AMUNDI MSCI EMERGING EX CHINA ESG LEADERS SELECT - UCITS ETF DR

FACTSHEET

Marketing Communication

31/03/2024

EQUITY

Key Information (Source: Amundi)

Net Asset Value (NAV) : **44.55 (USD)**

NAV and AUM as of : **28/03/2024**

Assets Under Management (AUM) :
472.39 (million USD)

ISIN code : **LU2345046655**

Replication type : **Physical**

Benchmark :
100% MSCI EM EX CHINA REGION ESG LEADERS SELECT 5% ISSUER CAPPED

Objective and Investment Policy

The objective of this Sub-Fund is to track the performance of MSCI EM ex China Region ESG Leaders Select 5% Issuer Capped 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 (SRRI) (Source: Fund Admin)

1 2 3 4 5 **6** 7

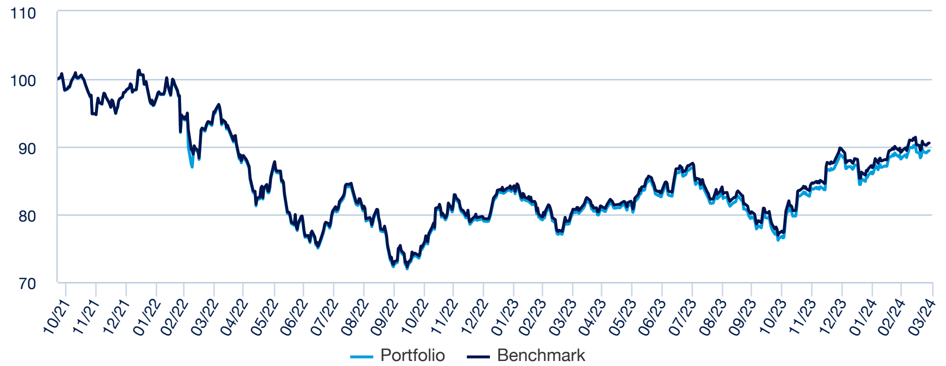
Lower risk, potentially lower rewards

Higher risk, potentially higher rewards

The SRRI 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 SRRI is not guaranteed and may change over time.

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

Performances from 22/10/2021 to 28/03/2024 (Source : Fund Admin)



Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	12.16%	-	15.02%
Benchmark volatility	12.15%	-	14.88%
Ex-post Tracking Error	0.18%	-	2.40%
Sharpe ratio	0.47	-	-0.55

* 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	-	-	22/10/2021
Portfolio	0.70%	1.29%	0.70%	11.32%	-	-	-10.59%
Benchmark	0.87%	1.41%	0.87%	12.10%	-	-	-9.47%
Spread	-0.17%	-0.13%	-0.17%	-0.78%	-	-	-1.12%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	12.41%	-19.68%	-	-	-
Benchmark	13.08%	-19.34%	-	-	-
Spread	-0.67%	-0.33%	-	-	-

** 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.*

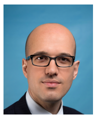
Meet the Team

Lionel Brafman

Head of the Index & Multistrategies team

Marie-Charlotte Lebigue

Lead Portfolio Manager



David Heard

Co-Portfolio Manager

Index Data (Source : Amundi)

Description of the Index

MSCI EM ex China Region ESG Leaders Select 5% Issuer Capped is an equity index based on the MSCI Emerging Markets ex China Index ("Parent Index") representative of large and mid-cap stocks across 26 of the 27 Emerging Markets (EM) countries (as of January 2021) excluding China and issued by companies that have the highest Environmental, Social and Governance (ESG) rating in each sector of the Parent Index.

Information (Source: Amundi)

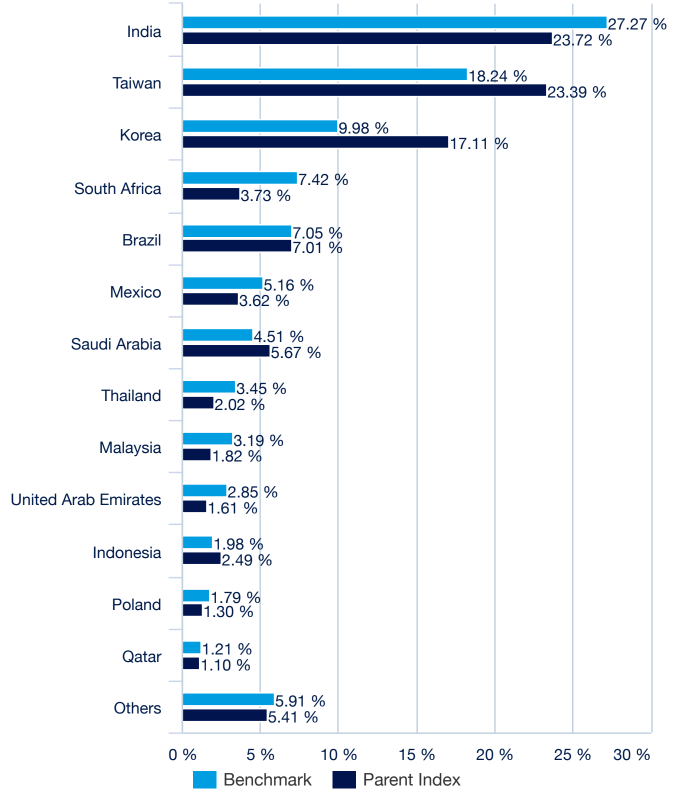
Asset class : **Equity**
Exposure : **Emerging countries**
Benchmark index currency : **USD**

Holdings : **300**

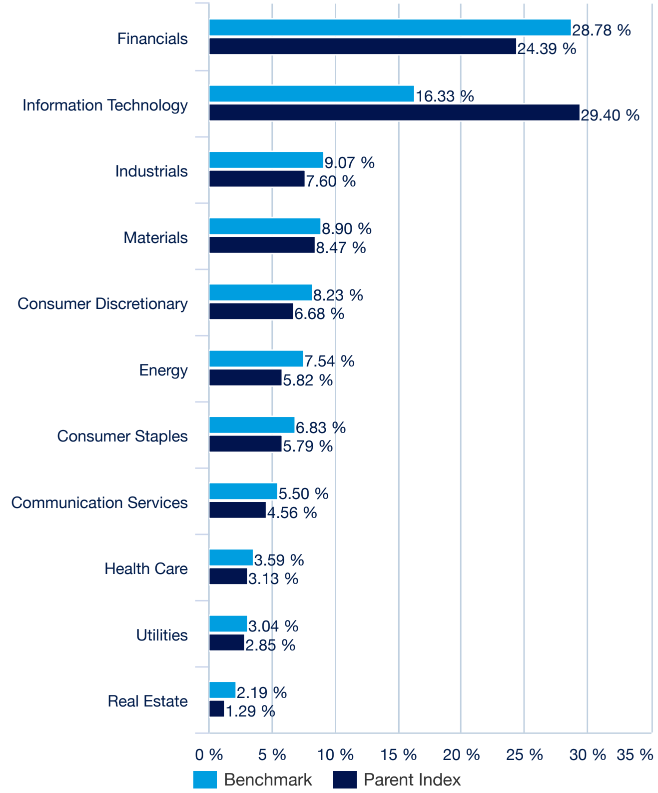
Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)	% assets (Parent index)
TAIWAN SEMICONDUCTOR MANUFAC	5.52%	11.02%
RELIANCE INDUSTRIES LTD	4.75%	2.02%
INFOSYS LTD	2.61%	1.11%
MEDIATEK INC	2.41%	1.03%
HDFC BANK LIMITED	2.14%	0.91%
TATA CONSULTANCY SVS	1.84%	0.78%
BANK CENTRAL ASIA PT	1.54%	0.66%
ITAU UNIBANCO HO-PFD	1.47%	0.62%
NASPERS LTD-N SHS	1.42%	0.60%
AXIS BANK LTD	1.26%	0.53%
Total	**24.98%**	**19.28%**

Geographical breakdown (Source: Amundi)



Benchmark Sector breakdown (source : Amundi)



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
Overall Rating	6.70	6.08
Environment	5.87	5.40
Social	5.45	5.39
Governance	5.10	4.79

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)

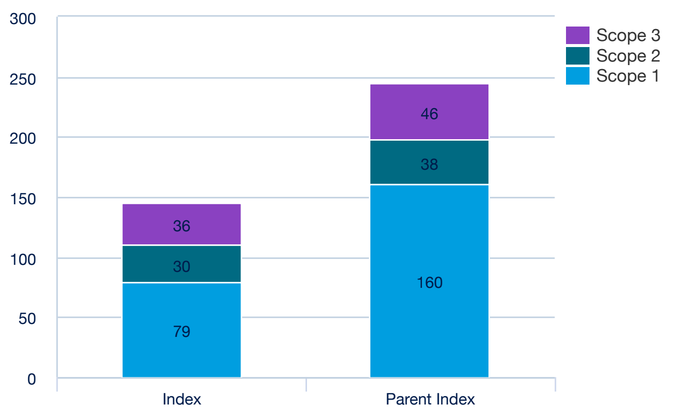
"G" for Governance (Corporate Governance and Corporate Behavior)

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) :	155.97	259.12



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
Custodian	CACEIS Bank, Luxembourg Branch
Independent auditor	PRICEWATERHOUSECOOPERS LUXEMBOURG
Share-class inception date	21/10/2021
Date of the first NAV	22/10/2021
Share-class reference currency	USD
Classification	Not applicable
Type of shares	Accumulation
ISIN code	LU2345046655
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.35% (Estimated) - 08/02/2023
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
Deutsche Börse	-	EUR	EMXU	EMXU GY	IMEMXUIV	EMXU.DE	IMEMXUINAV=SOLA
London Stock Exchange	8:00 - 16:30	USD	EMXU	EMXU LN	-	EMXU.L	-
London Stock Exchange	8:00 - 16:30	GBX	EMXG	EMXG LN	-	EMXU.L	-

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