

AMUNDI INDEX MSCI NORTH AMERICA ESG BROAD CTB - RHG

FACTSHEET

Marketing
Communication

31/05/2024

EQUITY ■

Key Information (Source: Amundi)

Net Asset Value (NAV) : (A) 238.60 (GBP)
(D) 220.91 (GBP)

NAV and AUM as of : 31/05/2024

Assets Under Management (AUM) :
1,358.48 (million GBP)

ISIN code : (A) LU0987206934
(D) LU0987207072

Bloomberg code : (A) ANARHGC LX
(D) ANARHGD LX

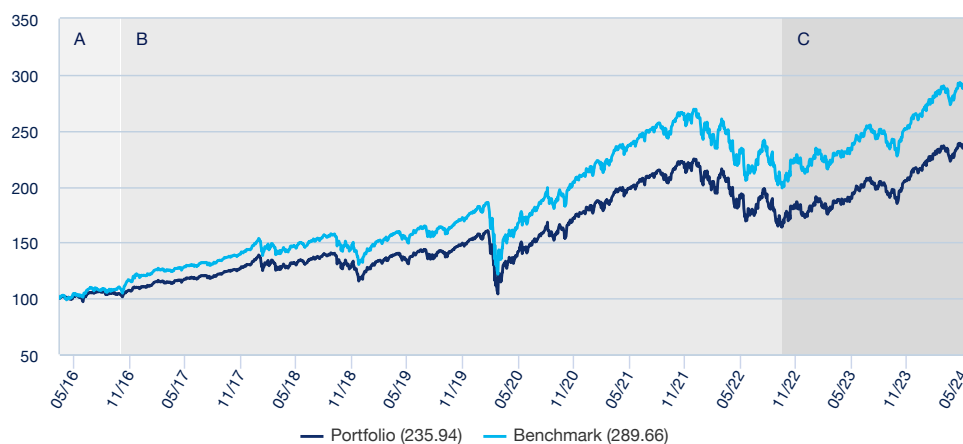
Benchmark :
100% MSCI NORTH AMERICA ESG BROAD SELECT
CTB 100% HEDGED TO GBP INDEX

Objective and Investment Policy

The objective of this Sub-Fund is to track the performance of MSCI North America ESG Broad CTB Select 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%.

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

Performance evolution (rebased to 100) from 12/04/2016 to 31/05/2024* (Source: Fund Admin)



A : Simulation based on the performance from September 24, 2008 to October 30, 2016 of the Luxembourgish Sub-Fund "INDEX EQUITY NORTH AMERICA" of the SICAV "AMUNDI FUNDS" managed by Amundi Asset Management and absorbed by AMUNDI INDEX MSCI NORTH AMERICA on October 31, 2016.

B : Performance of the Sub-Fund since the date of its launch

C : Since this date, the sub fund will move his benchmark from MSCI North America to MSCI North America ESG Broad CTB Select Index

Cumulative Returns * (Source: Fund Admin)

Depuis le	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Since
	29/12/2023	30/04/2024	29/02/2024	31/05/2023	31/05/2021	31/05/2019	-	12/04/2016
Portfolio	9.04%	4.52%	2.74%	24.68%	18.80%	79.76%	-	135.94%
Benchmark	9.47%	4.53%	2.88%	24.47%	22.16%	93.39%	-	189.66%
Spread	-0.43%	-0.01%	-0.14%	0.20%	-3.37%	-13.62%	-	-53.72%

Calendar year performance * (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	23.89%	-21.79%	25.51%	16.35%	28.88%	-8.51%	19.45%	-	-	-
Benchmark	23.24%	-19.80%	26.44%	19.94%	31.81%	-6.53%	20.89%	-	-	-
Spread	0.65%	-1.99%	-0.92%	-3.59%	-2.93%	-1.98%	-1.44%	-	-	-

* 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.

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.

Risk indicators (Source: Fund Admin)

	1 year	3 years	5 years
Portfolio volatility	13.02%	17.19%	20.19%
Benchmark volatility	12.84%	16.97%	20.05%
Ex-post Tracking Error	0.53%	0.52%	0.54%
Sharpe ratio	1.25	0.17	0.53
Portfolio Information ratio	0.14	-1.93	-3.08

* 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

EQUITY

Meet the Team



Isabelle Lafargue

Head of Index & Multistrategies Management – Regional Funds



Jerome Gueguen

Lead Portfolio Manager



Vincent Masson

Co-Portfolio Manager

Index Data (Source : Amundi)

Description of the Index

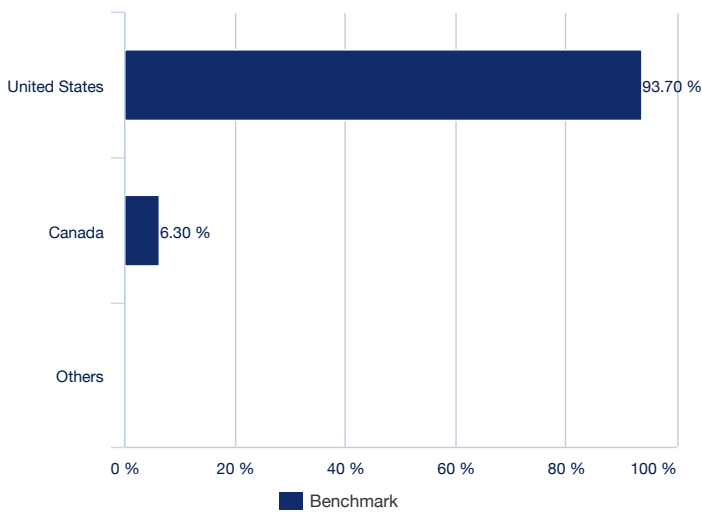
MSCI North America ESG Broad CTB Select Index is an equity index based on the MSCI North America Index representative of the large and mid-cap segments of the US and Canada markets (the "Parent Index"). The Index excludes companies whose products have negative social or environmental impacts, while overweighting companies with strong ESG Score. Additionally, the Index aims to represent the performance of a strategy that reweights securities based upon the opportunities and risks associated with the climate transition to meet the EU Climate Transition Benchmark (EU CTB) regulation minimum requirements.

Information (Source: Amundi)

Asset class : **Equity**
Exposure : **North America**

Holdings : **614**

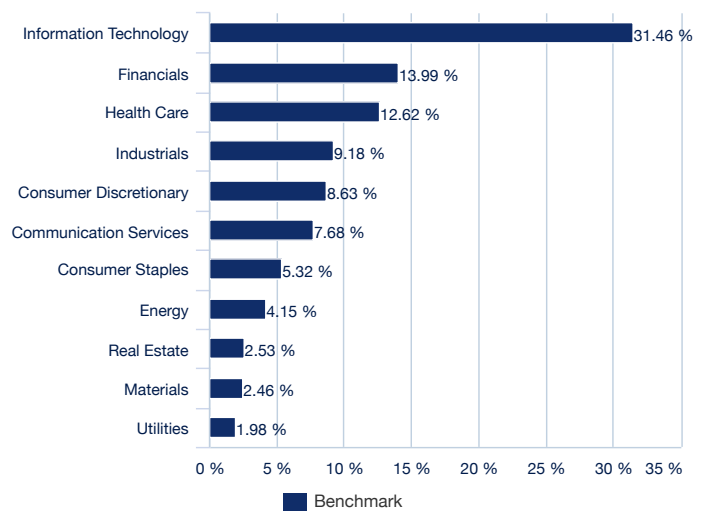
Geographical breakdown (Source: Amundi)



Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
MICROSOFT CORP	6.23%
NVIDIA CORP	5.89%
APPLE INC	5.67%
AMAZON.COM INC	3.30%
ALPHABET INC CL C	3.19%
META PLATFORMS INC-CLASS A	1.87%
ELI LILLY & CO	1.58%
UNITEDHEALTH GROUP INC	1.12%
JPMORGAN CHASE & CO	1.05%
TESLA INC	1.05%
Total	30.93%

Benchmark Sector breakdown (source : Amundi)



Management commentary

The American indicators released in May have, for the most part, signaled a moderate slowdown in activity. Thus, the economy only created 175,000 jobs in April, a figure that, while not weak in itself, is the lowest since October 2023. Moreover, while they reported an expansion of activity in March, the ISM indices indicated a slight contraction in both industry and services in April. Finally, other figures such as those for retail sales and industrial production in April, were below expectations, even though there were also some positive surprises at the end of the month (consumer confidence, for example). The inflation figures for April, on the other hand, were reassuring as they were in line with expectations after a series that was stronger than expected in Q1: the overall price index rose by 3.4% over 12 months in April (after 3.5% in March) and the core index by 3.6% (after 3.8%). The increase in the Core PCE index (followed by the Federal Reserve) was 2.8% over 12 months (the same pace as in March and in line with expectations) and 0.2% over one month (whereas it was expected at 0.3%). However, the Federal Reserve continued to refrain from communicating any timetable for rate cuts, indicating that it needed more signs of disinflation beforehand. Some of its leaders even indicated that additional rate hikes were not completely ruled out.

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Information (Source: Amundi)

Fund structure	SICAV under Luxembourg law
UCITS compliant	UCITS
Management Company	Amundi Luxembourg SA
Administrator	CACEIS Bank, Luxembourg Branch
Custodian	CACEIS Bank, Luxembourg Branch
Independent auditor	PRICEWATERHOUSECOOPERS LUXEMBOURG
Share-class inception date	29/06/2016
Share-class reference currency	GBP
Classification	Not applicable
Type of shares	(A) Accumulation (D) Distribution
ISIN code	(A) LU0987206934 (D) LU0987207072
Frequency of NAV calculation	Daily
Management fees and other administrative or operating costs	0.24%
Minimum recommended investment period	5 years
Fiscal year end	December
UK Distrib/Report Status	Yes

Important information

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