

#### 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% ICE BOFA US HIGH YIELD INDEX HEDGED  
**PEA eligible** : No  
**Currency** : EUR  
**Type of shares** : Capitalization  
**ISIN code** : LU2036819253  
**Bloomberg code** : CIXHIEH LX  
**Minimum recommended investment horizon** :  
 > 3 years

#### Risk Indicator (Source : Fund Admin)



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)** : 130.47 ( EUR )  
**Assets Under Management (AUM)** :  
 101.55 ( 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** :  
 3.00% / 0.00%  
**Management fees and other administrative or operating costs** :  
 0.77%  
**Performance fees** : Yes

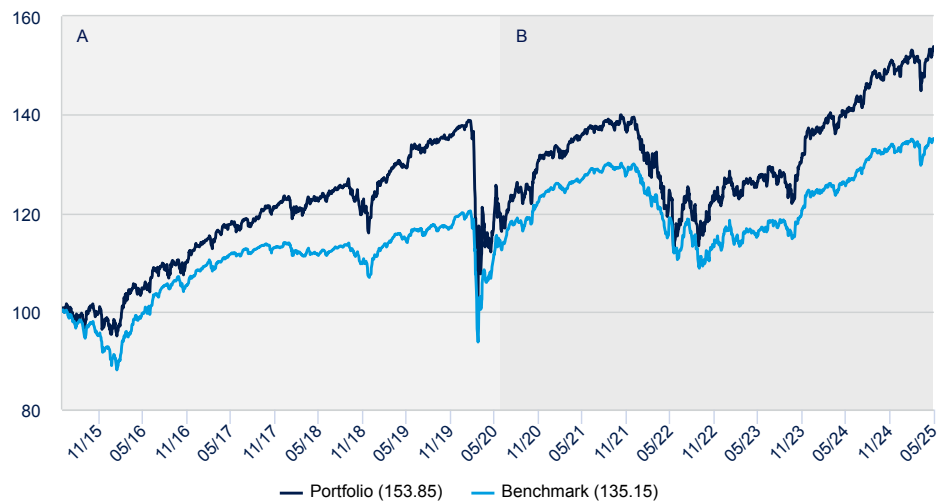
All details are available in the legal documentation

#### INVESTMENT STRATEGY (Source: Amundi Group)

The fund offers investors active management in the US high-yield credit market. It aims to outperform its benchmark index, ICE BofA Merrill Lynch US High Yield, over the recommended investment period (more than 3 years). For this purpose, two performance drivers – US interest rates and high-yield credit spreads – are actively managed. The fund invests primarily through credit derivatives on the CDX High Yield Index and US government bonds.

#### 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 29, 2015 to June 25, 2020 of CPR Credixx Active US High Yield - Part HI-C, French Fund absorbed by CPR Invest - Credixx Active US High Yield - I EURH2 - Acc on June 26, 2020.  
 B : Performance of CPR Invest - Credixx Active US High Yield - I EURH2 - Acc since its launch date.

#### ANNUALISED PERFORMANCES (Source: Fund Admin) <sup>1</sup>

Since	YTD 31/12/2024	1 month 30/04/2025	3 months 28/02/2025	1 year 31/05/2024	3 years 31/05/2022	5 years 29/05/2020	Since 29/06/2015
Portfolio	3.17%	1.80%	0.46%	9.74%	7.46%	5.18%	4.44%
Benchmark	1.88%	1.47%	0.10%	7.39%	4.33%	3.92%	3.08%
Spread	1.29%	0.33%	0.36%	2.35%	3.12%	1.26%	1.35%

<sup>1</sup> Data corresponding to periods of more than a year are annualised.

#### ANNUAL PERFORMANCES (Source: Fund Admin) <sup>2</sup>

	2024	2023	2022	2021	2020
Portfolio	8.92%	12.14%	-12.49%	5.38%	-3.45%
Benchmark	6.45%	10.82%	-13.47%	4.45%	4.31%
Spread	2.47%	1.33%	0.97%	0.93%	-7.76%

<sup>2</sup> 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) <sup>\*</sup>

	1 year	3 years	5 years	Inception to date <sup>*</sup>
Portfolio volatility	4.66%	8.72%	8.28%	11.03%
Benchmark volatility	4.00%	6.80%	6.23%	7.46%
Tracking Error ex-post	2.32%	4.26%	4.34%	6.30%
Portfolio Information ratio	0.90	0.74	0.38	0.20
Sharpe Ratio	1.38	0.54	0.44	0.34

<sup>\*</sup> Annualised data

## PORTOFOLIO ANALYSIS (Source: Amundi Group)

## GLOBAL ANALYSIS (Source: Amundi Group)

Credit sensitivity  
Credit exposure  
Interest rate sensitivity  
Agency average LT rating  
Liquidity inf. 7 days  
Gross Yield rate

Portfolio	
Credit sensitivity	6.40
Credit exposure	103.35%
Interest rate sensitivity	5.38
Agency average LT rating	AA
Liquidity inf. 7 days	-1.77%
Gross Yield rate	7.38%

## TEAM MANAGEMENT



Julien Daire

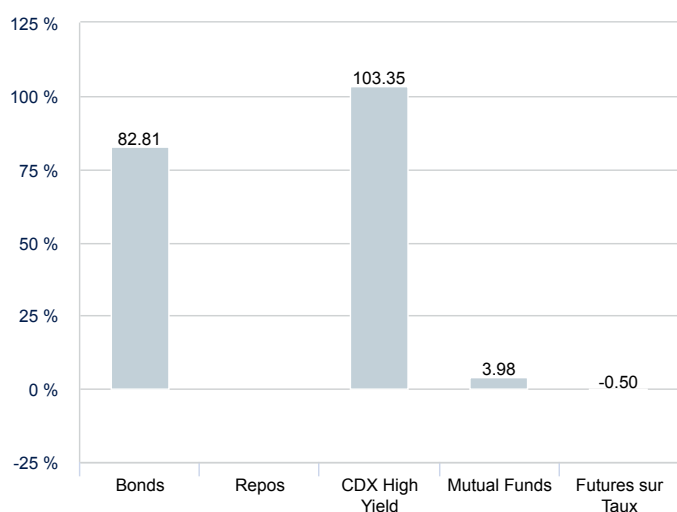
Head of Fixed Income Management



Zakaria Darouich

Head of Fixed Income Solutions

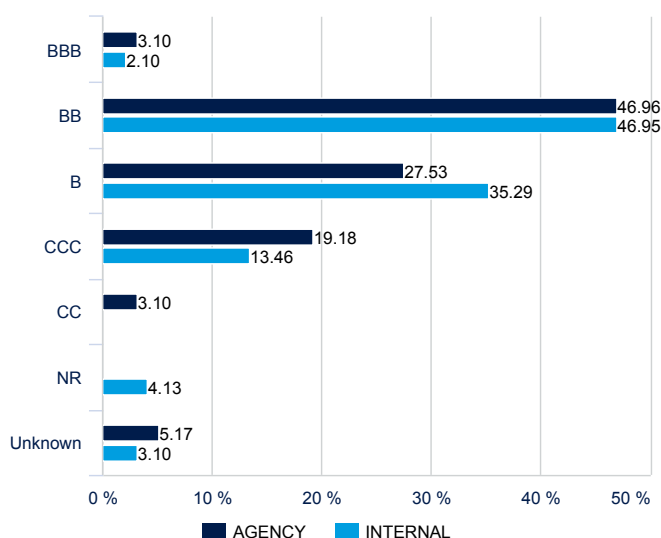
## EXPOSURE TYPES OF INSTRUMENTS (Source: Amundi Group)



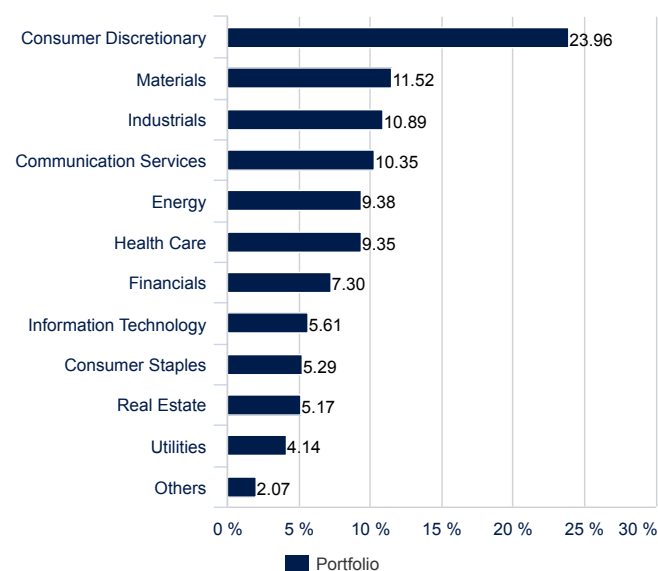
## EVOLUTION OF CREDIT SPREAD OVER 1 YEAR (Source: Amundi Group)



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



## EXPOSURE BY SECTOR (Source: Amundi Group)

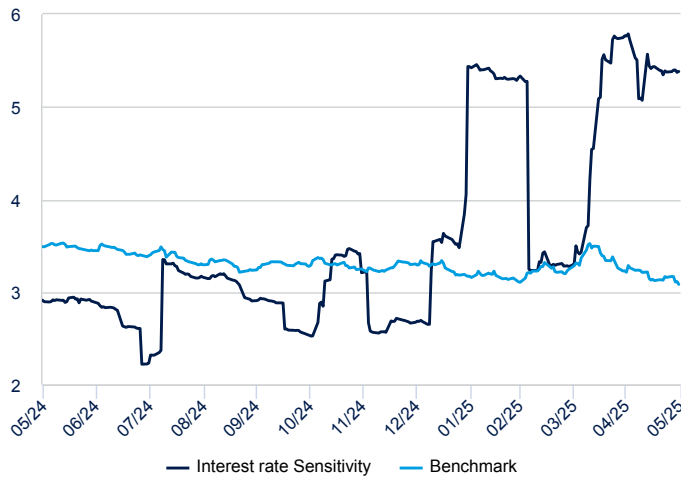


\* Credit Derivatives

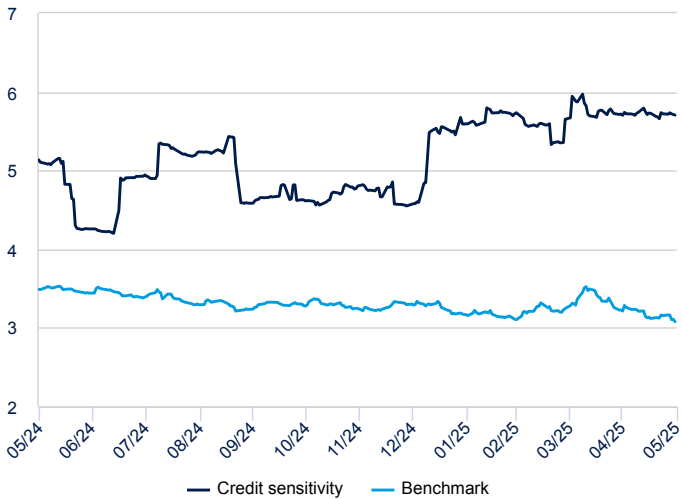
PORTOFOLIO ANALYSIS (Source: Amundi Group)

EVOLUTION OF THE SENSIBILITY RATE

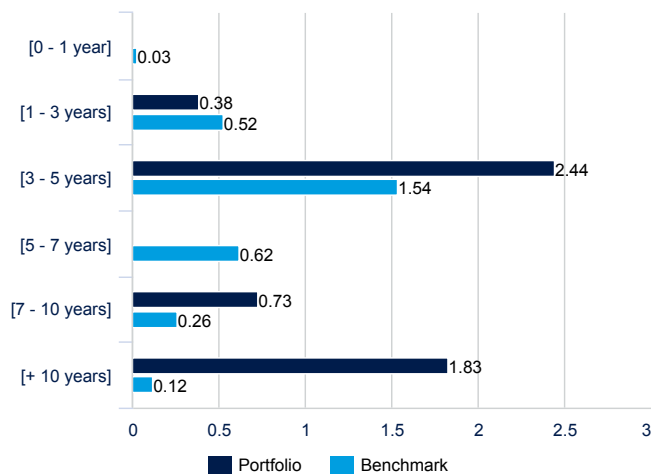
(Source: Group Amundi)



EVOLUTION OF THE CREDIT SENSIBILITY (Source: Amundi Group)



BREAKDOWN BY MATURITY OF THE SENSIBILITY RATE (Source: Amundi Group)



BREAKDOWN BY MATURITY CREDIT SENSIBILITY (Source: Amundi Group)

