

# AMUNDI MSCI EUROPE CLIMATE ACTION UCITS ETF Dist

EQUITY ■

FACTSHEET

Marketing  
Communication

31/03/2024

## Key Information (Source: Amundi)

Net Asset Value (NAV) : **111.89 ( EUR )**  
NAV and AUM as of : **29/03/2024**  
Assets Under Management (AUM) :  
**494.40 ( million EUR )**  
ISIN code : **LU2608817958**  
Replication type : **Physical**  
Benchmark :  
**100% MSCI EUROPE CLIMATE ACTION**

## Objective and Investment Policy

The investment objective of the Sub-Fund is to track both the upward and the downward evolution of the MSCI Europe Climate Action Net Total Return Index (the "Index"), denominated in Euros, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").

## 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.

« Technical net asset values may be calculated and published for any calendar day (excluding Saturdays and Sundays) that is neither a business day nor a transaction day. These technical net asset values are merely indicative and will not be the basis for purchasing, switching, redeeming and/or transferring shares. »

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

Under the new ESMA rules, EU domiciled funds are not allowed to report performance returns if the fund is less than 12 months old.

## EQUITY

## Index Data (Source : Amundi)

## Description of the Index

The Index is based on the MSCI Europe Index (the "Parent Index") and is representative of the performance of large and mid-cap stocks, across developed European countries, issued by companies that have been assessed to lead their sector peers in terms of their positioning and actions relative to climate transition, based on, among others, the MSCI "Climate Risk Management Weighted Average Score", while minimizing the volatility of the difference between the return of the Index and the return of the Parent Index.

## Information (Source: Amundi)

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

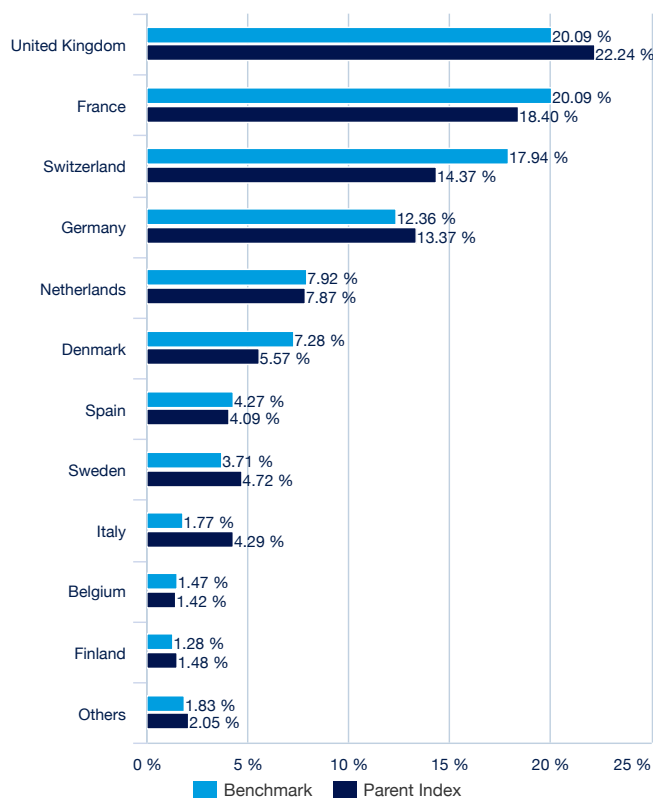
Holdings : **212**

## Top 10 benchmark holdings (source : Amundi)

|                              | % of assets (Index) | % assets (Parent index) |
|------------------------------|---------------------|-------------------------|
| NOVO NORDISK A/S-B           | 5.51%               | 3.78%                   |
| ASML HOLDING NV              | 5.14%               | 3.52%                   |
| NESTLE SA-REG                | 3.76%               | 2.57%                   |
| LVMH MOET HENNESSY LOUIS VUI | 3.29%               | 2.25%                   |
| ASTRAZENECA GBP              | 2.77%               | 1.90%                   |
| SAP SE / XETRA               | 2.69%               | 1.85%                   |
| NOVARTIS AG-REG              | 2.63%               | 1.80%                   |
| ROCHE HLDG AG-GENUSS         | 2.37%               | 1.62%                   |
| HSBC HOLDING PLC GBP         | 1.98%               | 1.36%                   |
| TOTALENERGIES SE PARIS       | 1.97%               | 1.35%                   |
| <b>Total</b>                 | <b>32.12%</b>       | <b>22.01%</b>           |

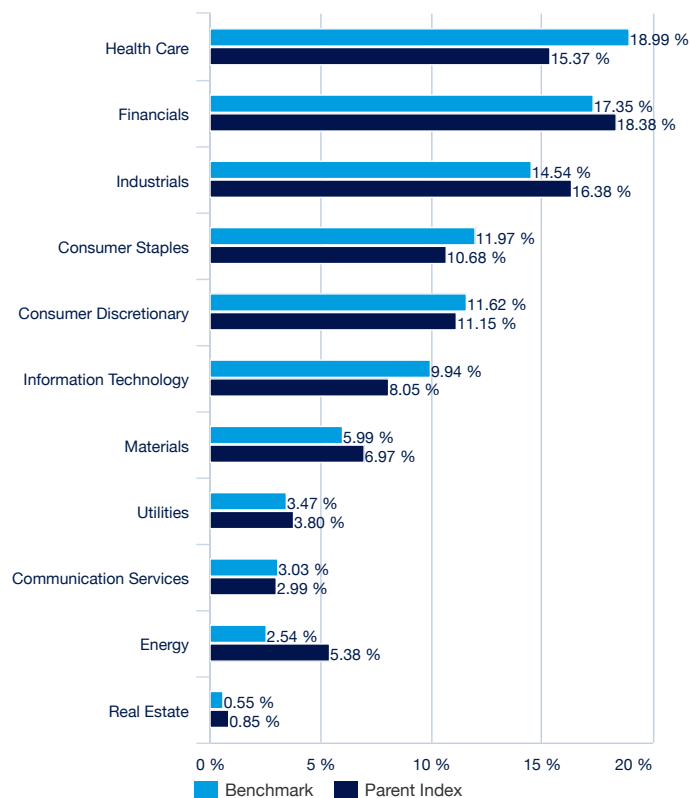
Parent index : **MSCI EUROPE**

## Geographical breakdown (Source: Amundi)



Parent index : **MSCI EUROPE**

## Benchmark Sector breakdown (source : Amundi)



Parent index : **MSCI EUROPE**

**Socially Responsible Investment (SRI)**

The SRI expresses sustainable development objectives in investment decisions by adding Environmental, Social and Governance (ESG) criteria in addition to the traditional financial criteria.

SRI thus aims to balance economic performance and social and environmental impact by financing companies and public entities which contribute to sustainable development whatever their business sector. By influencing the governance and behaviour of stakeholders, SRI promotes a responsible economy.

**Evaluation by ESG criteria (Source: Amundi)**

|                       | Index | Parent index |
|-----------------------|-------|--------------|
| <b>Overall Rating</b> | 8.15  | 7.87         |
| <b>Environment</b>    | 7.18  | 6.84         |
| <b>Social</b>         | 5.58  | 5.40         |
| <b>Governance</b>     | 6.33  | 6.36         |

Parent index : **MSCI EUROPE**

**ESG criteria**

The criteria are extra-financial criteria used to assess the Environmental, Social and Governance practices of companies.

Environmental, Social, and Governance risks and opportunities are posed by large scale trends (e.g. climate change, resource scarcity, demographic shifts) as well as by the nature of the company's operations.

Scores are on a 0-10 scale, with 10 being the best.

**"E" for Environment** (Climate Change, Natural Resources, Pollution & Waste and Environmental Opportunities)

**"S" for Social** (Human Capital, Product Liability, Stakeholder Opposition and Social Opportunities)

**"G" for Governance** (Corporate Governance and Corporate Behavior)

Source: Raw ESG datas for companies are provided by MSCI

**Carbon footprint****Carbon footprint: carbon emissions per euro million invested**

|                                                         | Index | Parent Index |
|---------------------------------------------------------|-------|--------------|
| Total carbon portfolio footprint (Index/Parent index) : | 74.05 | 108.51       |

**Carbon footprint**

This indicator measures the portfolio's carbon emissions in metric tonnes of carbon equivalent (tCO<sub>2</sub>e) per euro million invested.

This is an indicator of the emissions generated by investment in this portfolio.

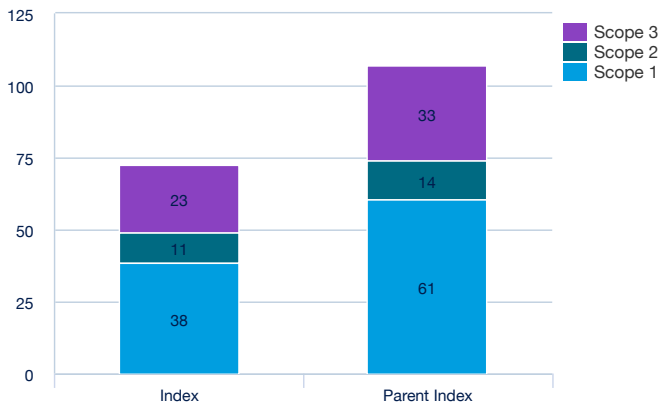
**Definition of scopes :**

- **Scope 1** : all emissions that arise directly from sources that are owned or controlled by the company.

- **Scope 2** : all indirect emissions generated by the purchase or production of electricity, steam or heat.

- **Scope 3** : all other indirect emissions, both upstream and downstream in the value chain. To ensure the robustness of the data, in this report we have chosen to use only part of scope 3, i.e. upstream emissions linked to first-tier suppliers. First-tier suppliers are those with which the company has a strong relationship and on which it can exercise direct influence.

Source : The carbon emissions data is supplied by Trucost. It corresponds to companies' annual emissions expressed in tCO<sub>2</sub>e, which covers the six greenhouse gases defined in the Kyoto protocol whose emissions are converted into global warming potential (GWP) in CO<sub>2</sub> equivalent.



Parent index : **MSCI EUROPE**

**ISR Label**

**Principal characteristics (Source : Amundi)**

|                                            |                                   |
|--------------------------------------------|-----------------------------------|
| Fund structure                             | SICAV under Luxembourg law        |
| UCITS compliant                            | UCITS                             |
| Management Company                         | Amundi Luxembourg SA              |
| Administrator                              | SOCIETE GENERALE LUXEMBOURG       |
| Custodian                                  | SOCIETE GENERALE LUXEMBOURG       |
| Independent auditor                        | PRICEWATERHOUSECOOPERS LUXEMBOURG |
| Share-class inception date                 | 02/05/2023                        |
| Date of the first NAV                      | 24/05/2023                        |
| Share-class reference currency             | EUR                               |
| Classification                             | -                                 |
| Type of shares                             | Distribution                      |
| ISIN code                                  | LU2608817958                      |
| Minimum investment to the secondary market | 1 Share(s)                        |
| Frequency of NAV calculation               | Daily                             |
| Ongoing charges                            | 0.09% ( Estimated ) - 04/05/2023  |
| Minimum recommended investment period      | 5 years                           |
| Fiscal year end                            | September                         |
| Primary Market Maker                       | SOCIETE GENERALE / LANG & SCHWARZ |

**Listing data (source : Amundi)**

| Place          | Hours        | CCY | Mnemo | Bloomberg Ticker | Bloomberg iNAV | Reuters RIC | Reuters iNAV      |
|----------------|--------------|-----|-------|------------------|----------------|-------------|-------------------|
| Deutsche Börse | 9:00 - 17:30 | EUR | AE5B  | AE5B GY          | IAE5BEIV       | AE5B.DE     | IAE5BEURINAV=SOLA |

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