

AMUNDI INDEX MSCI EUROPE ESG BROAD CTB - UCITS ETF DR - EUR

EQUITY ■

FACTSHEET

Marketing
Communication

31/03/2024

Key Information (Source: Amundi)

Net Asset Value (NAV) : **327.44 (EUR)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) :
1,705.05 (million EUR)
ISIN code : **LU1681042609**
Replication type : **Physical**
Benchmark :
100% MSCI EUROPE ESG BROAD CTB SELECT

Objective and Investment Policy

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

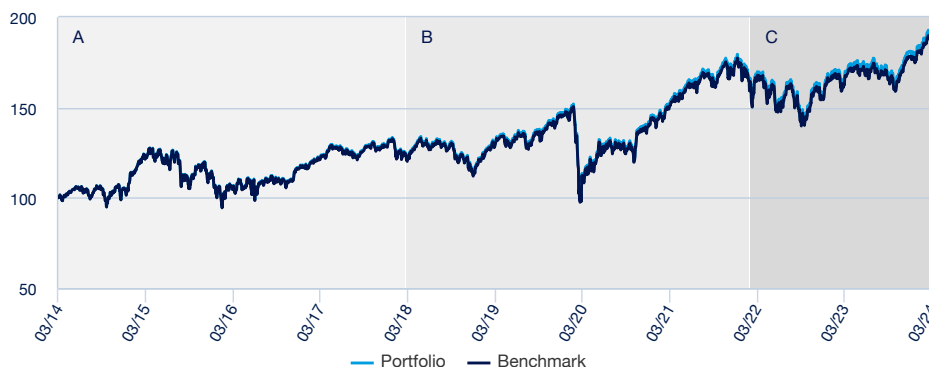


Lower risk, potentially lower rewards
Higher risk, potentially higher rewards

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



A : Sur la base des performances réalisées depuis la date de lancement du Fonds français « AMUNDI ETF MSCI EUROPE UCITS ETF » géré par Amundi Asset Management et absorbé par « AMUNDI MSCI EUROPE » le 22.03.2018

B : Performance of the Sub-Fund since the date of its launch

C : Since this date, the sub fund will move his benchmark from MSCI Europe to MSCI Europe ESG Broad CTB Select Index

Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	11.23%	13.81%	19.00%
Benchmark volatility	11.24%	13.79%	18.99%
Ex-post Tracking Error	0.09%	0.10%	0.07%
Sharpe ratio	0.96	0.50	0.33

* 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	16/09/2008
Portfolio	7.31%	3.60%	7.31%	14.38%	27.09%	49.11%	183.65%
Benchmark	7.27%	3.58%	7.27%	14.14%	26.42%	47.93%	179.88%
Spread	0.04%	0.03%	0.04%	0.24%	0.67%	1.18%	3.77%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	15.90%	-11.62%	25.32%	-3.24%	26.29%	-10.40%	10.42%	2.70%	8.37%	7.01%
Benchmark	15.68%	-11.79%	25.13%	-3.32%	26.05%	-10.57%	10.24%	2.58%	8.22%	6.84%
Spread	0.22%	0.16%	0.19%	0.08%	0.24%	0.17%	0.18%	0.12%	0.15%	0.17%

* 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**Vincent Masson**

Senior Portfolio Manager - Index & Multistrategies

**Jerome Gueguen**

Co-Portfolio Manager

Index Data (Source : Amundi)

Description of the Index

MSCI Europe ESG Broad Select Index is an equity index based on the MSCI Europe Index representative of the large and mid-cap securities across developed markets countries in Europe (the "Parent Index"). The index excludes companies whose products have negative social or environmental impacts, while overweighting companies with strong ESG Score and reducing carbon footprint by at least 20% compared to its Parent Index whilst maintaining the risk and return characteristics similar to those of the Parent Index.

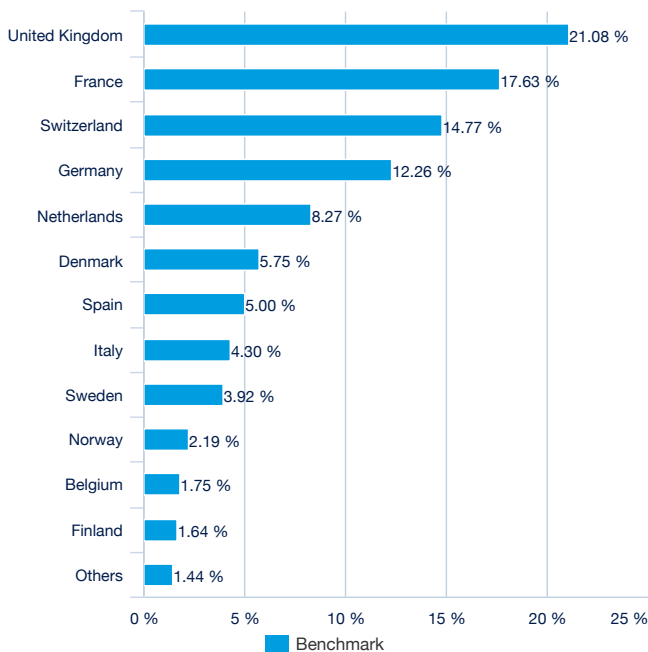
Information (Source: Amundi)

Asset class : **Equity**Exposure : **Europe**Benchmark index currency : **EUR**Holdings : **380**

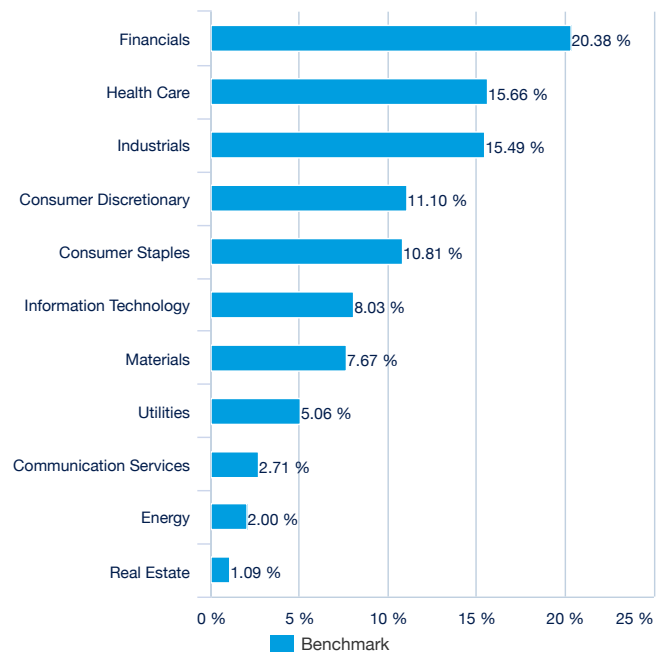
Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
NOVO NORDISK A/S-B	3.91%
ASML HOLDING NV	3.60%
LVMH MOET HENNESSY LOUIS VUI	2.26%
ASTRAZENECA GBP	2.08%
NOVARTIS AG-REG	2.06%
SAP SE / XETRA	1.89%
ROCHE HLDG AG-GENUSS	1.66%
SCHNEIDER ELECT SE	1.55%
HSBC HOLDING PLC GBP	1.47%
L OREAL	1.39%
Total	21.86%

Geographical breakdown (Source: Amundi)



Benchmark Sector breakdown (source : Amundi)



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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	22/03/2018
Date of the first NAV	16/09/2008
Share-class reference currency	EUR
Classification	-
Type of shares	Accumulation
ISIN code	LU1681042609
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.14% (Estimated) - 14/02/2023
Minimum recommended investment period	5 years
Fiscal year end	December
ISA and SIPP Eligible	Yes
UK Distrib/Report Status	Yes
Primary Market Maker	BNP Paribas

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
BIVA	-	EUR	CEU3	CEU3N MM	-	-	-
London Stock Exchange	8:00 - 16:30	GBX	CEUR	CEUR LN	INCEU	ACEUR.L	INCEUINAV.PA
Deutsche Börse	9:00 - 17:30	EUR	CEUG	CEUG GY	INCEU	CEUG.DE	INCEUINAV.PA
Six Swiss Exchange	9:00 - 17:30	EUR	CEU	CEU SW	INCEU	CEU.S	INCEUINAV.PA
Borsa Italiana	9:00 - 17:30	EUR	CEU	CEU IM	INCEU	CEU.MI	INCEUINAV.PA
Nyse Euronext Paris	9:05 - 17:35	EUR	CEU	CEU FP	INCEU	CEU.PA	INCEUINAV.PA
Nyse Euronext Amsterdam	9:05 - 17:35	USD	UCEU	UCEU NA	IUCEU	UCEU.AS	IUCEUINAV.PA

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