

AMUNDI MSCI UK IMI SRI PAB - UCITS ETF DR - EUR

FACTSHEET

Marketing
Communication

31/03/2024

EQUITY ■

Key Information (Source: Amundi)

Net Asset Value (NAV) : (A) 782.44 (EUR)
(D) 14.13 (EUR)

NAV and AUM as of : 28/03/2024

Assets Under Management (AUM) :
139.11 (million EUR)

ISIN code : (A) LU1437025023
(D) LU2368674631

Replication type : Physical

Benchmark :
100% MSCI UK IMI SRI FILTERED PAB

Objective and Investment Policy

AMUNDI MSCI UK IMI SRI PAB - UCITS ETF DR seeks to replicate, as closely as possible, the performance of the MSCI UK IMI SRI Filtered PAB Index whether the trend is rising or falling. This ETF offers exposure to large, mid and small-cap companies of the UK market using a best-in-class approach by only selecting companies that have the highest MSCI ESG Ratings. It incorporates exclusion criteria on Nuclear power, Nuclear Weapons, Tobacco, Alcohol, Gambling, Controversial Weapons, Conventional Weapons, Civilian Firearms, Oil & Gas, Thermal Coal, Fossil Fuel Reserves, Genetically Modified organisms (GMO) and Adult Entertainment and each constituent weight is capped at 5%. Additionally, about climate transition, the fund meets the EU Paris-aligned benchmark (EU PAB) regulation minimum requirements.

For further information, please refer to the KIID, the fund prospectus and the MSCI index methodology for full details on exclusion criteria.

Risk Indicator (Source : Fund Admin)



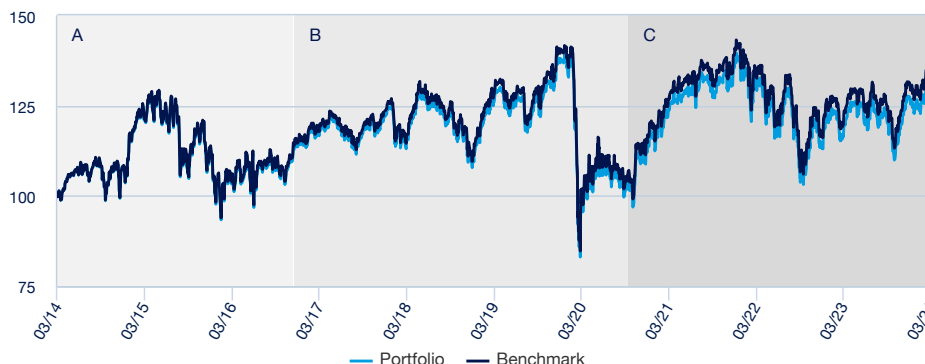
Lower Risk

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 28/03/2014 to 28/03/2024 (Source : Fund Admin)



A : Simulation faite sur la base des performances, du 22 septembre 2009 au 12 décembre 2016, du Fonds français « AMUNDI ETF FTSE 100 UCITS ETF » géré par Amundi Asset Management, et absorbé par AMUNDI ETF FTSE 100 le 13 décembre 2016.

B : Until the end of this period, the reference indicator of the Sub-Fund was FTSE 100 Index

C : Since the beginning of this period, the reference indicator of the sub-fund is MSCI UK IMI SRI Filtered PAB

Cumulative returns* (Source: Fund Admin)

| | YTD | 1 month | 3 months | 1 year | 3 years | 5 years | Since |
|-----------|------------|------------|------------|------------|------------|------------|------------|
| | 29/12/2023 | 29/02/2024 | 29/12/2023 | 31/03/2023 | 31/03/2021 | 29/03/2019 | 22/09/2009 |
| Portfolio | 5.45% | 6.15% | 5.45% | 11.78% | 8.31% | 6.38% | 119.01% |
| Benchmark | 5.54% | 6.18% | 5.54% | 12.12% | 9.09% | 7.98% | 128.52% |
| Spread | -0.09% | -0.04% | -0.09% | -0.35% | -0.78% | -1.60% | -9.51% |

Calendar year performance* (Source: Fund Admin)

| | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 | 2014 |
|-----------|--------|---------|--------|---------|--------|--------|--------|--------|--------|--------|
| Portfolio | 12.64% | -17.40% | 20.61% | -17.26% | 23.83% | -9.22% | 6.30% | 2.46% | 3.58% | 7.68% |
| Benchmark | 13.02% | -17.28% | 20.87% | -16.92% | 24.28% | -8.90% | 6.66% | 2.81% | 3.90% | 8.00% |
| Spread | -0.38% | -0.13% | -0.26% | -0.35% | -0.45% | -0.31% | -0.36% | -0.35% | -0.32% | -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.

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Meet the Team



Isabelle Lafargue

Head of Index & Multistrategies Management –
Regional Funds



Quentin Berrou

Lead Portfolio Manager

Index Data (Source : Amundi)

Description of the Index

MSCI UK IMI SRI Filtered PAB Index is an equity index based on the MSCI United Kingdom IMI Index representative of the large, mid and small-cap securities of the UK market ("Parent Index"). The Index provides exposure to companies that have the highest Environmental, Social and Governance (ESG) rating in each sector of the Parent Index and excludes companies whose products have negative social or environmental impacts. 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 Paris-aligned benchmark (EU PAB) regulation minimum requirements.

Information (Source: Amundi)

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

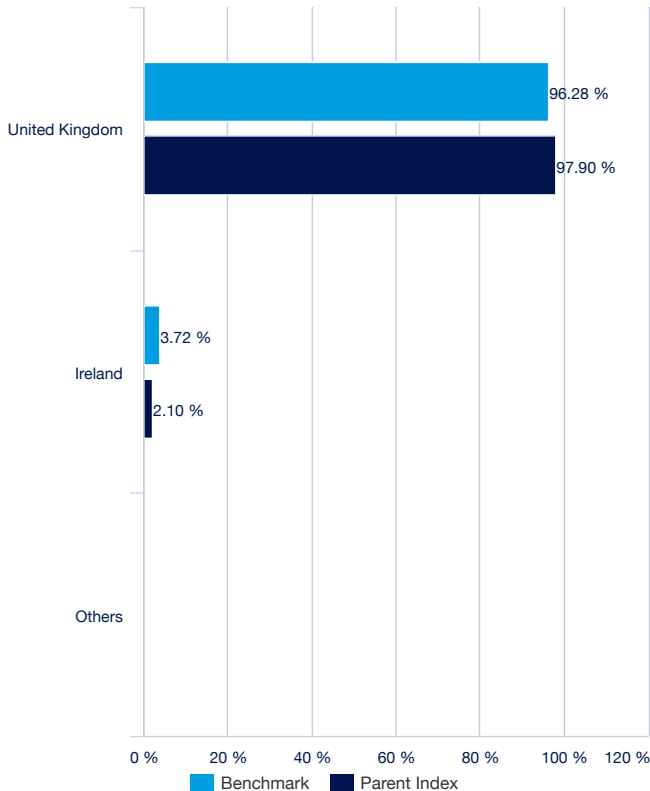
Holdings : **101**

Top 10 benchmark holdings (source : Amundi)

| | % of assets (Index) | % assets (Parent index) |
|-----------------------------|---------------------|-------------------------|
| ASTRAZENECA GBP | 4.85% | 7.33% |
| LONDON STOCK EXCHANGE GROUP | 4.84% | 1.75% |
| RELX PLC | 4.75% | 2.86% |
| LLOYDS BANKING GROUP PLC | 4.11% | 1.46% |
| CRH PLC UK | 3.72% | 2.10% |
| RECKITT BENCKISER GROUP PLC | 3.70% | 1.43% |
| BARCLAYS PLC | 3.27% | 1.23% |
| SSE PLC | 3.08% | 0.80% |
| 3I GROUP PLC | 2.98% | 1.21% |
| HALMA PLC | 2.73% | 0.40% |
| Total | 38.04% | 20.55% |

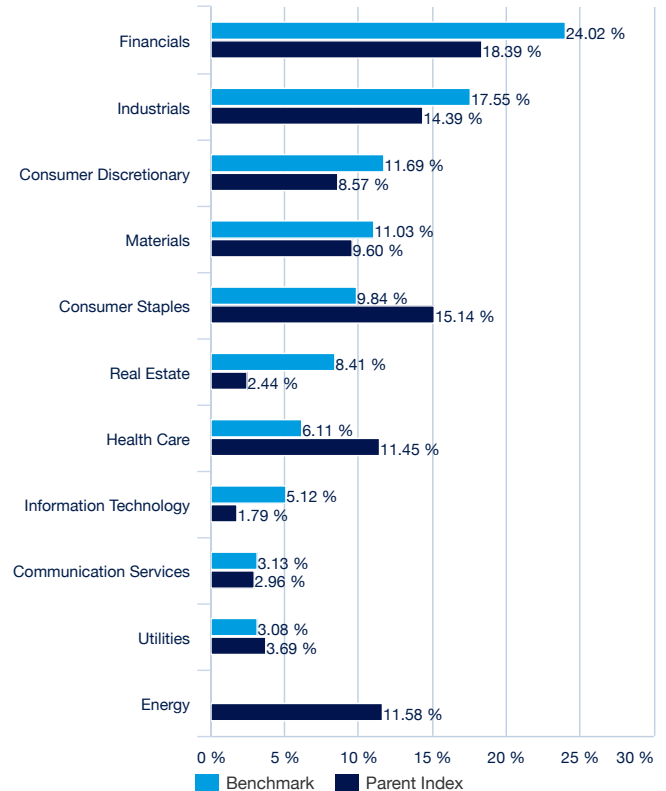
Parent index : **MSCI United Kingdom IMI**

Geographical breakdown (Source: Amundi)



Parent index : **MSCI United Kingdom IMI**

Benchmark Sector breakdown (source : Amundi)



Parent index : **MSCI United Kingdom IMI**

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.

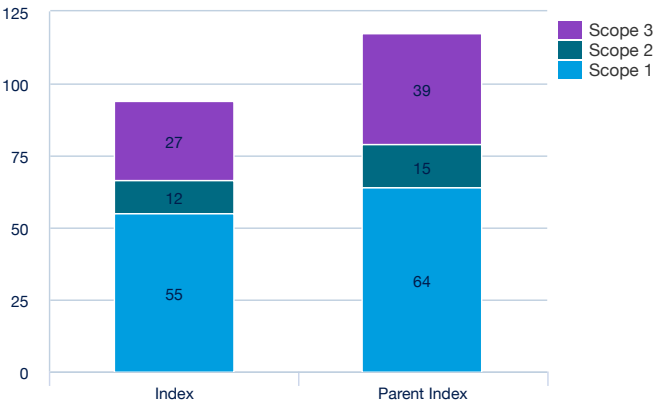
Evaluation by ESG criteria (Source: Amundi)

| | Index | Parent index | ESG criteria |
|--|-------|--------------|--|
| Overall Rating | 8.47 | 7.88 | The criteria are extra-financial criteria used to assess the Environmental, Social and Governance practices of companies. |
| Environment | 7.10 | 6.57 | 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. |
| Social | 5.33 | 5.09 | |
| Governance | 7.45 | 7.00 | |
| Parent index : MSCI United Kingdom IMI | | | 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

Total carbon portfolio footprint (Index/Parent index) : Index 94.06 Parent Index 123.33



Parent index : MSCI United Kingdom IMI

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.

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 | 29/06/2016 |
| Date of the first NAV | 22/09/2009 |
| Share-class reference currency | EUR |
| Classification | Not applicable |
| Type of shares | (A) Accumulation (D) Distribution |
| ISIN code | (A) LU1437025023 (D) LU2368674631 |
| Minimum investment to the secondary market | 1 Share(s) |
| Frequency of NAV calculation | Daily |
| Ongoing charges | 0.18% (realized) - 08/02/2023 |
| Minimum recommended investment period | 5 years |
| Fiscal year end | December |
| Primary Market Maker | BNP Paribas |

Listing data (source : Amundi)

| Place | Hours | CCY | Mnemo | Bloomberg Ticker | Bloomberg iNAV | Reuters RIC | Reuters iNAV |
|---------------------|--------------|-----|-------|------------------|----------------|-------------|--------------|
| Nyse Euronext Paris | 9:05 - 17:35 | EUR | C1U | C1U FP | INC1U | C1U.PA | INC1UINAV.PA |

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