CPR INVEST - CREDIXX GLOBAL HIGH YIELD - I EUR - ACC

LU2036818446

OBLIGATAIRE 28/02/2025

KEY FEATURES *(Source: Amundi Group)*

Creation date : 26/06/2020
Fund structure : SICAV under Luxembourg law
Directive : UCITS IV
AMF classification :
Bonds & other international debt securities
Benchmark :
100% MARKIT - (1/3 ITRAXX EUROPE CROSSOVER AND 2/3 CDX.NA.HY USD HEDGED) 1.5X LEVERAGED FUNDED EURO INDEX
PEA eligible : No
Currency : EUR
Type of shares : Capitalization
ISIN code : LU2036818446
Bloomberg code : CPCGHIE LX
Minimum recommended investment horizon :
> 3 years

Risk Indicator *(Source : Fund Admin)*

1 2 3 **4** 5 6 7

Lower Risk — Higher Risk

⚠ The risk indicator assumes you keep the product for > 3 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) : 162.62 (EUR)
Assets Under Management (AUM) :
242.47 (million EUR)
Last coupon : -

KEY PEOPLE *(Source: Amundi Group)*

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

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 :
3.00% / 0.00%
Management fees and other administrative or operating costs :
0.79%
Performance fees : No

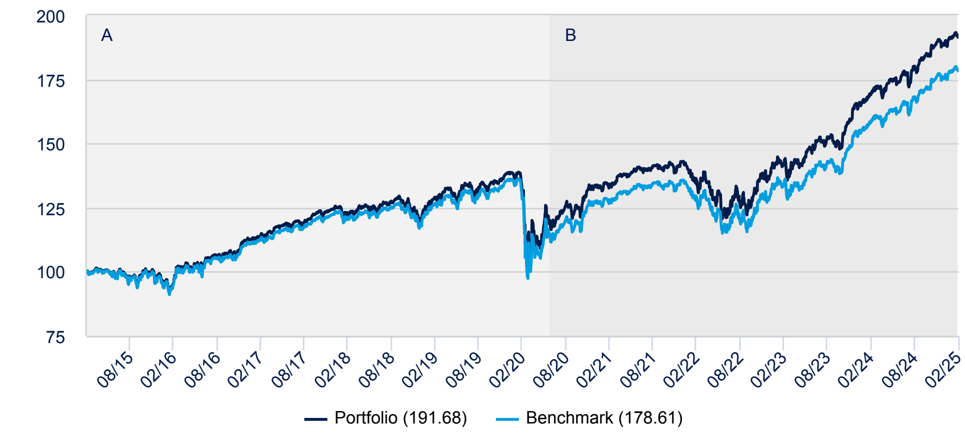
All details are available in the legal documentation

INVESTMENT STRATEGY *(Source: Amundi Group)*

The fund provides investors with access to the European and US high-yield corporate bond markets (higher default risk) through direct exposure to credit spreads. It aims to outperform its composite benchmark (Markit - (1/3 iTraxx Europe Crossover and 2/3 CDX.NA.NY USD Hedged) 1.5x Leveraged funded Euro) over the recommended investment period (more than 3 years). It uses swaps to invest in the most recent series of credit derivative indexes – iTraxx Crossover for Europe and CDX High Yield for the United States – with a 5-year maturity.

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

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



A : Simulation based on the performance from June 15, 2010 to June 25, 2020 of CPR Credixx Global High Yield - Part I, French Fund absorbed by CPR Invest - Credixx Global High Yield - I EUR - Acc on June 26, 2020.
B : Performance of CPR Invest - Credixx Global High Yield - I EUR - Acc since its launch date.

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

Depuis le	YTD 31/12/2024	1 month 31/01/2025	3 months 29/11/2024	1 year 29/02/2024	3 years 28/02/2022	5 years 28/02/2020	10 years 27/02/2015	Since 15/06/2010
Portfolio	1.72%	0.17%	1.26%	13.13%	12.19%	7.88%	6.72%	9.60%
Benchmark	1.83%	0.23%	1.47%	12.69%	11.45%	6.84%	5.97%	8.40%
Spread	-0.11%	-0.07%	-0.21%	0.45%	0.74%	1.04%	0.75%	1.20%

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

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

	2024	2023	2022	2021	2020
Portfolio	13.78%	20.81%	-4.15%	6.88%	-3.24%
Benchmark	13.30%	19.97%	-4.93%	6.35%	-5.92%
Spread	0.48%	0.84%	0.78%	0.53%	2.68%

[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.

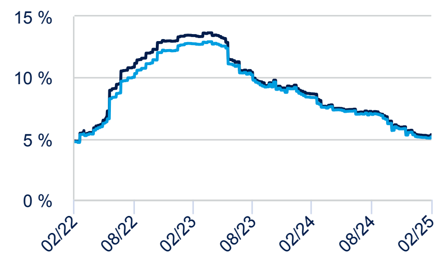
RISK ANALYSIS *(Source: Fund Admin)* *

	1 year	3 years	5 years	Inception to date *
Portfolio volatility	5.32%	9.69%	15.32%	12.33%
Benchmark volatility	5.14%	9.26%	14.55%	11.59%
Tracking Error ex-post	0.55%	1.06%	2.44%	3.70%
Portfolio Information ratio	0.82	0.63	0.43	0.31
Sharpe Ratio	1.76	1.03	0.42	0.73

* Annualised data

EVOLUTION OF VOLATILITY

(Source: Fund Admin)



CPR INVEST - CREDIXX GLOBAL HIGH YIELD - I EUR - ACC

BOND

28/02/2025

TEAM MANAGEMENT

Julien Daire

Head of Fixed Income Management

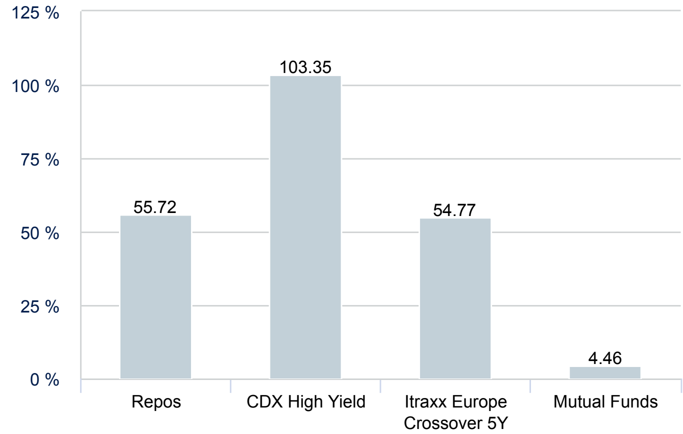
Zakaria Darouich

Head of Fixed Income Solutions

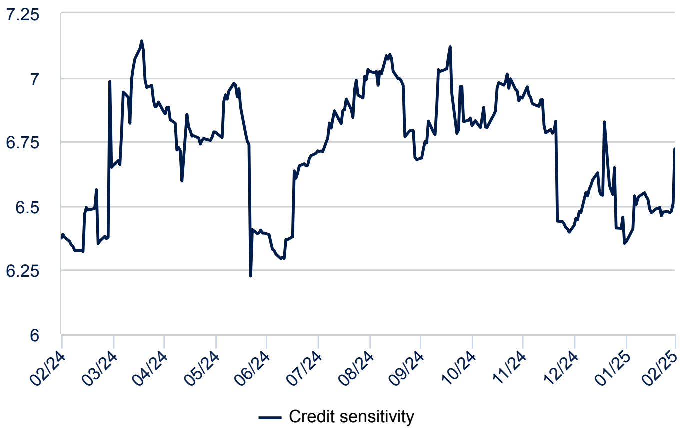
GLOBAL ANALYSIS *(Source: Amundi Group)*

	Portfolio
Credit sensitivity	6.72
Credit exposure	158.12%
Interest rate sensitivity	0.05
Agency average LT rating	BBB+
Liquidity inf. 7 days	51.83%
Gross Yield rate	7.50%

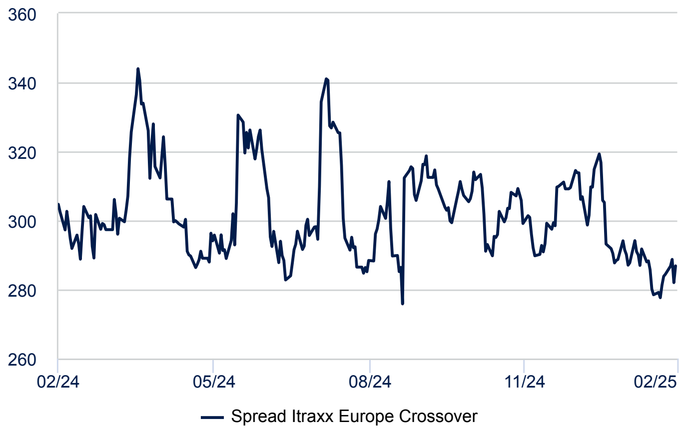
EXPOSURE TYPES OF INSTRUMENTS (Source: Amundi Group)



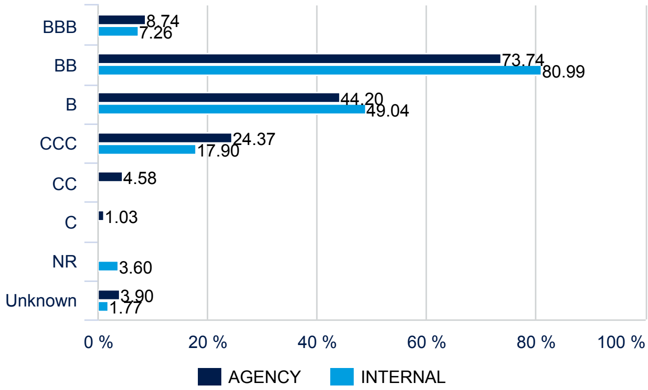
EVOLUTION OF THE CREDIT SENSITIVITY *(Source: Amundi Group)*



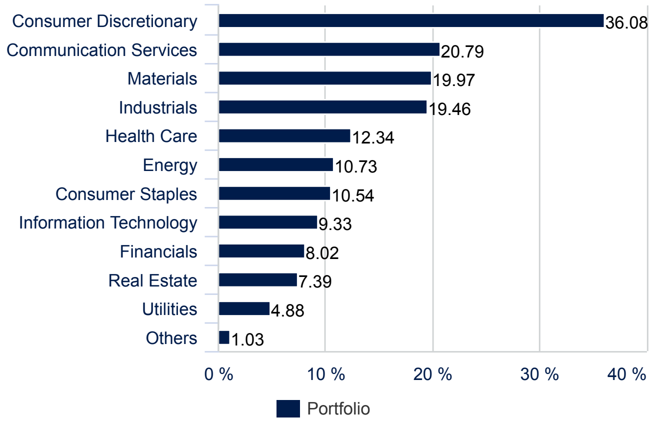
EVOLUTION OF CREDIT SPREAD OVER 1 YEAR *(Source: Amundi Group)*



ISSUERS EXPOSURE BY RATING *(Source: Amundi Group)*



EXPOSURE BY SECTOR *(Source: Amundi Group)*



* Credit Derivatives