

AMUNDI MSCI CHINA A II - UCITS ETF Dist

EQUITY ■

FACTSHEET

Marketing
Communication

31/03/2024

Key Information (Source: Amundi)

Net Asset Value (NAV) : **127.92 (USD)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) :
184.58 (million USD)
ISIN code : **LU2572256746**
Replication type : **Synthetical**
Benchmark : **100% MSCI CHINA A**

Objective and Investment Policy

The objective of this Sub-Fund is to track the performance of MSCI China A 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 & Reward Profile (SRII) (Source: Fund Admin)

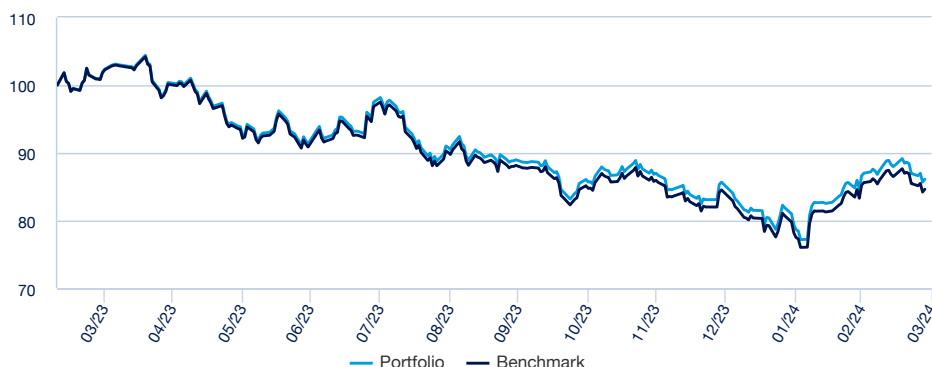


Lower risk, potentially lower rewards
Higher risk, potentially higher rewards

The SRII represents the risk and return profile as presented in the Key Investor Information Document (KIID). The lowest category does not imply that there is no risk. The SRII is not guaranteed and may change over time.

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

Performances from 10/03/2023 to 28/03/2024 (Source : Fund Admin)



Cumulative returns* (Source: Fund Admin)

Since	YTD 29/12/2023	1 month 29/02/2024	3 months 29/12/2023	1 year 31/03/2023	3 years	5 years	Since 10/03/2023
Portfolio	0.51%	-0.58%	0.51%	-15.88%	-	-	-13.88%
Benchmark	0.11%	-0.70%	0.11%	-17.24%	-	-	-15.37%
Spread	0.40%	0.12%	0.40%	1.36%	-	-	1.48%

Calendar year performance* (Source: Fund Admin)

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

Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	17.14%	-	16.85%
Benchmark volatility	17.14%	-	16.84%
Ex-post Tracking Error	0.02%	-	0.02%
Sharpe ratio	-1.26	-	-1.12

* 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

* 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 is a free float-adjusted capitalisation-weighted index that is representative of exposure to the performance mid-cap and large-cap A shares. A shares are the shares of companies that are incorporated in the People's Republic of China, excluding Hong Kong and Macau (the PRC) and which are traded on the Shanghai and Shenzhen stock exchanges and quoted in Chinese yuan (CNY). The Benchmark Index is representative of A shares that are traded on Shanghai Hong-Kong Stock Connect or Shenzhen Hong-Kong Stock Connect exchanges (the "Stock Connect Programmes") and which are components of the MSCI China All Shares Index.

Information (Source: Amundi)

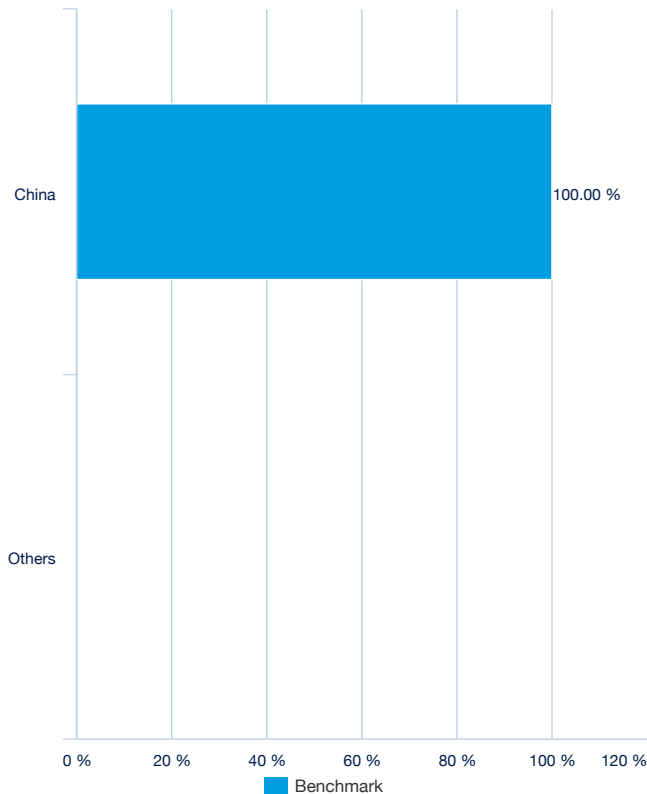
Asset class : **Equity**Exposure : **China**Benchmark index currency : **USD**Holdings : **519**

Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)	% assets (Parent index)
KWEICHOW MOUT CO L-A NT-SS	5.75%	-
CONTEMPORARY AMPEREX TECHN-A NTH-SZSE	2.25%	-
CHINA MERCHANTS BANK NT-SS	1.79%	-
CHINA YANGTZE PO-A NT-SS	1.64%	-
WULIANGYE YIBIN CO LTD NT-SZ	1.60%	-
PING AN INSURANCE-A NT-SS	1.18%	-
BYD CO LTD -A NTH-SZSE	0.99%	-
AGRICULTURAL BANK OF CHINA-A NTH- SSE	0.97%	-
ZIJIN MINING GROUP CO LTD-A NTH-SSE	0.93%	-
SHENZHEN MINDRAY BIO-MEDIC-A NTH- SZSE	0.92%	-
Total	18.02%	-

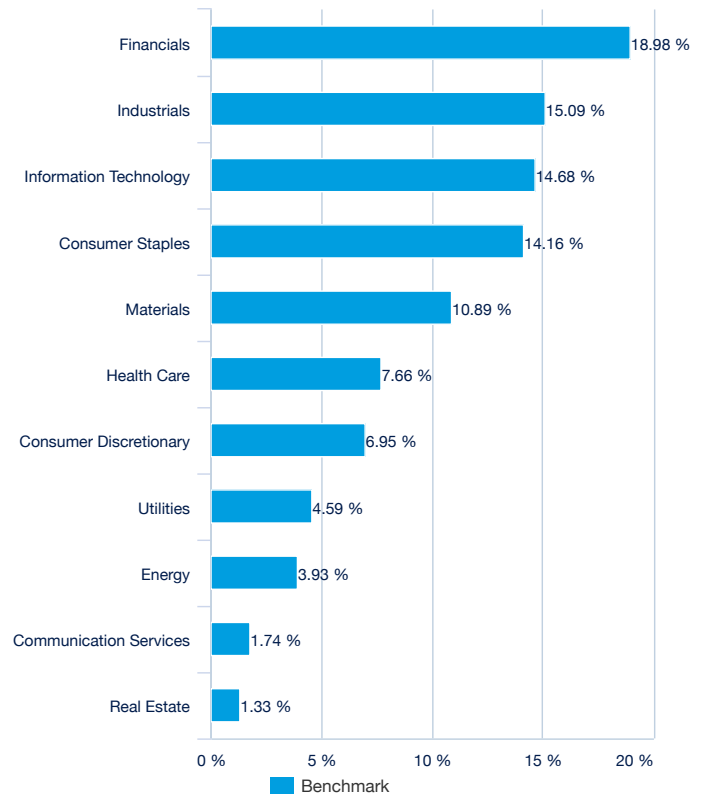
Parent index :

Geographical breakdown (Source: Amundi)



Parent index :

Benchmark Sector breakdown (source : Amundi)



Parent index :

EQUITY

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.

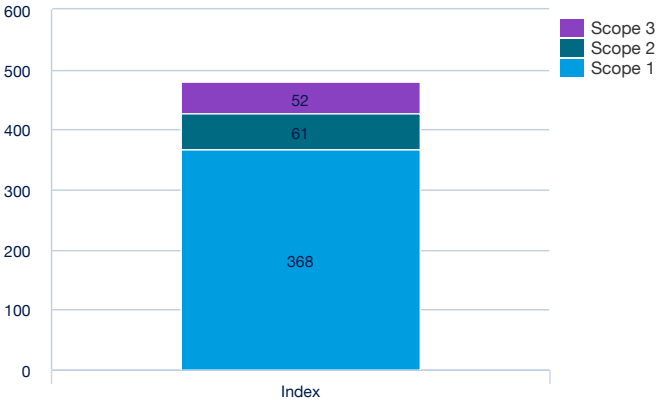
Evaluation by ESG criteria (Source: Amundi)

	Index	PTF	ESG criteria
Overall Rating	3.43	6.85	The criteria are extra-financial criteria used to assess the Environmental, Social and Governance practices of companies.
Environment	4.59	6.69	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
Social	3.73	5.62	
Governance	3.89	5.36	
Parent index :			

Carbon footprint

Carbon footprint: carbon emissions per euro million invested

	Parent Index	PTF
Total carbon portfolio footprint (Index/Parent index) :	-	38.99



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



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	10/03/2023
Date of the first NAV	10/03/2023
Share-class reference currency	USD
Classification	-
Type of shares	Distribution
ISIN code	LU2572256746
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.25% (Estimated) - 20/03/2023
Minimum recommended investment period	5 years
Fiscal year end	December
ISA and SIPP Eligible	-
Primary Market Maker	BNP Paribas

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Deutsche Börse	-	EUR	C024	C024 GY	CNAVCO24	C024.DE	C024EURINAV=SOLA
Deutsche Börse	-	USD	C025	C025 GY	IC025	C024USD.DE	IC025INAV=SOLA

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