CPR CREDIXX INVEST GRADE - S

OBLIGATAIRE FR0010725200

KEY FEATURES *(Source: Amundi Group)*

Creation date : 23/02/2009
Fund structure : Mutual Fund under French law
Directive : UCITS IV
AMF classification :
Bonds & other international debt securities
Benchmark :
100% ITRAXX EUROPE 5Y LONG 2X DAILY LEVERAGE TOTAL RETURN INDEX
PEA eligible : No
Currency : EUR
Type of shares : Capitalization
ISIN code : FR0010725200
Bloomberg code : CPRINGS FP
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) : 158.83 (EUR)
Assets Under Management (AUM) :
81.77 (million EUR)
Last coupon : -

KEY PEOPLE *(Source: Amundi Group)*

Management company : CPR ASSET MANAGEMENT
Custodian / Administrator :
CACEIS Bank / CACEIS Fund Administration France

OPERATION & FEES *(Source: Amundi Group)*

Frequency of NAV calculation : Daily
Order cut-off time : -
Execution NAV / Redemption Date : / D+1
Minimum initial subscription :
1 thousandth(s) of (a) share(s)
Minimum subsequent subscription :
1 thousandth(s) of (a) share(s)
Subscription fee (max) : 2.00%
Redemption fee : 0.00%
Annual management charges (max.) : 0.80%
Performance fees : No

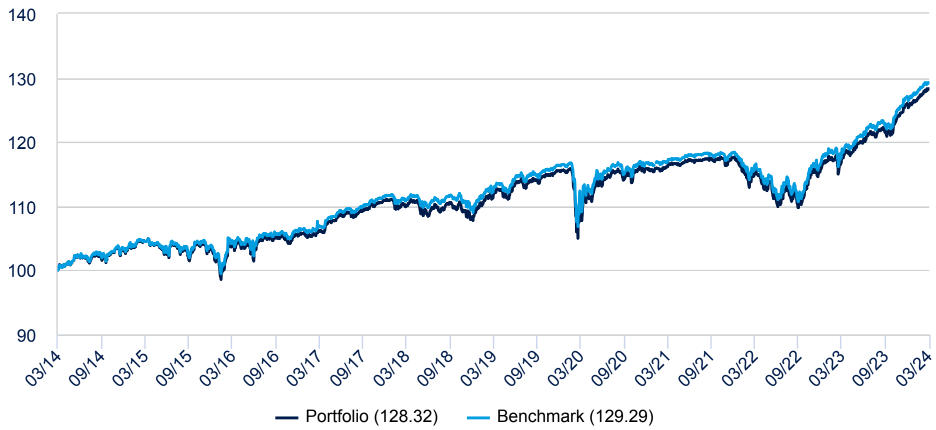
All details are available in the legal documentation

INVESTMENT STRATEGY *(Source: Amundi Group)*

The fund offers investors access to Investment Grade European corporate bond issues with 5-year maturities through direct exposure to credit spreads. The fund's objective is to outperform the index over the recommended investment horizon of 3 years or more. The fund invests in the most recent series of the credit derivative index the Itraxx Europe Main 5Y - via swaps.

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

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



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

Since	YTD 29/12/2023	1 month 29/02/2024	3 months 29/12/2023	1 year 31/03/2023	3 years 31/03/2021	5 years 29/03/2019	10 years 31/03/2014	Since 24/02/2009
Portfolio	1.82%	0.77%	1.82%	8.70%	3.32%	2.81%	2.51%	3.15%
Benchmark	1.71%	0.61%	1.71%	8.70%	3.37%	2.80%	2.58%	3.43%
Spread	0.11%	0.16%	0.11%	0.00%	-0.05%	0.01%	-0.08%	-0.27%

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

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

	2023	2022	2021	2020	2019
Portfolio	9.03%	-1.74%	1.56%	0.32%	6.53%
Benchmark	9.02%	-1.53%	1.42%	0.36%	5.85%
Spread	0.01%	-0.21%	0.14%	-0.03%	0.68%

[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.

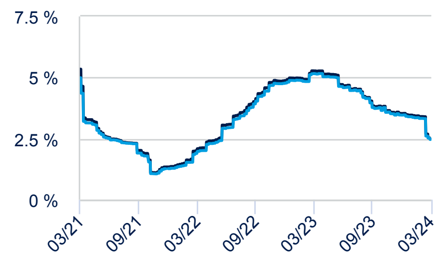
RISK ANALYSIS *(Source: Fund Admin)* *

	1 year	3 years	5 years	Inception to date *
Portfolio volatility	2.47%	3.59%	5.06%	4.99%
Benchmark volatility	2.46%	3.51%	4.77%	4.68%
Tracking Error ex-post	0.28%	0.35%	0.46%	1.18%
Portfolio Information ratio	-0.01	-0.14	0.03	-0.24
Sharpe Ratio	2.16	0.55	0.45	0.56

* Annualised data

EVOLUTION OF VOLATILITY

(Source: Fund Admin)



CPRAM, S.A capital of 53 445 705 € - 399 392 141 RCS Paris - SGP approved AMF n° GP01-056.
91-93, Boulevard Pasteur 75015 Paris - France - 01 53 15 70 00

www.cpram.com

CPR CREDIXX INVEST GRADE - S

BOND 31/03/2024

TEAM MANAGEMENT

Julien Daire

Head of Fixed Income Management

Zakaria Darouich

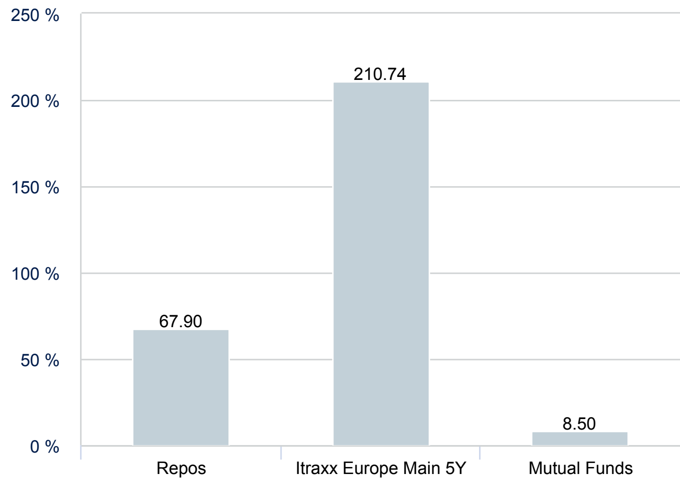
Head of Fixed Income Solutions

PORTOFOLIO ANALYSIS *(Source: Amundi Group)*

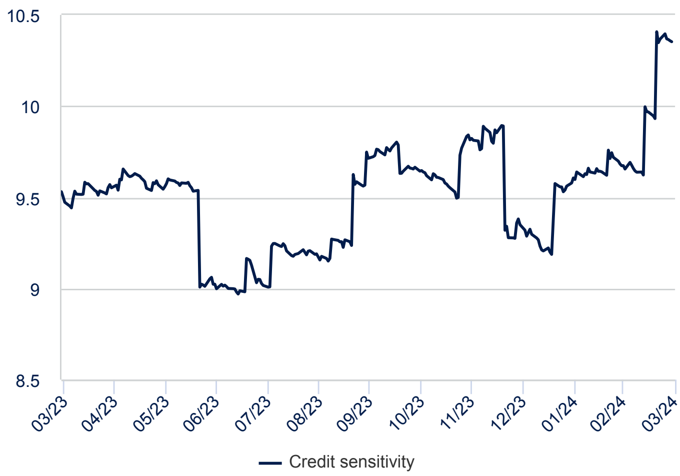
GLOBAL ANALYSIS *(Source: Amundi Group)*

	Portfolio
Credit sensitivity	10.35
Credit exposure	210.74%
Interest rate sensitivity	0.02
Agency average LT rating	A-
Liquidity inf. 7 days	82.31%
Gross Yield rate	4.75%

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)*

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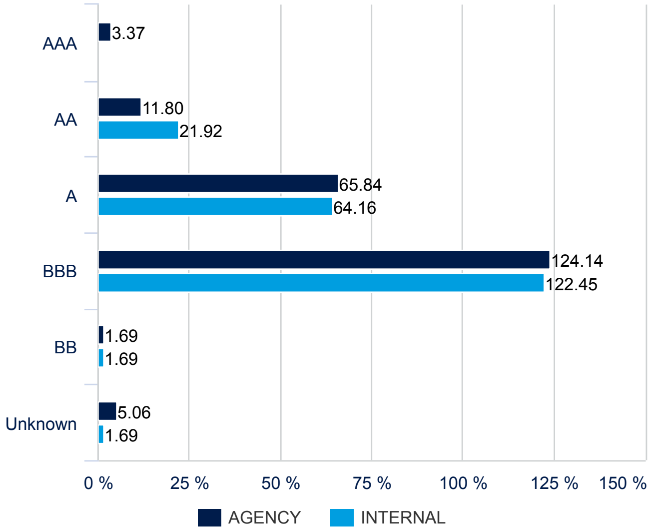
BOND

31/03/2024

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



* Credit Derivatives

EXPOSURE BY SECTOR *(Source: Amundi Group)*