CPR INVEST - B&W CLIMATE TARGET 2028 II - A EUR - ACC

LU2684863306

OBLIGATAIRE 30/09/2026

Key Information (Source: Amundi)

Net Asset Value (NAV) : 112.28 (EUR)
NAV and AUM as of : 30/09/2026
Assets Under Management (AUM) : 146.76 (million EUR)
ISIN code : LU2684863306
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 consisting of best-posioned companies to tackle climate change, while integrating Environmental, Social and Governance (ESG) criteria in the investment process.

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	31/08/2026	30/06/2026	30/09/2025	-	-	30/11/2023
Portfolio	-0.02%	-0.53%	-0.56%	0.52%	-	-	4.17%

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

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

	2025	2024	2023	2022	2021
Portfolio	3.89%	5.03%	-	-	-

[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.**

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TEAM MANAGEMENT

Jean Larroque-Laborde

Portfolio manager

Antoine Petit

Co-Portfolio Manager

Sub-Fund Statistics (Source: Amundi)

	Portfolio
Modified duration [1]	1.43
Yield To Maturity	4.51%
Spread [2]	95
Number of Lines	95

[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 *	**1.46%**	**-**	**-**	**2.34%**
Sharpe Ratio	-1.04	-	-	0.59

* Annualised data

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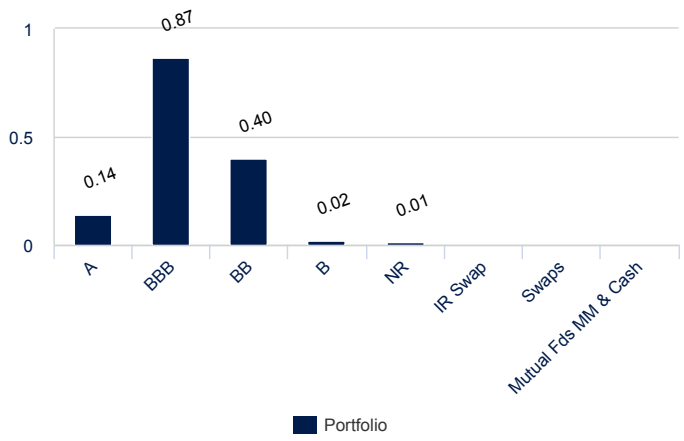
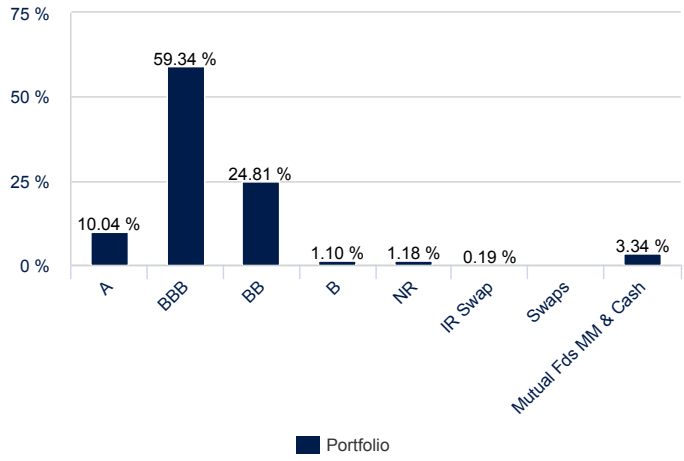
Portfolio breakdown by credit rating (Source: Amundi)

Modified duration (Source: Amundi)



Including derivatives

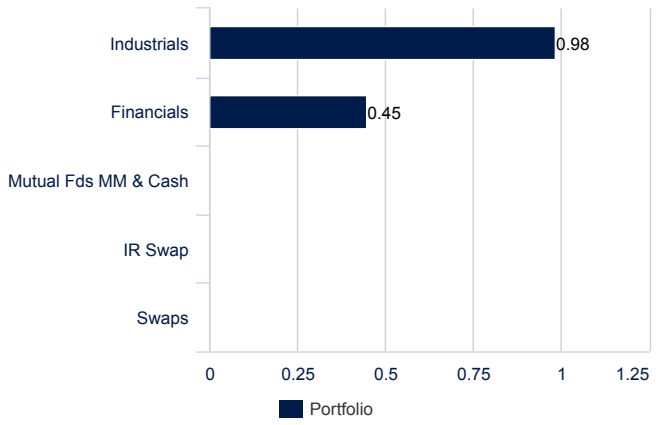
% of assets (Source : Amundi) *



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

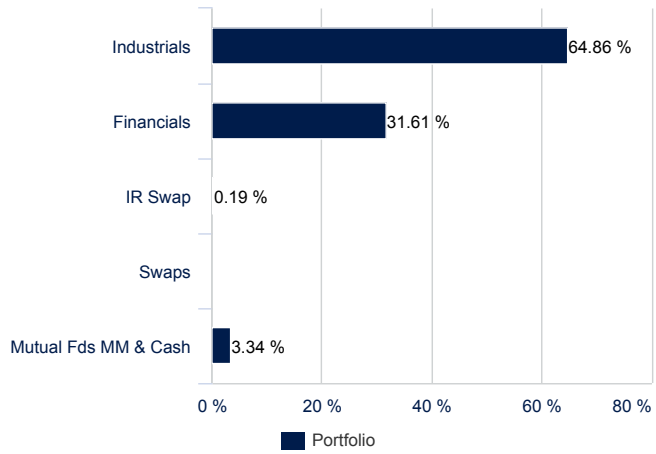
Portfolio breakdown by issuer (Source: Amundi)

Modified duration (Source: Amundi)



Including derivatives

% of assets (Source : Amundi) *



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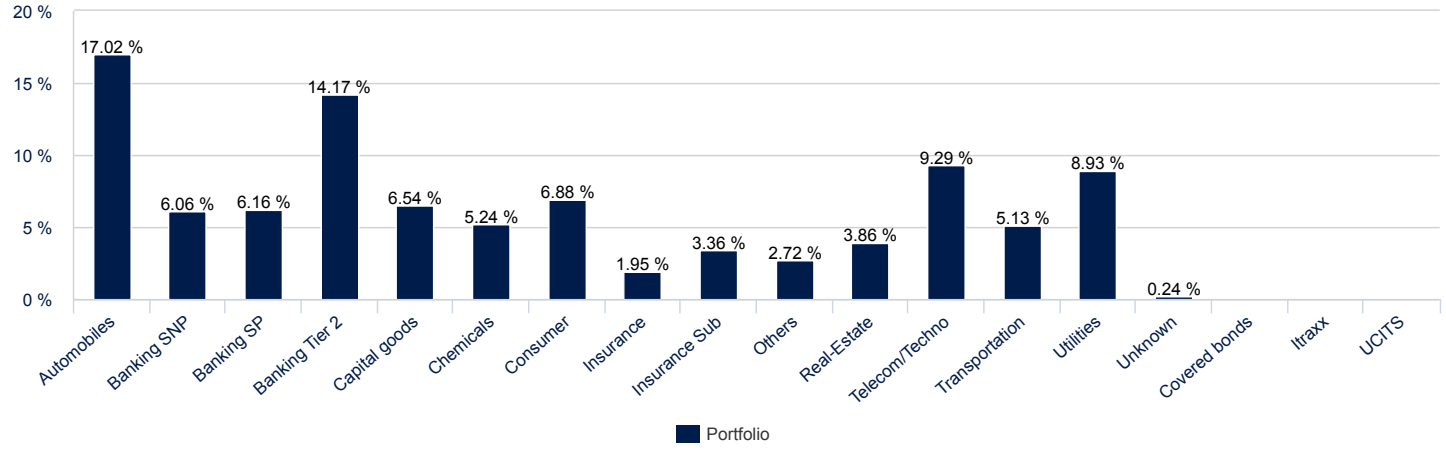
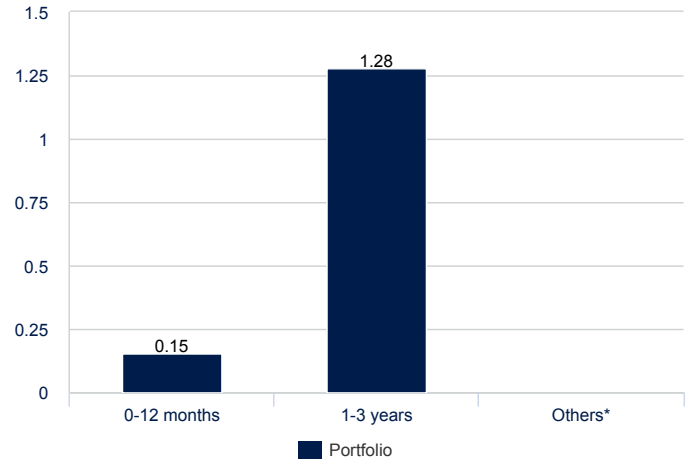
Sector Allocation (% of assets, source: Amundi)

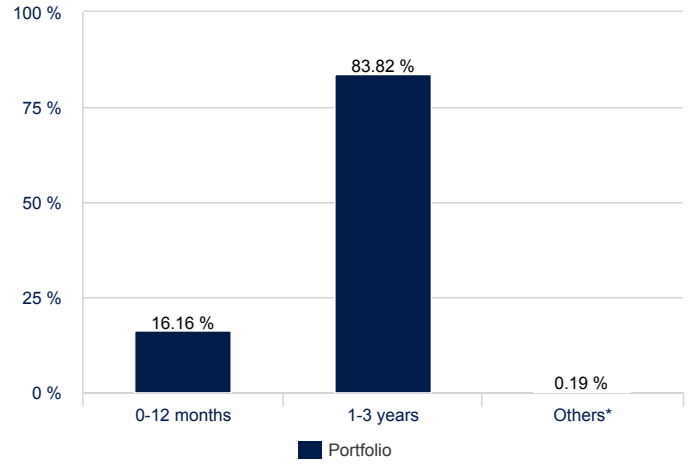


Portfolio breakdown by maturity (Source: Amundi)

By modified duration

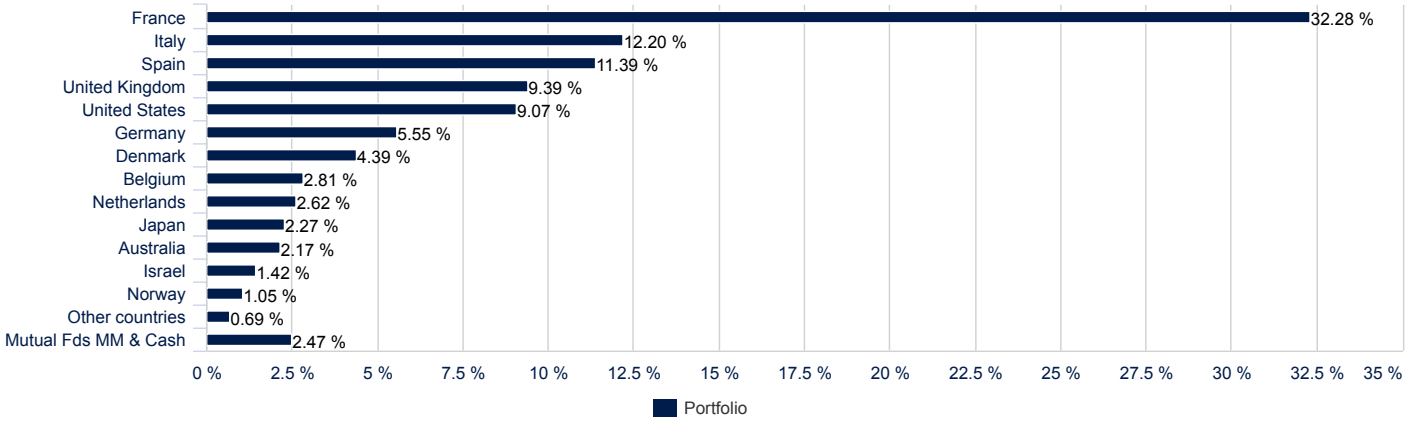


% of assets (Source : Amundi)



Geographical breakdown (Source: Amundi)

% of assets (Source : Amundi)



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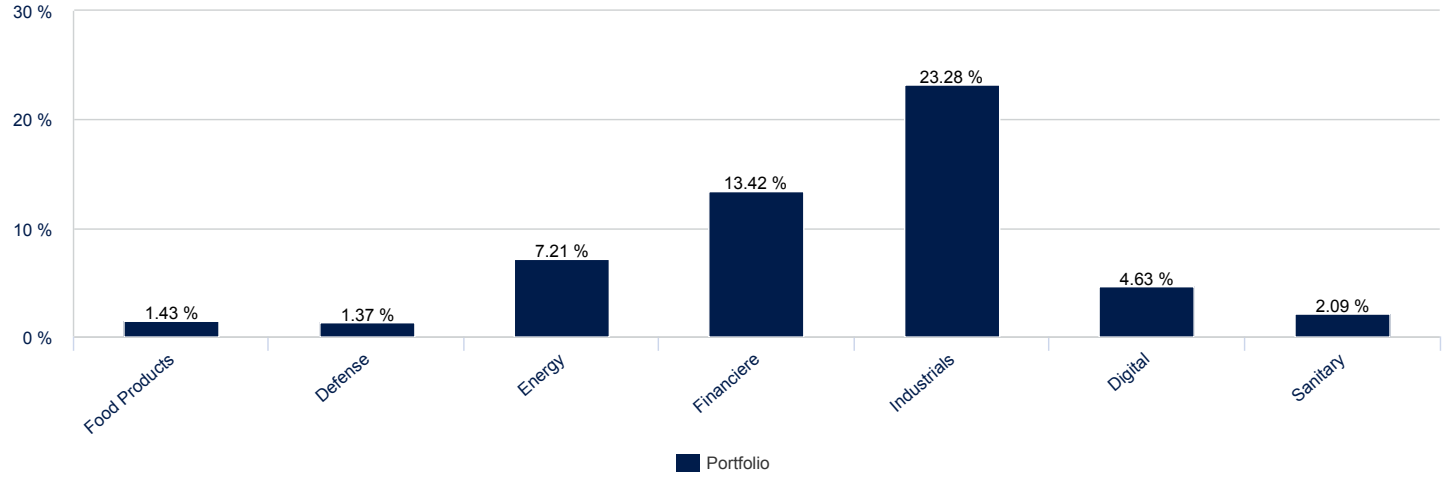
Thematic breakdown



Main issuers (Source: Amundi)

	Sector	% asset
BPER BANCA SPA	Financials	3.56
BANCO DE SABADELL SA	Financials	2.78
HSBC HOLDINGS PLC	Financials	2.32
ACCOR SA	Industrials	2.29
NISSAN MOTOR CO LTD	Industrials	2.27
AYVENS SA	Industrials	2.25
NATWEST GROUP PLC	Financials	2.25
WOOLWORTHS GROUP LTD	Industrials	2.17
BPCE SA	Financials	2.08
VOLKSWAGEN INTL FIN NV	Industrials	1.98

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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	30/11/2023
Share-class inception date	30/11/2023
Sub-fund reference currency	EUR
Share-class reference currency	EUR
Type of shares	Accumulation
ISIN code	LU2684863306
Minimum first subscription / subsequent	1 millionième de part(s)/action(s) / 1 millionième de part(s)/action(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	1.05%
Transaction costs	0.04%
Conversion charge	5.00 %
Minimum recommended investment period	5 years

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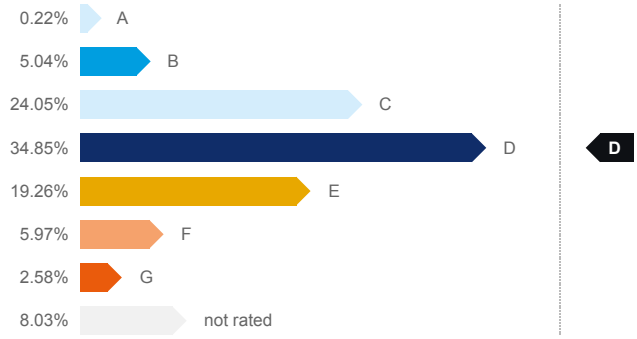
OVERALL ESG RATING (source : Amundi)

Environmental, Social and Governance rating. Information on sustainability-related aspects can be found at https://about.amundi.com/legal-documentation

Portfolio

Benchmark



Rating by E,S and G component

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

ESG coverage

Number of issuers in the portfolio	**83**
% of the portfolio with an ESG rating[2]	100%

[2]Outstanding 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.