

# AMUNDI MSCI EUROPE SMALL CAP ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF Acc

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FACTSHEET

Marketing  
Communication

31/03/2024

## Key Information (Source: Amundi)

Net Asset Value (NAV) : **131.19 ( EUR )**  
NAV and AUM as of : **28/03/2024**  
Assets Under Management (AUM) :  
**109.83 ( million EUR )**  
ISIN code : **LU1681041544**  
Replication type : **Physical**  
Benchmark :  
**100% MSCI EUROPE SMALL CAP ESG BROAD CTB SELECT NET RETURN INDEX**

## Objective and Investment Policy

The objective of this Sub- Fund is to track the performance of MSCI Europe Small Cap ESG Broad CTB Select 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 5 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

### Performances from 13/03/2023 to 28/03/2024 (Source : Fund Admin)



### Risk indicators (Source: Fund Admin)

|                        | 1 year | 3 years | Inception to date * |
|------------------------|--------|---------|---------------------|
| Portfolio volatility   | 14.24% | -       | 14.51%              |
| Benchmark volatility   | 14.24% | -       | 14.51%              |
| Ex-post Tracking Error | 0.10%  | -       | 0.10%               |
| Sharpe ratio           | 0.48   | -       | 0.70                |

\* 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 Tracking Error indicator measures the performance's difference between the fund and the benchmark

### Cumulative returns\* (Source: Fund Admin)

|           | YTD<br>29/12/2023 | 1 month<br>29/02/2024 | 3 months<br>29/12/2023 | 1 year<br>31/03/2023 | 3 years | 5 years | Since<br>13/03/2023 |
|-----------|-------------------|-----------------------|------------------------|----------------------|---------|---------|---------------------|
| Portfolio | 3.09%             | 4.39%                 | 3.09%                  | 10.49%               | -       | -       | 12.23%              |
| Benchmark | 3.08%             | 4.39%                 | 3.08%                  | 10.32%               | -       | -       | 11.94%              |
| Spread    | 0.01%             | 0.00%                 | 0.01%                  | 0.17%                | -       | -       | 0.28%               |

### Calendar year performance\* (Source: Fund Admin)

|           | 2023 | 2022 | 2021 | 2020 | 2019 |
|-----------|------|------|------|------|------|
| Portfolio | -    | -    | -    | -    | -    |
| Benchmark | -    | -    | -    | -    | -    |
| Spread    | -    | -    | -    | -    | -    |

\* 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.

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## Meet the Team

**Lionel Brafman**

Head of the Index &amp; Multistrategies team

**Salah Benaissa**

Lead Portfolio Manager

**Pierre Navarre**

Co-Portfolio Manager

## Index Data (Source : Amundi)

## Description of the Index

MSCI Europe Small Cap ESG Broad CTB Select Index is an equity index based on the MSCI Europe Small Cap Index (the "Parent Index") representative of small-cap securities across developed markets countries in Europe. The Index excludes companies whose products have negative social or environmental impacts, while overweighting companies with a strong MSCI 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.

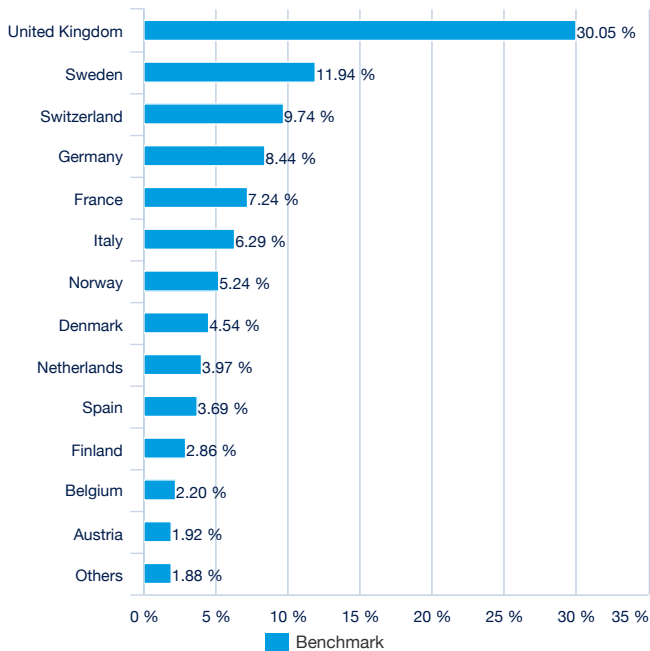
## Information (Source: Amundi)

Asset class : **Equity**Exposure : **Europe**Benchmark index currency : **EUR**Holdings : **873**

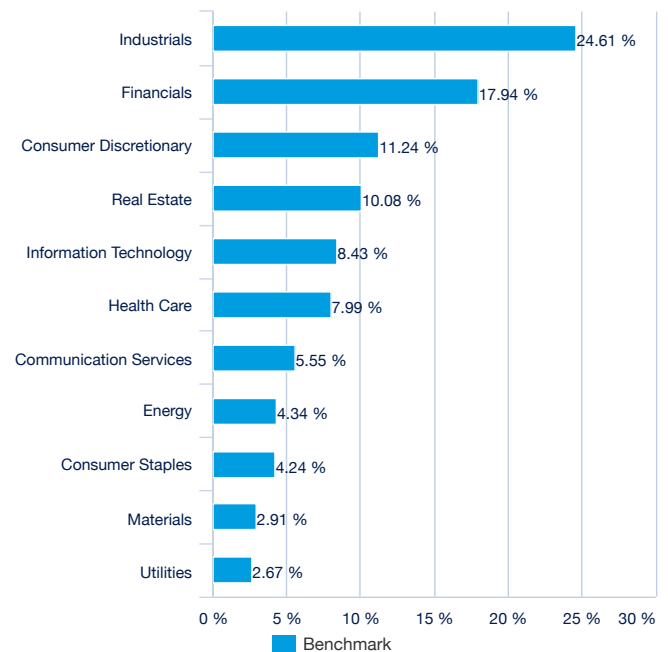
## Top 10 benchmark holdings (source : Amundi)

|                            | % of assets (Index) |
|----------------------------|---------------------|
| INTERMEDIATE CAPITAL GROUP | 0.97%               |
| HOWDEN JOINERY GRP         | 0.96%               |
| DIPLOMA PLC                | 0.87%               |
| BANCO DE SABADELL SA       | 0.84%               |
| CONVATEC GROUP PLC         | 0.80%               |
| ROTORK PLC                 | 0.79%               |
| PSP SWISS PROPERTY         | 0.76%               |
| GALENICA AG                | 0.75%               |
| IMI PLC                    | 0.73%               |
| BAWAG GROUP AG             | 0.72%               |
| <b>Total</b>               | <b>8.18%</b>        |

## Geographical breakdown (Source: Amundi)



## Benchmark Sector breakdown (source : Amundi)



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## Principal characteristics (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                 | 17/03/2023                        |
| Date of the first NAV                      | 13/03/2023                        |
| Share-class reference currency             | EUR                               |
| Classification                             | -                                 |
| Type of shares                             | Accumulation                      |
| ISIN code                                  | LU1681041544                      |
| Minimum investment to the secondary market | 1 Share(s)                        |
| Frequency of NAV calculation               | Daily                             |
| Ongoing charges                            | 0.23% ( Estimated ) - 06/02/2023  |
| Minimum recommended investment period      | 5 years                           |
| Fiscal year end                            | December                          |
| Primary Market Maker                       | BNP Paribas                       |

## Listing data (source : Amundi)

| Place               | Hours | CCY | Memo | Bloomberg Ticker | Bloomberg iNAV | Reuters RIC | Reuters iNAV |
|---------------------|-------|-----|------|------------------|----------------|-------------|--------------|
| Nyse Euronext Paris | -     | EUR | CEM  | CEM FP           | INCEM          | CEM.PA      | INCEMINAV.PA |

## Contact

## ETF Sales contact

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| Switzerland (French)    | +41 22 316 01 51      |
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