CPR INVEST - B&W EUROPEAN STRATEGIC AUTONOMY 2028 - A EUR - DIST

LU2570612569

OBLIGATAIRE 31/08/2026

Key Information (Source: Amundi)

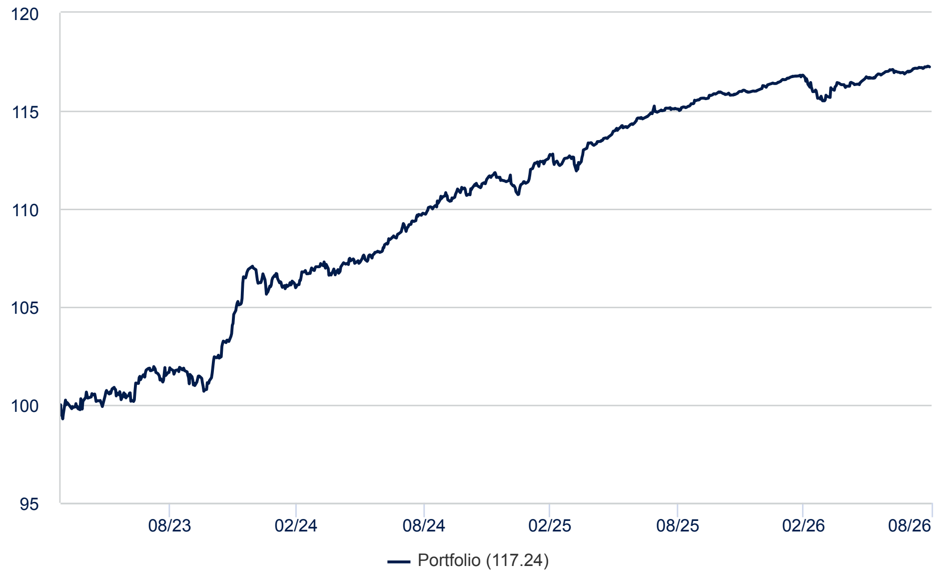
Net Asset Value (NAV) : 107.16 (EUR)
NAV and AUM as of : 28/08/2026
Assets Under Management (AUM) : 190.44 (million EUR)
ISIN code : LU2570612569
Benchmark : None

INVESTMENT STRATEGY *(Source: Amundi Group)*

The investment objective is to achieve income and capital appreciation over a recommended holding period of 5 years by building a “buy and watch” diversified credit portfolio, which contributes to the European recovery and resilience, while integrating Environmental, Social and Governance (E, S, and G - or, when taken together, ESG) criteria in the investment process. To achieve this, the Compartment aims to select securities of companies active in economic sectors that have a direct or indirect link with Europe’s resilience and/or that contribute to Europe’s economic autonomy and development such as Food, Healthcare, Industrials, Energy, Digital and Defence.

Returns (Source: Fund Admin) - Past performance does not predict future returns

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



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.

We have classified this product as 2 out of 7, which is a low risk class. This rates the potential losses from future performance at a low level, and poor market conditions are very unlikely to impact our capacity to pay you. Additional risks: Market liquidity risk could amplify the variation of product performances. This product does not include any protection from future market performance so you could lose some or all of your investment. Beside the risks included in the risk indicator, other risks may affect the Sub-Fund’s performance. Please refer to the CPR Invest prospectus.

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

	YTD	1 month	3 months	1 year	3 years	5 years	Since
Since	31/12/2025	31/07/2026	29/05/2026	29/08/2025	31/08/2023	-	27/03/2023
Portfolio	0.82%	0.21%	0.43%	1.86%	4.80%	-	4.75%

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

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

	2025	2024	2023	2022	2021
Portfolio	4.35%	4.16%	-	-	-

[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.

* Source: Fund Admin. The above results pertain to full 12-month period per calendar year. All performances are calculated net income reinvested and net of all charges taken by the Sub-Fund and expressed with the round-off superior. The value of investments may vary upwards or downwards according to market conditions.

TEAM MANAGEMENT

Zakaria Darouich

Head of Multi-Asset Solutions

Antoine Petit

Co-Portfolio Manager

Sub-Fund Statistics (Source: Amundi)

	Portfolio
Modified duration ¹	0.98
Yield To Maturity	4.00%
Spread ²	76
Number of Lines	65

¹ Modified duration (in points) estimates a bond portfolio's percentage price change for 1% change in yield.

² Spread: difference in yield between a corporate bond and its reference government bond (Germany for the Euro zone).

³ SWMD : spread-weighted modified duration

RISK ANALYSIS *(Source: Fund Admin) **

	1 year	3 years	5 years	Inception to date *
Portfolio volatility *	0.86%	2.01%	-	2.14%
Sharpe Ratio	-0.17	0.95	-	0.95

* Annualised data

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BOND

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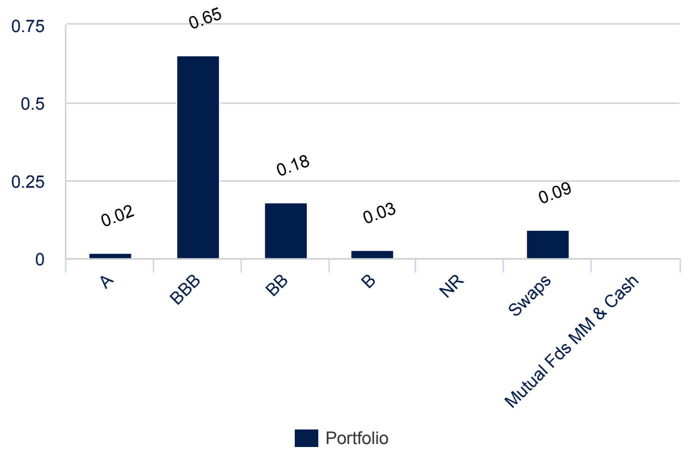
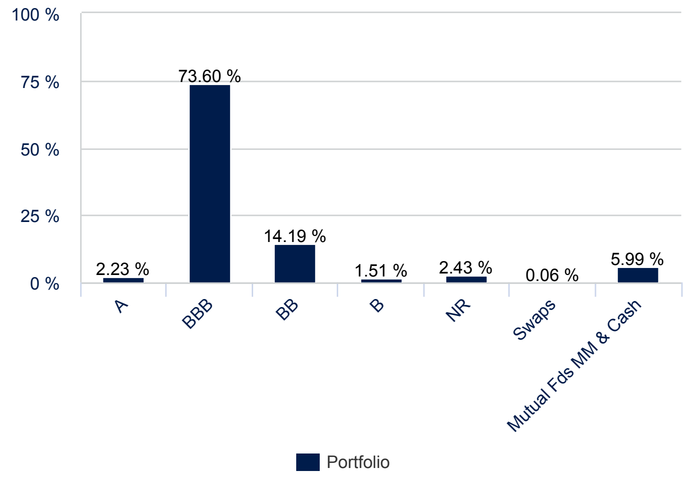
Portfolio breakdown by credit rating (Source: Amundi)

Modified duration (Source: Amundi)



Including derivatives

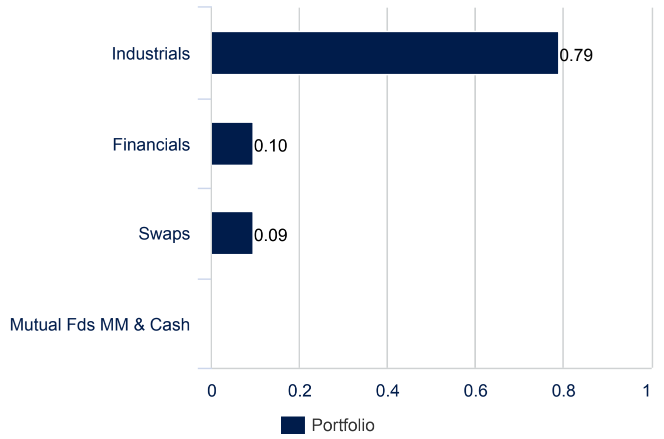
% of assets (Source : Amundi) *



* The total can be different by up to 100% as deferred cash is excluded

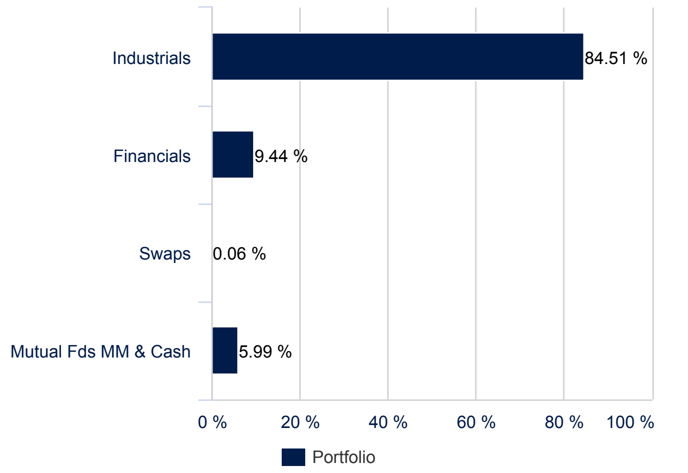
Portfolio breakdown by issuer (Source: Amundi)

Modified duration (Source: Amundi)



Including derivatives

% of assets (Source : Amundi) *



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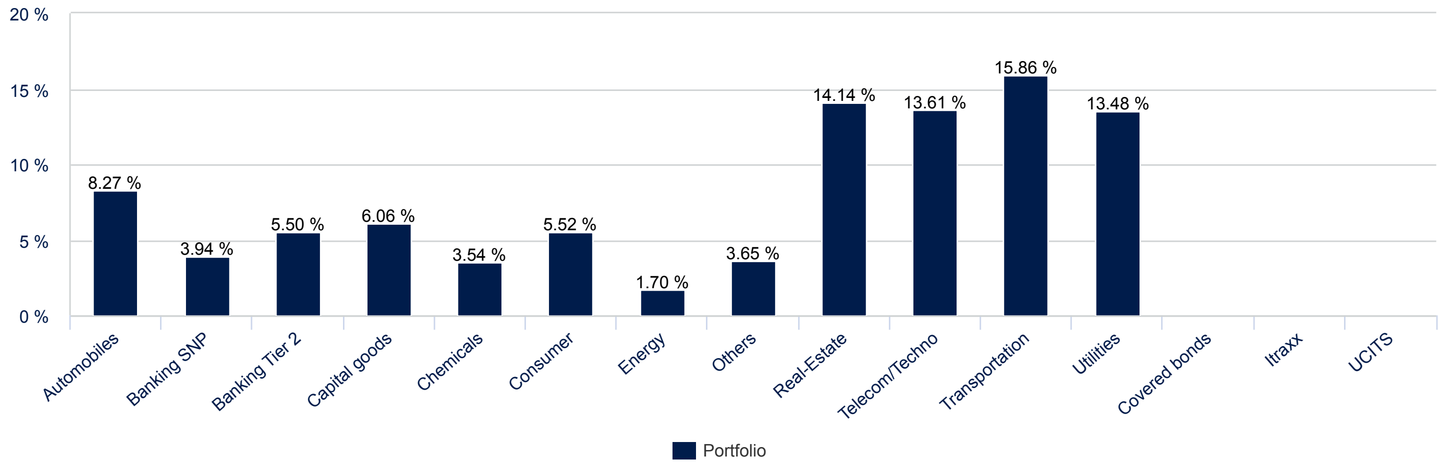
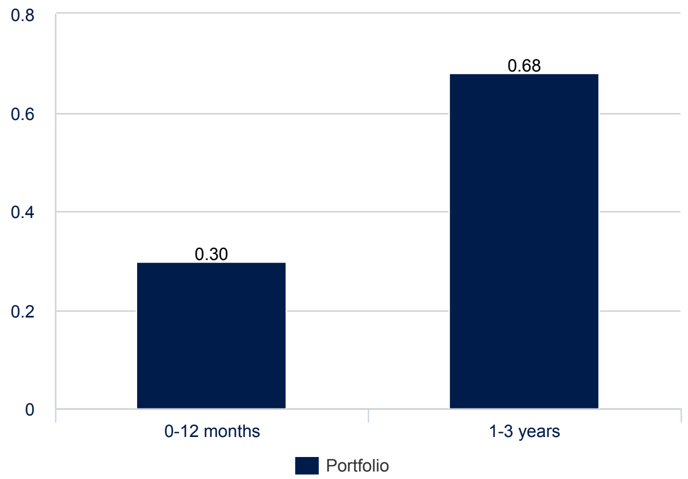
Sector Allocation (% of assets, source: Amundi)

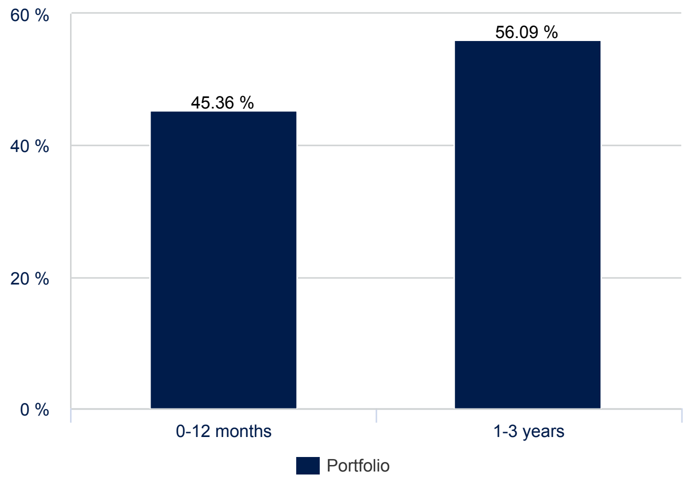


Portfolio breakdown by maturity (Source: Amundi)

By modified duration

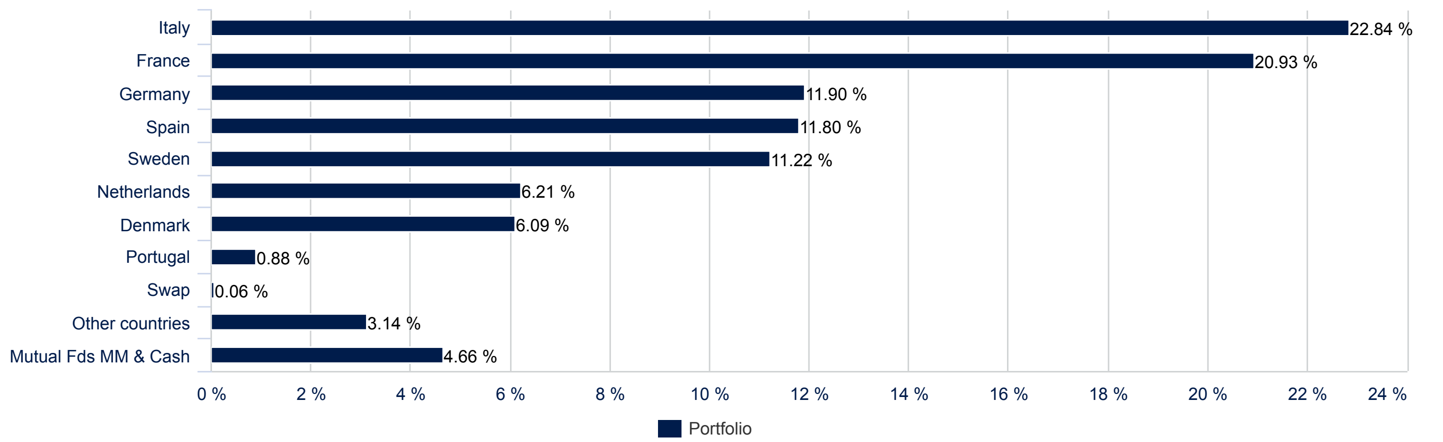


% of assets (Source : Amundi)



Geographical breakdown (Source: Amundi)

% of assets (Source : Amundi)



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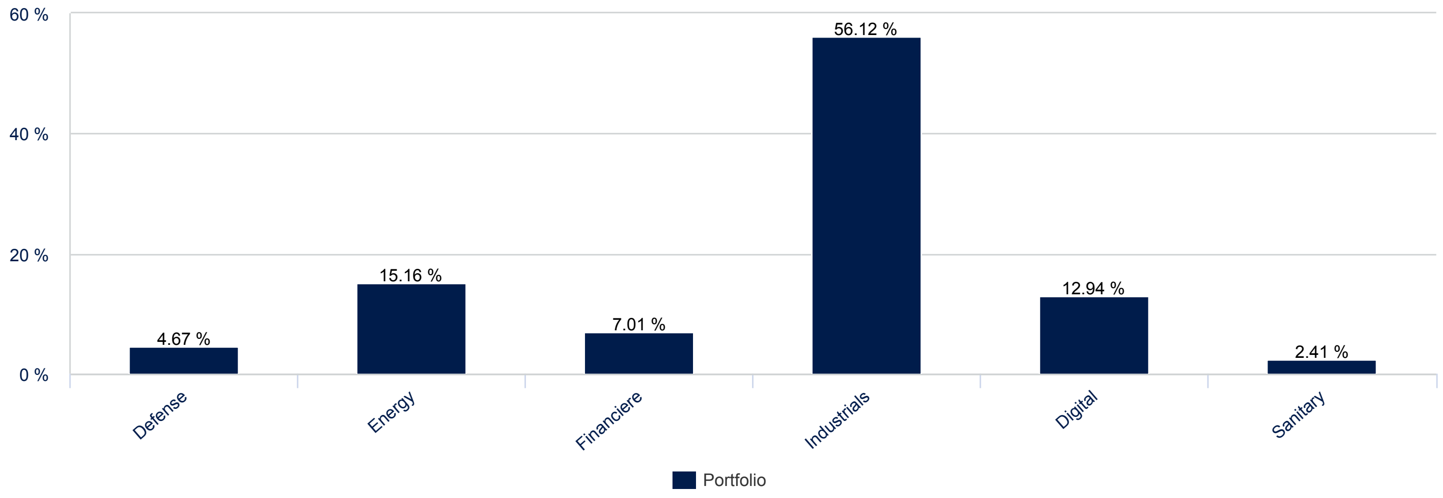
Thematic breakdown



Main issuers (Source: Amundi)

	Sector	% asset
ERG SPA	Industrials	3.85
ASTM SPA	Industrials	3.42
BANCO SANTANDER SA	Financials	3.39
ARCADIS NV	Industrials	3.39
SAGAX EURO MTN NL BV	Industrials	3.30
GRAND CITY PROPERTIES SA	Industrials	3.26
BPCE SA	Financials	1.81
CREDIT AGRICOLE SA	Financials	1.22
PKO BANK POLSKI SA	Financials	1.09
SOCIETE GENERALE SA	Financials	1.03

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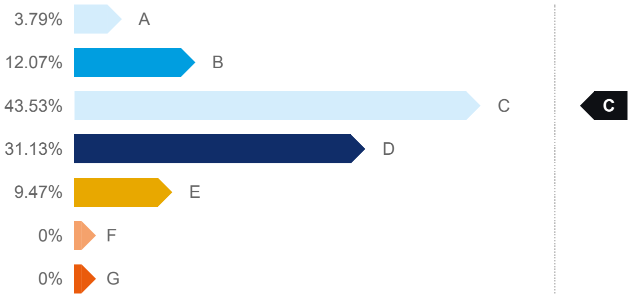
Information (Source: Amundi)

Fund structure	SICAV under Luxembourg law
Management Company	CPR ASSET MANAGEMENT
Custodian	CACEIS Bank, Luxembourg Branch
Sub-fund launch date	27/03/2023
Share-class inception date	27/03/2023
Sub-fund reference currency	EUR
Share-class reference currency	EUR
Type of shares	Distribution
ISIN code	LU2570612569
Minimum first subscription / subsequent	1 Ten-Thousandth of Share(s)/Equitie(s) / 1 Ten-Thousandth of Share(s)/Equitie(s)
Frequency of NAV calculation	Daily
Dealing times	Orders received each day D day before 2pm CET
Entry charge (maximum)	5.00%
Performance fees	No
Exit charge (maximum)	0.00%
Management fees and other administrative or operating costs	0.85%
Transaction costs	0.01%
Conversion charge	5.00 %
Minimum recommended investment period	5 years

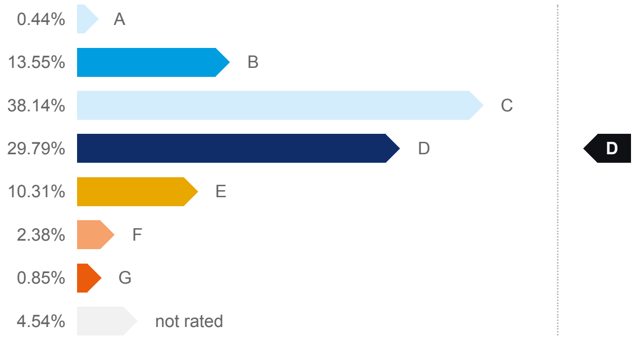
OVERALL ESG RATING (source : Amundi)

Environmental, social and governance rating

Portfolio



Benchmark



Benchmark ESG: 40% ICE BOFA BB-B EURO HIGH YIELD CONSTRAINED INDEX + 60% ICE BOFA 3-5 YEAR EURO CORPORATE INDEX

Rating by E,S and G component

	Portfolio	Benchmark
Environment	C	C
Social	C	D
Governance	D	D
Overall Rating	**C**	**D**

ESG coverage

Number of issuers in the portfolio	**64**
% of the portfolio with an ESG rating²	100%

²Outstanding securities in terms of ESG criteria excluding cash assets.

Definitions and sources

Responsible Investment (RI)

The SRI expresses sustainable development objectives in investment decisions by adding Environmental, Social and Governance (ESG) criteria in addition to the traditional financial criteria.

SRI thus aims to balance economic performance and social and environmental impact by financing companies and public entities which contribute to sustainable development whatever their business sector. By influencing the governance and behaviour of stakeholders, SRI promotes a responsible economy.

ESG criteria

Extra-financial criteria are used to assess the Environmental, Social and Governance practices of companies, states or local authorities:

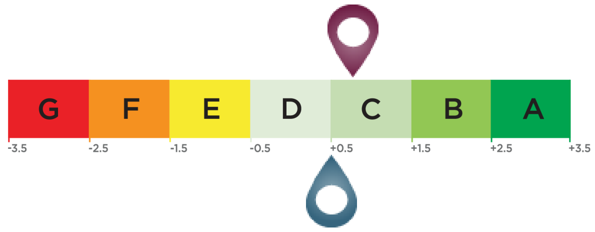
o “E” for Environment: energy consumption and greenhouse gas emissions, water and waste management, etc.
o “S” for Social/Society: human rights, health and safety, etc.
o “G” for Governance: independence of board of directors, respect of shareholders’ rights, etc.

Amundi Group' ratings range issuers from A to G, with A being the highest rating and G the lowest.

AVERAGE ESG RATING (source : Amundi)

Environmental, social and governance rating

ESG Investment Universe: 40% ICE BOFA BB-B EURO HIGH YIELD CONSTRAINED INDEX + 60% ICE BOFA 3-5 YEAR EURO CORPORATE INDEX



Investment Portfolio Score: 0.75

ESG Investment Universe Score[1]: 0.48

ESG Coverage (source: Amundi) *

	Portfolio	ESG Investment Universe
Percentage with an Amundi ESG rating [2]	100.00%	95.41%
Percentage that can have an ESG rating [3]	100.00%	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).

Source Morningstar ©
Sustainability Score - based on corporate ESG risk analysis provided by Sustainalytics used in the calculation of Morningstar's sustainability score.