrials	2.62%	0.29%
ALLIANZ SE-REG	Financials	2.58%	0.12%
UNICREDIT SPA	Financials	2.53%	0.87%
COMMERZBANK AG	Financials	2.35%	1.99%

* Excluding mutual funds

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TEAM MANAGEMENT

Damien Mariette

Portfolio Manager

Eric Labbé

Portfolio Manager

MANAGER'S COMMENT

In July, the fund posted a performance of -0.29% compared to -0.52% for the MSCI EMU Net Total Return index. Year-to-date, the fund is up 12.85% versus 11.93% for its benchmark index.

The renewed tensions concerning the Strait of Hormuz, coupled with the resumption of strikes in the Middle East, once again fueled inflation expectations through rising oil prices. The end of the month was calmer with the cessation of bombings and the resumption of negotiations. Nevertheless, the situation is still not stabilized. In the conflict between Russia and Ukraine, the intensification of Ukrainian attacks on Russian oil facilities inland and ballistic strikes on Kyiv do not suggest a short-term easing.
We also witnessed a sharp decline in technology and industrial stocks related to the AI theme, following a spectacular rally in recent months, as evidenced by the drops in Prysmian, Legrand, Infineon, and ASM International, of -17.70%, -11.04%, -24.49%, and -19.92% respectively. Conversely, the defense sector regained momentum, fueled by contract announcements and, overall, solid earnings releases. Thus, CSG rose by 29.33%, Rheinmetall by 15.09%, and Renk by 13.46%.
The biggest detractor was our underweight in energy, which benefited from tensions in the Middle East, as well as financial stocks, which rebounded, helped by reassuring earnings releases and prospects for continued significant returns to shareholders through dividends and share buybacks.

Regarding movements, we increased our exposure to stocks related to electrification, notably ASML, Siemens Energy, and Infineon, at the end of the month, after the sharp correction in these stocks and our reductions in June. Furthermore, we also increased some cyclical stocks during the month, such as Saint-Gobain, Wienerberger in construction, and Renault and OPMobility in the automotive sector.

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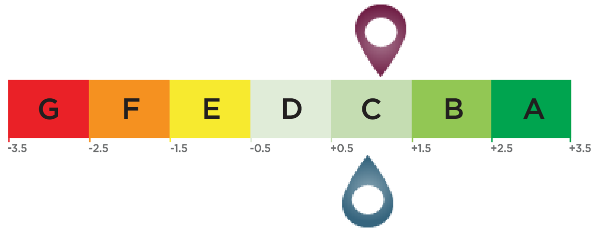
AVERAGE ESG RATING (source : Amundi)

Environmental, social and governance rating

ESG Investment Universe: 100% INDICE_CPR_EQT_SOVEREIGN



Investment Portfolio Score: 1.09

ESG Investment Universe Score[1]: 0.93

ESG Coverage (source: Amundi) *

	Portfolio	ESG Investment Universe
Percentage with an Amundi ESG rating [2]	98.93%	99.94%
Percentage that can have an ESG rating [3]	99.53%	100.00%

* Securities that can be rated on ESG criteria. The total may be different from 100% to reflect the real exposure of the portfolio (cash included).

ESG Terminology

ESG criteria

The criteria are extra-financial criteria used to assess the Environmental, Social and Governance practices of companies, states or local authorities:
“E” for Environment (energy and gas consumption levels, water and waste management, etc.).
“S” for Social/Society (respect for human rights, health and safety in the workplace, etc.).
“G” for Governance (independence of board of directors, respect for shareholders’ rights, etc.)

ESG Rating

The issuer’s ESG rating: each issuer is assessed on the basis of ESG criteria and obtains a quantitative score, the scale of which is based on the sector average. The score is translated into a rating on a scale from A (highest rating) to G (lowest rating). The Amundi methodology provides for a comprehensive, standardised and systematic analysis of issuers across all investment regions and asset classes (equities, bonds, etc.).
ESG rating of the investment universe and the portfolio: the portfolio and the investment universe are given an ESG score and an ESG rating (from A to G). The ESG score corresponds to the weighted average of the issuers’ scores, calculated according to their relative weighting in the investment universe or in the portfolio, excluding liquid assets and non-rated issuers.

Amundi ESG Mainstreaming

In addition to complying with Amundi Responsible Investment Policy[4], Amundi ESG Mainstreaming portfolios have an ESG performance objective that aims to achieve a portfolio ESG score above the ESG score of their ESG Investment universe.

[1] The investment universe reference is defined by either the fund's reference indicator or an index representative of the ESG-related investable universe.
[2] Percentage of securities with an Amundi ESG rating out of the total portfolio (measured in weight) that can be related.
[3] Percentage of securities for which an ESG rating methodology is applicable out of total portfolio (measured in weight).
[4] The updated document is available at https://www.amundi.com/int/ESG.

Sustainability Level (source : Morningstar)

The sustainability level is a rating produced by Morningstar that aims to independently measure the level of responsibility of a fund based on the values in the portfolio. The rating ranges from very low (1 Globe) to very high (5 Globes).