

AMUNDI INDEX US CORP SRI - IHG

FACTSHEET

Marketing
Communication

31/05/2024

BOND

Key Information (Source: Amundi)

Net Asset Value (NAV) : **787.41 (GBP)**
NAV and AUM as of : **31/05/2024**
Assets Under Management (AUM) :
1,018.24 (million GBP)
ISIN code : **LU2183780134**
Bloomberg code : **AIUCIHG LX**
Benchmark :
100% BLOOMBERG MSCI US CORPORATE ESG SUSTAINABILITY SRI

Objective and Investment Policy

The objective of this Sub-Fund is to track the performance of the Bloomberg MSCI US Corporate ESG Sustainability SRI Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index. The Sub-Fund aims to achieve a level of tracking error of the Sub-Fund and its index that will not normally exceed 1%.

Risk & Reward Profile (SRR) (Source: Fund Admin)

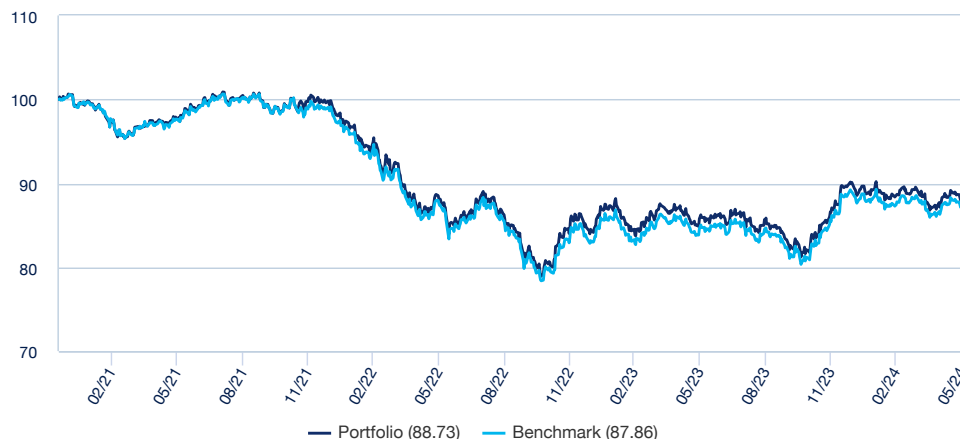


Lower risk, potentially lower rewards
Higher risk, potentially higher rewards

The SRR represents the risk and return profile as presented in the Key Investor Information Document (KIID). The lowest category does not imply that there is no risk. The SRR is not guaranteed and may change over time.

Returns (Source: Fund Admin) - Past performance does not predict future returns

Performance evolution (rebased to 100) from 16/12/2020 to 31/05/2024* (Source: Fund Admin)



Risk indicators (Source: Fund Admin)

	1 year	3 years	5 years
Portfolio volatility	6.76%	7.33%	-
Benchmark volatility	6.99%	7.20%	-
Ex-post Tracking Error	1.12%	1.36%	-
Sharpe ratio	-0.29	-0.83	-
Portfolio Information ratio	-0.40	0.17	-

* Volatility is a statistical indicator that measures an asset's variations around its average value. For example, market variations of +/- 1.5% per day correspond to a volatility of 25% per year.

The Sharpe Ratio is a statistical indicator which measures the portfolio performance compared to a risk-free placement

Cumulative returns* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	Since
Depuis le	29/12/2023	30/04/2024	29/02/2024	31/05/2023	31/05/2021	-	16/12/2020
Portfolio	-1.53%	1.82%	0.20%	3.17%	-9.15%	-	-11.27%
Benchmark	-1.25%	1.81%	0.47%	3.61%	-10.02%	-	-12.14%
Spread	-0.28%	0.01%	-0.27%	-0.43%	0.87%	-	0.87%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	6.82%	-15.52%	-0.67%	-	-
Benchmark	7.20%	-16.25%	-1.48%	-	-
Spread	-0.38%	0.73%	0.81%	-	-

* Source : Amundi. The above cover complete periods of 12 months for each calendar year. Past performance is no predictor of current and future results and does not guarantee future yield. Any losses or gains do not take into consideration any costs, commissions and fees incurred by the investor in the issue and buyout of the shares (e.g. taxes, brokerage fees or other commissions deducted by the financial intermediary). If performance is calculated in a currency other than the euro, any losses or gains generated can thereby be affected by exchange rate fluctuations (both upward and downward). The discrepancy accounts for the performance difference between the portfolio and the index.

Portfolio Indicators (Source: Fund Admin)

	Portfolio
Modified duration ¹	6.50
Median rating ²	BBB+
Yield To Maturity	5.72%

¹ Modified duration (in points) estimates a bond portfolio's percentage price change for 1% change in yield

² Based on cash bonds and CDS but excludes other types of derivatives

Holdings : 4575

BOND



Stéphanie Pless
Head of Fixed Income Index
Management



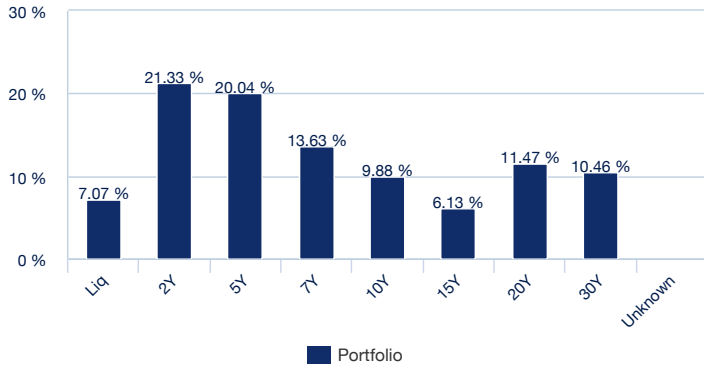
Olivier Chatelot
Lead Portfolio Manager



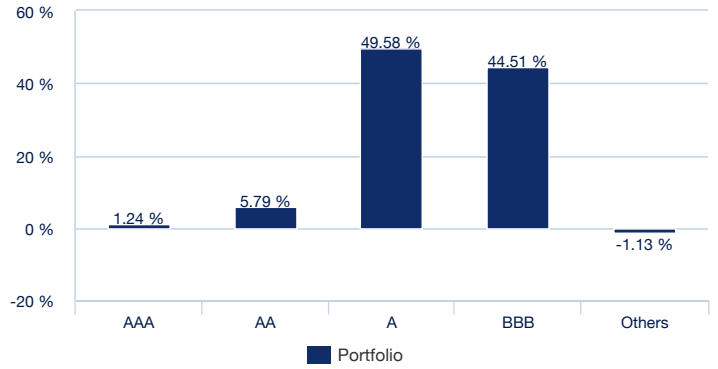
Anne-Marie Mussard
Co-Portfolio Manager

Portfolio Breakdown (Source: Amundi)

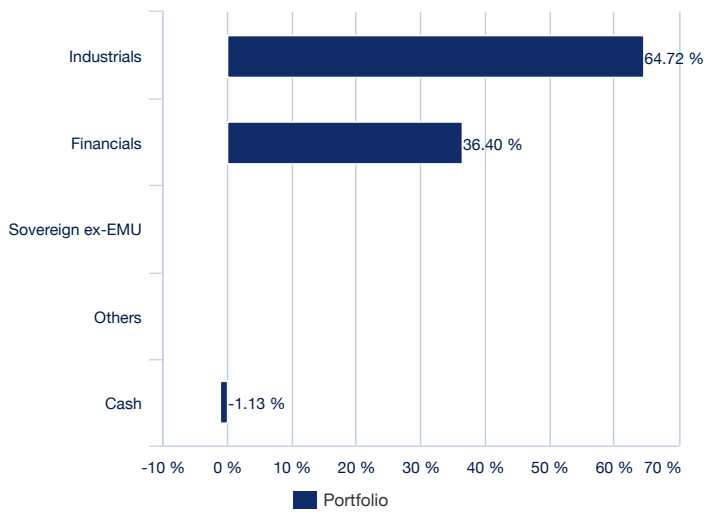
By maturity (Source: Amundi)



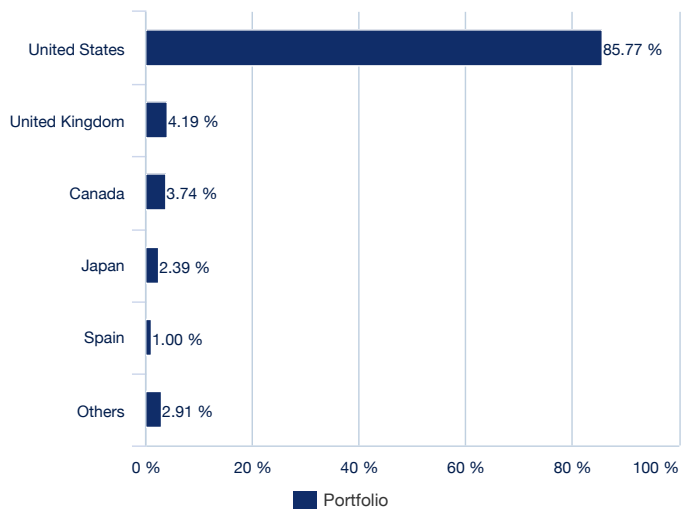
By rating (source : Amundi)



By issuer (Source: Amundi)



By country (source : Amundi)



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Information (Source: Amundi)

Fund structure	SICAV
Applicable law	under Luxembourg law
Management Company	Amundi Luxembourg SA
Fund manager	Amundi Asset Management
Custodian	CACEIS Bank, Luxembourg Branch
Share-class inception date	22/06/2020
Share-class reference currency	GBP
Classification	Not applicable
Type of shares	Distribution
ISIN code	LU2183780134
Bloomberg code	AIUCIHG LX
Minimum first subscription / subsequent	500,000 Equivalent en GBP de EUR / 1 thousandth(s) of (a) share(s)
Frequency of NAV calculation	Daily
Dealing times	Orders received each day D day before 2pm CET
Entry charge (maximum)	2.50%
Performance fees	No
Maximum performance fees rate (% per year)	-
Exit charge (maximum)	0.00%
Management fees and other administrative or operating costs	0.15%
Transaction costs	0.02%
Conversion charge	1.00 %
Minimum recommended investment period	4 years
Benchmark index performance record	02/10/2020: 100.00% BLOOMBERG MSCI US CORPORATE ESG SUSTAINABILITY SRI HEDGED GBP 22/06/2020: 100.00% BLOOMBERG MSCI US CORPORATE SRI HEDGED
UCITS compliant	UCITS
Current/Forward price	Forward pricing
Redemption Date	D+2
Subscription Value Date	D+2
Characteristic	No

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