

This document provides you with key investor information about this fund. It is not marketing material. The information is required by law to help you understand the nature and the risks of investing in this fund. You are advised to read it so you can make an informed decision about whether to invest.

## Bond 6M Fineco AM Fund

A SUB-FUND OF CORE SERIES

CLASS J ACC - EUR ACCUMULATING ISIN: LU2459464140

INVESTMENT MANAGER : BNP PARIBAS ASSET MANAGEMENT FRANCE

MANAGEMENT COMPANY : FINECO ASSET MANAGEMENT DAC, WHICH IS PART OF FINECOBANK GROUP

### Objectives and Investment Policy

The investment objective is to outperform the following composite benchmark: 80% capitalised €STR (Euro short term rate) + 20% Bloomberg Euro Aggregate 1-3 years (coupons reinvested), over a minimum investment period of six months. The Sub-Fund is not a money market fund. To achieve the investment objective, the Investment Manager implements a four-stage strategy: (i) the bond committee identifies the main focuses of the bond management policy in terms of interest rate sensitivity, positioning on the yield curve and exposure to credit risk; (ii) bond management managers then establish interest rate and credit scenarios for the quantitative allocation of risk in terms of target sensitivity and exposure to credit risks; (iii) issuers are selected based on the recommendations of analysts who specialise in credit risk and by studying the differences in remuneration between the issuers; (iv) based on the above elements, the bond management team then construct the portfolio by choosing financial instruments. The Sub-Fund will invest in:

- Debt instruments with fixed or variable income: up to 100%
- Private debt: up to 100%
- Debt securities denominated in currencies other than euro: up to 10%
- Index-linked bonds: up to 10%
- Convertible bonds: up to 10%
- Money market instruments: up to 20%

The Sub-Fund will invest in bonds which may have a minimum rating of BBB- (Standard & Poor’s and Fitch) or Baa3 (Moody’s) or a rating deemed equivalent by the Investment Manager. The Sub-Fund will invest in low-sensitivity money market instruments, which may have a minimum long-term issuer rating of Investment Grade (BBB-) (Standard & Poor’s) or Baa3 (Moody’s) or BBB- (Fitch) or, in the absence of such a rating, a short-term issuer rating of the same level (A3 / P3 / F3), or a rating deemed equivalent by the Investment Manager. The Sub-Fund may invest max 20% in deposits, max 10% in other UCITS and/or UCIs and it may also use financial derivative instruments for efficient portfolio management and for hedging. Instruments with a maturity of more than two years represent at least 15% of the Sub-Fund’s net assets. The weighted average life of the instruments in the portfolio is limited to 18 months. The Sub-Fund may not be invested in or exposed to equities. This Sub-Fund is managed within an interest rate sensitivity range of 0 to 0.5. After hedging the remaining exposure to currencies other than the EUR will be less than 2%. No security will have a lifetime in excess of three years. The Sub-Fund is actively managed. There can be no guarantee that the investment objective will actually be attained. Investors can redeem their Units on any business day in Luxembourg and ask for full or partial redemption of the Units held. The Investment Manager incorporates environmental, social and governance (ESG) criteria. In order to achieve the investment objective, the investment process takes sustainability risks into account and the Sub-Fund will have a higher ESG rating than that of its investment universe. **SFDR Classification** : The Sub-Fund promotes ESG in accordance with article 8 of SFDR. The Investment Manager applies its Sustainable Investment Policy available on <https://www.bnpparibas-am.com/en/sustainability/as-an-investor/>. While the Sub-Fund promotes ESG within the meaning of Article 8 of the SFDR, it does not currently commit to investing in any “sustainable investment” within the meaning of the SFDR or the Taxonomy Regulation. For more detailed information on the ESG components of the Sub-Fund as well as the integration of sustainability risks into the investment decision process, please refer to the prospectus. **Benchmark Information** : The Investment Manager has selected the composite benchmark 80% capitalised €str + 20% Bloomberg Euro Aggregate 1-3 years (EUR) RI that will be used as a comparison for the investment performance only. The Sub-Fund is not benchmark constrained and its performance may deviate significantly from that of the benchmark.

### Recommended for retail investors

- With a basic knowledge of investing in funds and no or limited experience of investing in the Sub-Fund or similar funds
- Who understand the risk of losing some or all of the capital invested
- Seeking to outperform the euro money market and who are prepared to accept a low level of volatility
- This Sub-Fund may not be appropriate for investors who plan to withdraw their money within 6 months

*This is a non-distributing unit class. Investment income is re-invested. Investors may sell on demand on any business day in Luxembourg.*

### Risk and Reward Profile



### Additional key risks

The risk indicator reflects market conditions of recent years and may not adequately capture the following additional key risks of the Sub-Fund:

- **Operational risk:** Losses may occur due to human error or omission, process errors, system disruptions or external events.
- **Derivatives risk:** Derivatives create leverage in the Sub-Fund and may cause movements in the value of the underlying investments to amplify gains or losses to the Sub-Fund.
- **Counterparty Risk:** Losses may occur due to the failure of derivative counterparties to the Sub-Fund and where collateral arrangements are insufficient to cover the risk.
- **Negative interest rates/bond yields:** Losses may occur due to the expected yield of

the Sub-Fund’s portfolio being less than zero when the expected yield on Sub-Fund’s benchmark is less than zero.

**What does this risk indicator mean?**

The above risk indicator ranks potential risk and reward and is based on medium-term volatility (how sharply the Sub-Fund’s actual or estimated unit price has gone up and down over five years). Historical data, such as that used in calculating this synthetic indicator, may not be a reliable indication of the future risk profile of the Sub-Fund. The lowest category does not mean a ‘risk-free’ investment. The Sub-Fund’s risk indicator is not guaranteed and may change over time. The Sub-Fund’s risk category reflects the risk profile of the mix of asset classes in which it invests. For unhedged currency classes, exchange rate movements may affect the risk indicator where the currency of the underlying investments differs from the currency of the unit class.

**Charges**

These charges cover the costs of running the Sub-Fund, including the costs of marketing and distributing it, and they reduce the potential growth of your investment.

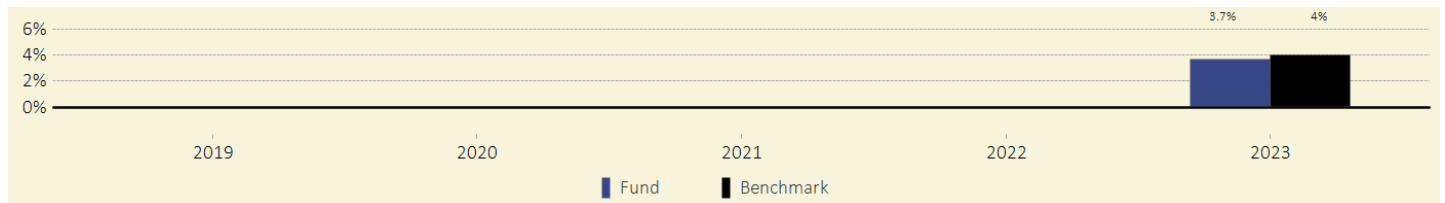
One-off charges taken before or after you invest		
Entry charge	None	Maximum charges that might be taken out of your money before it is invested or before the proceeds of your investment are paid out.
Exit charge	None	
Charges taken from the Sub-Fund over a year		
Ongoing charges	0.16%	The ongoing charge is based on expenses for the period/year ending 31 December 2023.
Charges taken from the Sub-Fund under certain conditions		
Performance fee	None	

- **For entry and exit charges** you may pay less than the maximum amounts shown. Please consult your financial advisor or distributor.
- **Ongoing charges** vary from year to year. They do not include portfolio transaction costs and performance fees. The Fund’s annual report for each financial year will include details of the exact charges made at the Sub-Fund level.

For more information about charges, please consult the Prospectus of CoRe Series, available at [www.finecoassetmanagement.com](http://www.finecoassetmanagement.com)

**Past Performance**

The performance of the Sub-Fund (in EUR) shown below, takes into account all ongoing charges, but no entry or exit charges. Past performance is not a reliable indicator of future performance.



Bond 6M Fineco AM Fund  
**Benchmark:** 80% cash Index €str + 20% Bloomberg Euro Aggregate 1-3 years (EUR) RI  
**Sub-Fund inception:** 2022      **Unit class launch:** 2022

**Practical Information**

- **Depository** Société Générale Luxembourg
- **Further information** Copies of the English Prospectus of CoRe Series, the latest annual and semi-annual reports, details of the remuneration policy of the Management Company, the latest units prices as well as other practical information such as the key investor information documents (in English and in Italian) can be obtained free of charge upon request from the registered office of the Management Company and online at: [www.finecoassetmanagement.com](http://www.finecoassetmanagement.com).
- **Taxation** The Sub-Fund is subject to the tax laws and regulations of Luxembourg. Depending on your country of residence, the tax legislation of Luxembourg may have an impact on your personal tax position.
- **Responsibility for information** The Management Company, Fineco Asset Management DAC, may be held liable solely on the basis of any statement contained in this document that is misleading, inaccurate or inconsistent with the relevant parts of the Fund’s Prospectus.
- **Fund structure** The Sub-Fund is a sub-fund of CoRe Series, which is a Fonds Commun de Placement with a range of sub-funds. The assets and liabilities of each sub-fund are segregated by law from those of other sub-funds. The Prospectus and the annual and semi-annual reports of CoRe Series are prepared for the entire range.
- **To place orders** Instructions on how to buy, convert or redeem units are set out in the Prospectus. Unitholders may have the right to convert units of this Sub-Fund into the same class of units of another CoRe Series sub-fund.
- **Authorisation** The Fund is authorised and regulated in Luxembourg by the Commission de Surveillance du Secteur Financier (CSSF) and the Management Company is regulated and authorised by the Central Bank of Ireland, passporting the UCITS Management Company license in Luxembourg.
- **Registered office** Fineco Asset Management dac of 6th Floor, Block A, George’s Quay, Dublin 2, Ireland.
- **Date** This Key Investor Information is accurate as at 19 February 2024.