

AMUNDI INDEX US CORP SRI - RE

FACTSHEET

Marketing
Communication

31/03/2024

BOND

Key Information (Source: Amundi)

Net Asset Value (NAV) : (A) 99.64 (EUR)
(D) 91.38 (EUR)
NAV and AUM as of : 28/03/2024
Assets Under Management (AUM) :
1,334.67 (million EUR)
ISIN code : LU1806494685
Bloomberg code : AMUNUSS 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 Indicator (Source : Fund Admin)



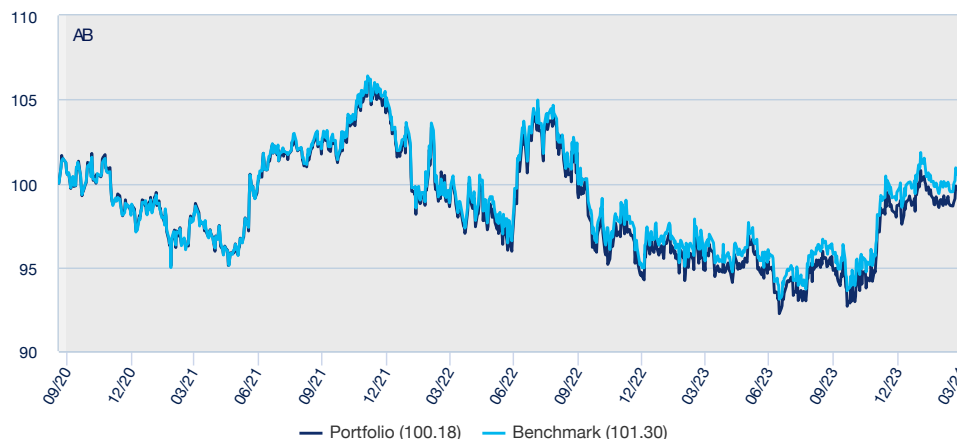
Lower Risk

Higher Risk

The risk indicator assumes you keep the product for 4 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.

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

Performance evolution (rebased to 100) from 18/09/2020 to 28/03/2024* (Source: Fund Admin)



A : Until the end of this period, the reference indicator of the Sub-Fund was Bloomberg Barclays MSCI US Corporate SRI
B : Since the beginning of this period, the reference indicator of the sub-fund is Barclays MSCI US Corporate ESG Sustainability SRI

Cumulative returns* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	Since
Since	29/12/2023	29/02/2024	29/12/2023	31/03/2023	31/03/2021	-	18/09/2020
Portfolio	1.53%	1.18%	1.53%	4.52%	1.93%	-	0.18%
Benchmark	1.85%	1.47%	1.85%	5.06%	3.22%	-	1.30%
Spread	-0.33%	-0.29%	-0.33%	-0.54%	-1.28%	-	-1.12%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	4.46%	-9.62%	5.89%	-	-
Benchmark	4.73%	-9.47%	6.21%	-	-
Spread	-0.27%	-0.15%	-0.32%	-	-

* 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.

Morningstar rating ©

Morningstar Overall Rating © : 3 stars
Morningstar Category © : USD CORPORATE BOND
Rating date : 31/03/2024
Number of funds in the category : 310

Risk indicators (Source: Fund Admin)

	1 year	3 years	5 years
Portfolio volatility	6.91%	8.08%	-
Benchmark volatility	7.17%	7.98%	-
Ex-post Tracking Error	1.27%	1.89%	-
Sharpe ratio	0.12	-0.10	-
Portfolio Information ratio	-0.43	-0.27	-

* 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

Portfolio Indicators (Source: Fund Admin)

	Portfolio
Modified duration ¹	6.70
Median rating ²	BBB+
Yield To Maturity	5.30%

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

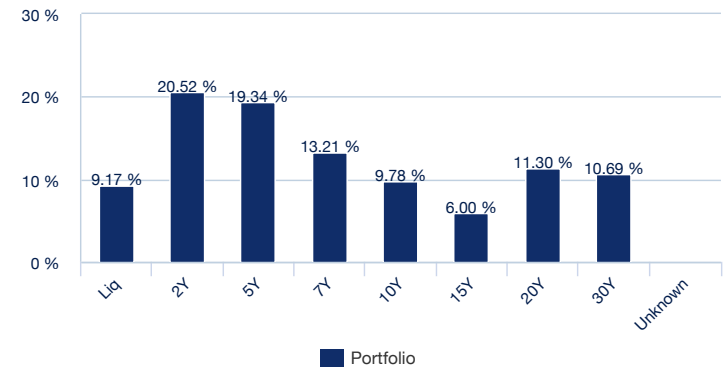
² Based on cash bonds and CDS but excludes other types of derivatives

Holdings : 4599

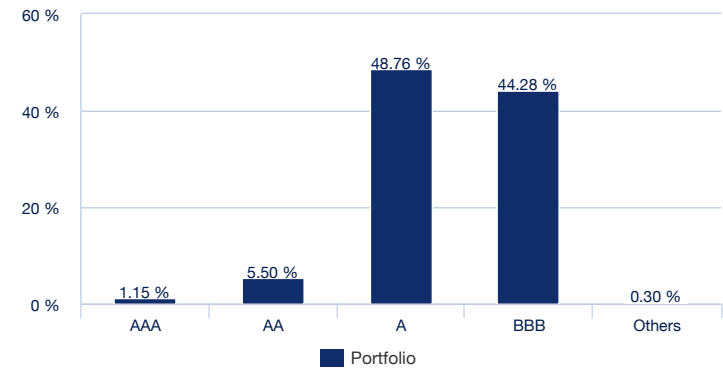
BOND

Portfolio Breakdown (Source: Amundi)

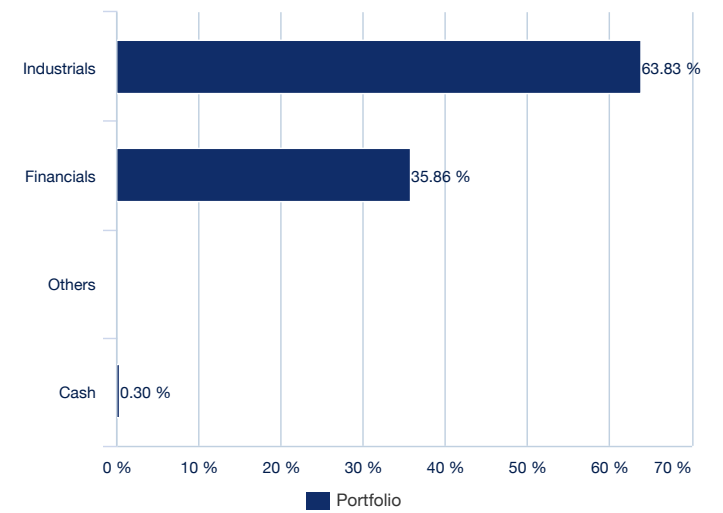
By maturity (Source: Amundi)



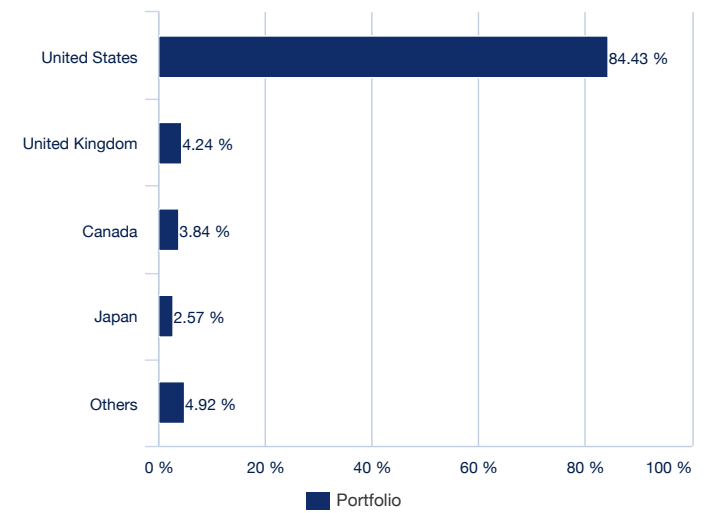
By rating (source : Amundi)



By issuer (Source: Amundi)



By country (source : Amundi)



BOND

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	24/04/2018
Share-class reference currency	EUR
Classification	Not applicable
Type of shares	(A) Accumulation (D) Distribution
ISIN code	(A) LU1806494685 (D) LU1806494768
Bloomberg code	AMUNUSS LX
Minimum first subscription / subsequent	1 thousandth(s) of (a) share(s) / 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)	4.50%
Performance fees	No
Maximum performance fees rate (% per year)	-
Exit charge (maximum)	0.00%
Ongoing charges	0.25% (realized) - 30/09/2022
Transaction costs	0.10%
Conversion charge	1.00 %
Minimum recommended investment period	4 years
Benchmark index performance record	01/10/2020: 100.00% BLOOMBERG MSCI US CORPORATE ESG SUSTAINABILITY SRI 17/04/2018: 100.00% BLOOMBERG MSCI US CORPORATE SRI
UCITS compliant	UCITS
Current/Forward price	Forward pricing
Redemption Date	D+2
Subscription Value Date	D+2
Characteristic	No

Important information

This document is of an informative, non-contractual and simplified nature. The main characteristics of the funds are mentioned in the legal documentation available on the AMF website or on request made to the main offices of the management company. The legal documentation will be sent to you prior to subscribing to a fund. The duration of the Fund is unlimited. To invest means to assume risks: the values of PPCVM stocks and shares are subject to market fluctuations and investments made may vary both upwards and downwards. Therefore, POCVM subscribers may lose all or part of the capital initially invested. Any person interested in investing in an OPCVM should, preferably prior to subscription, to ensure this is in accordance with their pertaining legislation as well as the tax consequences of such an investment and have knowledge of the valid legal documents of each OPCVM. The source of the data contained in this document is Amundi, unless otherwise mentioned. The date of the data contained herein is that indicated in the MONTHLY REPORT, unless otherwise stated.