

# Amundi STOXX Europe 600 ESG II UCITS ETF - Dist

EQUITY ■

FACTSHEET

Marketing  
Communication

31/03/2024

## Key Information (Source: Amundi)

Net Asset Value (NAV) : **52.05 ( EUR )**  
NAV and AUM as of : **28/03/2024**  
Assets Under Management (AUM) :  
**58.96 ( million EUR )**  
ISIN code : **DE000ETF9603**  
Bloomberg code : **E960 GY**  
Replication type : **Physical**  
Benchmark :  
**100% STOXX EUROPE 600 ESG BROAD  
MARKET NET RETURN INDEX**  
Last coupon date : **26/09/2023**  
Latest coupons : **1.3300 ( EUR )**  
Date of the first NAV : **29/01/2018**  
First NAV : **39.98 ( EUR )**

## Objective and Investment Policy

The fund aims to track both the upward and downward performance of the "STOXX® Europe 600 ESG Broad Market EUR Net Return Index"

Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmarkindex.

## Risk Indicator (Source : Fund Admin)



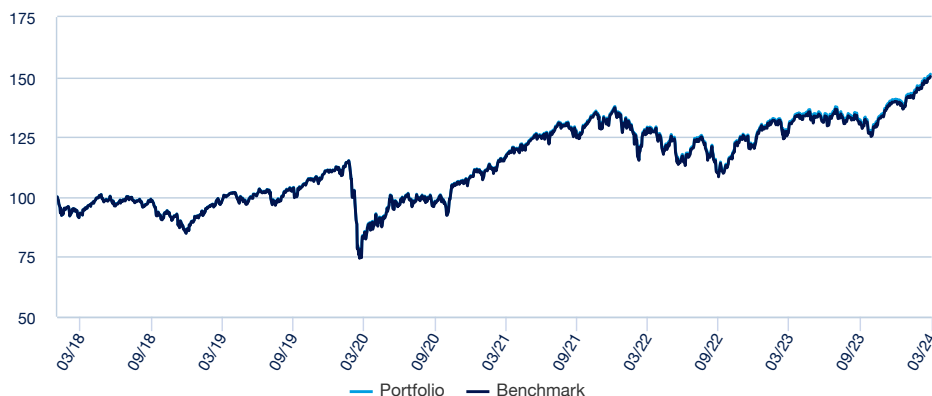
Lower Risk

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 29/01/2018 to 28/03/2024 (Source : Fund Admin)



### Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	10.62%	13.28%	16.95%
Benchmark volatility	10.67%	13.33%	17.11%
Ex-post Tracking Error	0.12%	0.14%	0.24%
Sharpe ratio	1.07	0.56	0.42

\* 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 29/12/2023	1 month 28/02/2024	3 months 29/12/2023	1 year 31/03/2023	3 years 31/03/2021	5 years 29/03/2019	10 years
Since							-
Portfolio	7.40%	3.87%	7.40%	15.05%	29.16%	53.94%	-
Benchmark	7.44%	3.86%	7.44%	14.93%	28.65%	53.09%	-
Spread	-0.03%	0.01%	-0.03%	0.12%	0.51%	0.85%	-

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

	2023	2022	2021	2020	2019
Portfolio	16.66%	-11.30%	25.38%	-1.67%	27.38%
Benchmark	16.32%	-11.33%	25.25%	-1.77%	27.46%
Spread	0.34%	0.03%	0.13%	0.10%	-0.08%

Performances related to distributing ETF are calculated reinvesting dividends into the ETF performance

\* 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.

## Index Data (Source : Amundi)

## Description of the Index

The index tracks the performance of approximately 480 stocks from the STOXX® Europe 600 determined by applying ESG criteria. The ESG criteria are compliance, engagement and ESG performance screens. Companies that are not compliant with the Global Standards Screening based on the assessment of data provider Sustainalytics are excluded. Global Standards Screening identifies companies that violate or are at risk of violating generally accepted international norms and standards enshrined in the United Nations Global Compact (UNGC) Principles, the Organization for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises, the UN Guiding Principles on Business and Human Rights (UNGPs) and their underlying conventions.

## Information (Source: Amundi)

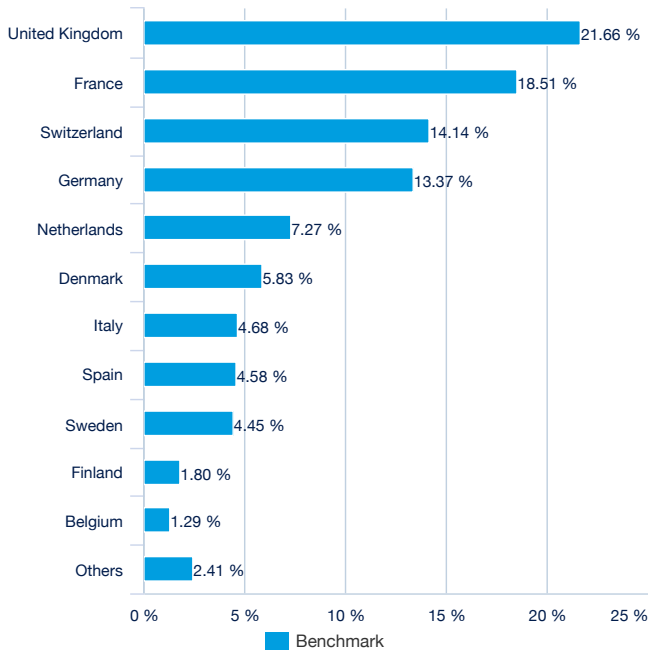
Asset class : **Equity**  
Exposure : **Europe**

Holdings : **480**

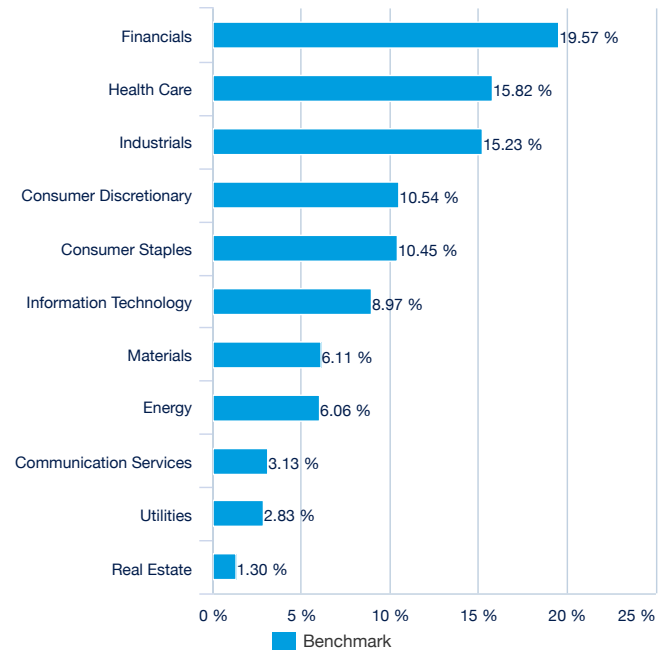
## Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
NOVO NORDISK A/S-B	4.03%
ASML HOLDING NV	3.75%
NESTLE SA-REG	2.76%
LVMH MOET HENNESSY LOUIS VUI	2.26%
SHELL PLC	2.10%
SAP SE / XETRA	2.06%
ASTRAZENECA GBP	2.04%
NOVARTIS AG-REG	1.94%
ROCHE HLDG AG-GENUSS	1.75%
TOTALENERGIES SE PARIS	1.59%
<b>Total</b>	<b>24.28%</b>

## Geographical breakdown (Source: Amundi)



## Benchmark Sector breakdown (source : Amundi)



## EQUITY

## Principal characteristics (Source : Amundi)

Fund structure	Mutual Fund (FCP) under German law
UCITS compliant	UCITS
Management Company	Amundi Luxembourg SA
Administrator	BNP Paribas S.A. Niederlassung Deutschland
Custodian	BNP Paribas S.A. Niederlassung Deutschland
Independent auditor	ERNST & YOUNG GMBH WIRTSCHAFTSPRÜFUNGSGESELLSCHAFT
Share-class inception date	29/01/2018
Date of the first NAV	29/01/2018
Share-class reference currency	EUR
Classification	-
Type of shares	Distribution
ISIN code	DE000ETF9603
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.19% ( realized ) - 26/09/2022
Minimum recommended investment period	5 years
Fiscal year end	June
Primary Market Maker	SOCIETE GENERALE

## Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Six Swiss Exchange	9:00 - 17:30	CHF	E960	CB1EUCHF SW	CB1EUCCH	CB1EUCHF.S	CB1EUCCH
Deutsche Börse	9:00 - 17:30	EUR	E960	E960 GY	E960EUIV	E960.DE	E960EUIV

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