AMUNDI MSCI USA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF Dist

FACTSHEET

Marketing Communication

31/03/2024

EQUITY

Key Information (Source: Amundi)

Net Asset Value (NAV) : **458.18 (EUR)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) : **3,601.42 (million EUR)**
ISIN code : **IE000QQ8Z0D8**
Replication type : **Physical**
Benchmark : **100% MSCI USA ESG BROAD CTB SELECT**

Objective and Investment Policy

The objective of the Sub-Fund is to track the performance of the MSCI USA ESG Broad CTB Select Index (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)*

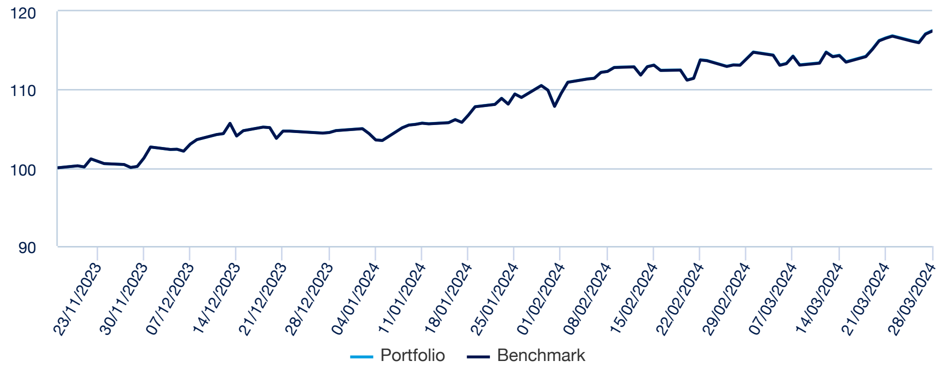
1 2 3 4 **5** 6 7

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 17/11/2023 to 28/03/2024 (Source : Fund Admin)



Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	11.04%	15.26%	18.13%
Benchmark volatility	11.04%	15.26%	18.14%
Ex-post Tracking Error	0.05%	0.06%	0.97%
Sharpe ratio	2.32	0.71	0.52

* 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	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	29/03/2019	23/03/2006
Portfolio	12.18%	3.12%	12.18%	29.13%	42.34%	99.90%	478.86%
Benchmark	12.14%	3.10%	12.14%	29.15%	42.36%	99.07%	425.05%
Spread	0.04%	0.02%	0.04%	-0.02%	-0.02%	0.82%	53.81%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	21.50%	-15.89%	-	-	-
Benchmark	21.60%	-15.86%	-	-	-
Spread	-0.09%	-0.04%	-	-	-

** 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 & Multistrategies team

Christophe Neves

Lead Portfolio Manager

Eric Alcaraz

Co-Portfolio Manager

Index Data (Source : Amundi)

Description of the 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. The Index is constructed by applying a combination of values based exclusions and an optimization process to increase the ESG score compared to the Parent Index and to meet the EU CTB regulation minimum requirements while targeting a similar risk profile to the Parent Index.

Information (Source: Amundi)

Asset class : **Equity**
Exposure : **USA**

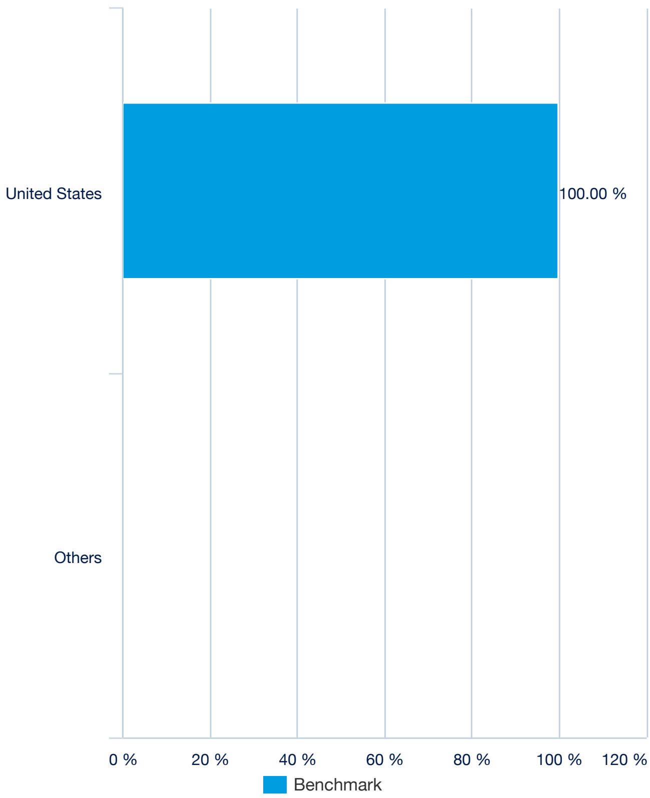
Holdings : **545**

Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)	% assets (Parent index)
MICROSOFT CORP	6.88%	-
APPLE INC	5.28%	-
NVIDIA CORP	5.05%	-
AMAZON.COM INC	3.50%	-
ALPHABET INC CL C	2.88%	-
META PLATFORMS INC-CLASS A	2.02%	-
ELI LILLY & CO	1.57%	-
UNITEDHEALTH GROUP INC	1.27%	-
JPMORGAN CHASE & CO	1.22%	-
TEXAS INSTRUMENTS	1.17%	-
Total	**30.84%**	**-**

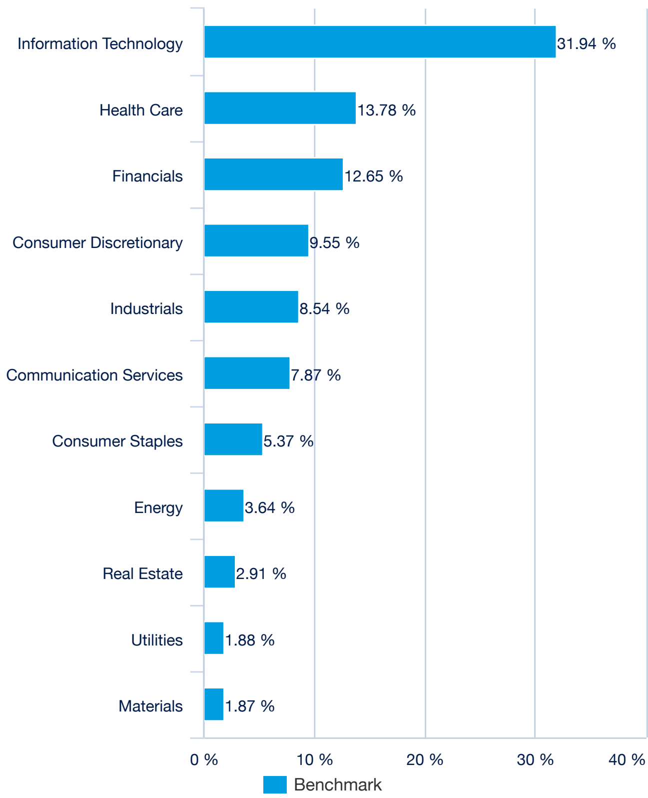
Parent index :

Geographical breakdown (Source: Amundi)



Parent index :

Benchmark Sector breakdown (source : Amundi)



Parent index :

Amundi Asset Management, SAS (French : Société par Actions Simplifiée)
with a capital of 1 143 615 555 €
AMF approved Portfolio Management Company- GP number 04000036
Corporate address: 91-93, Boulevard Pasteur - 75015 Paris- France 437 574 452 RCS Paris

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	PTF
Overall Rating	7.48	7.49
Environment	7.13	7.13
Social	5.58	5.58
Governance	5.74	5.74

Parent index :

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)

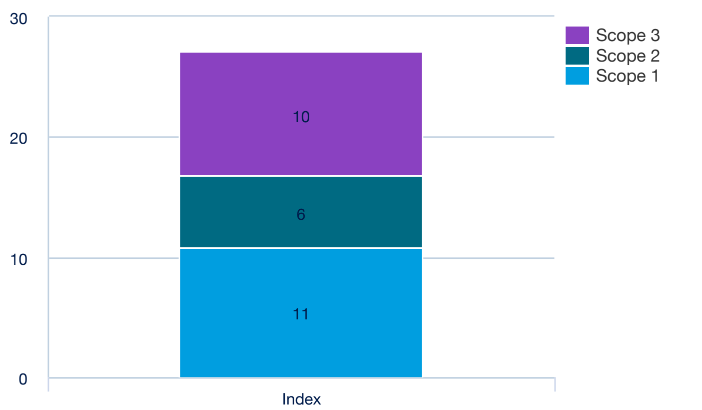
“G” for Governance (Corporate Governance and Corporate Behavior)

Source: Raw ESG datas for companies are provided by MSCI

Carbon footprint

Carbon footprint: carbon emissions per euro million invested

	Parent Index	PTF
Total carbon portfolio footprint (Index/Parent index) :	-	26.84



Parent index :

Carbon footprint

This indicator measures the portfolio's carbon emissions in metric tonnes of carbon equivalent (tCO2e) 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 tCO2e, which covers the six greenhouse gases defined in the Kyoto protocol whose emissions are converted into global warming potential (GWP) in CO2 equivalent.

ISR Label

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Principal characteristics (Source : Amundi)

Fund structure	ICAV Irish
UCITS compliant	UCITS
Management Company	Amundi Ireland Limited
Administrator	HSBC Securities Services (Ireland) DAC
Custodian	HSBC Continental Europe
Independent auditor	PRICEWATERHOUSECOOPERS
Share-class inception date	16/11/2023
Date of the first NAV	23/03/2006
Share-class reference currency	EUR
Classification	-
Type of shares	Distribution
ISIN code	IE000QQ8Z0D8
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.09% (Estimated) - 16/11/2023
Minimum recommended investment period	5 years
Fiscal year end	December
Primary Market Maker	

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Deutsche Börse	-	GBP	LYYD	LYYD GY	USALIV	LYYBGBP.DE	USALINAV=SOLA
Deutsche Börse	-	EUR	LYYB	LYYB GY	LUSAIV	LYYB.DE	LUSAINAV=SOLA
Deutsche Börse	-	USD	LYYC	LYYC GY	LYUSAIV	LYYBUSD.DE	LYUSAINAV=SOLA
Borsa Italiana	-	EUR	LUSA	LUSA IM	LUSAIV	LUSA.MI	LUSAINAV=SOLA
Nyse Euronext Paris	-	EUR	USA	USA FP	LUSAIV	USA.PA	LUSAINAV=SOLA

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