AMUNDI INDEX MSCI EMERGING MARKETS SRI PAB - UCITS ETF DR - GBP

FACTSHEET

Marketing Communication

31/03/2024

EQUITY

Key Information (Source: Amundi)

Net Asset Value (NAV) : **43.68 (GBP)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) :
1,610.58 (million GBP)
ISIN code : **LU2469335371**
Replication type : **Physical**
Benchmark : **100% MSCI EM SRI FILTERED PAB**

Objective and Investment Policy

AMUNDI INDEX MSCI Emerging Markets SRI PAB UCITS ETF DR seeks to replicate, as closely as possible, the performance of MSCI Emerging Markets SRI filtered PAB Index (Total return index). This Fund has exposure to large and mid-cap companies across emerging markets countries 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 & Reward Profile (SRRI) (Source: Fund Admin)

1 2 3 **6** 4 5 7

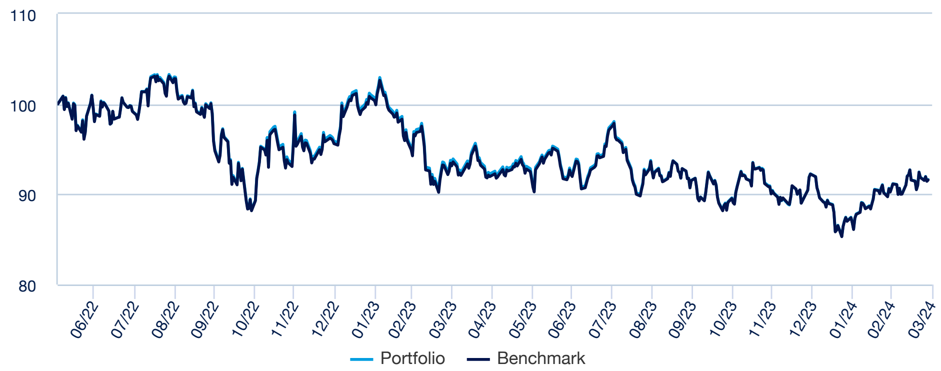
1 | 2 | 3 | 4 | 5 | **6** | 7

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 02/06/2022 to 28/03/2024 (Source : Fund Admin)



Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	13.13%	-	15.30%
Benchmark volatility	13.13%	-	15.32%
Ex-post Tracking Error	0.24%	-	0.31%
Sharpe ratio	-0.57	-	-0.56

* 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	-	-	02/06/2022
Portfolio	-0.69%	1.01%	-0.69%	-2.43%	-	-	-8.36%
Benchmark	-0.71%	1.02%	-0.71%	-2.14%	-	-	-8.41%
Spread	0.02%	-0.01%	0.02%	-0.29%	-	-	0.05%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	-3.79%	-	-	-	-
Benchmark	-3.52%	-	-	-	-
Spread	-0.27%	-	-	-	-

** 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

MSCI EM (Emerging Markets) SRI Filtered PAB Index is an equity index based on the MSCI Emerging Markets index representative of the large and mid-cap stocks across 26 emerging countries (as of November 2021) (the "Parent Index"). The index provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings 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 : **Emerging countries**
Benchmark index currency : **USD**

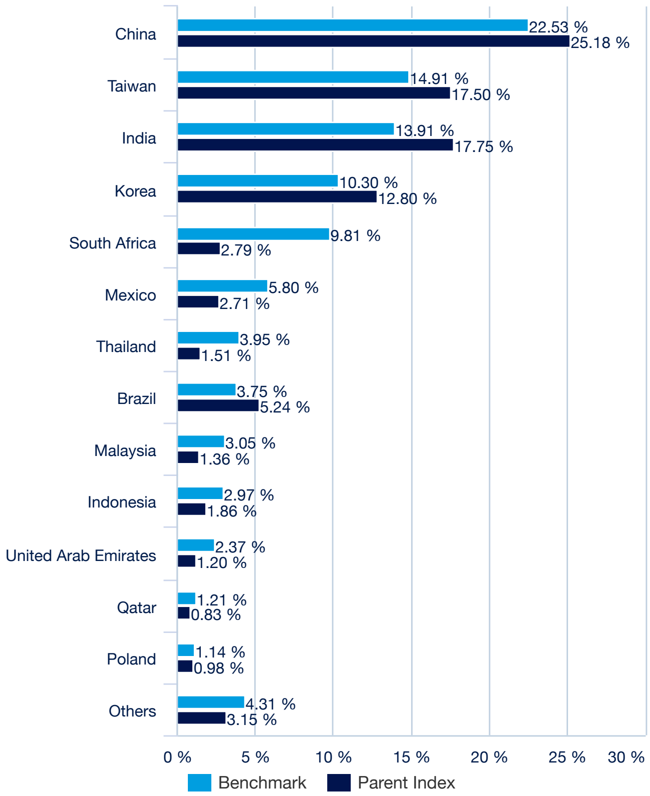
Holdings : **177**

Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)	% assets (Parent index)
TAIWAN SEMICONDUCTOR MANUFAC	5.49%	8.24%
MEITUAN-CLASS B	4.21%	0.87%
NETEASE INC	2.70%	0.56%
NASPERS LTD-N SHS	2.49%	0.45%
BANK CENTRAL ASIA PT	2.33%	0.49%
FEMSA	2.06%	0.35%
BYD CO LTD-H	2.04%	0.37%
HINDUSTAN UNILEVER	1.97%	0.31%
GRUPO FINANCIERO BANORTE-O	1.91%	0.38%
BHARTI AIRTEL LTD	1.85%	0.46%
Total	**27.04%**	**12.50%**

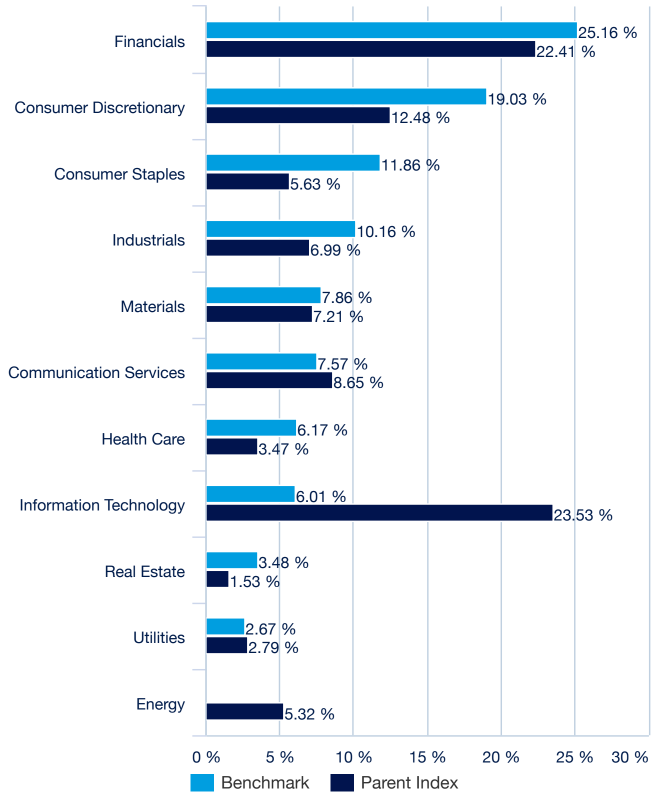
Parent index : **MSCI EMERGING MARKETS**

Geographical breakdown (Source: Amundi)



Parent index : **MSCI EMERGING MARKETS**

Benchmark Sector breakdown (source : Amundi)



Parent index : **MSCI EMERGING MARKETS**

Evaluation by ESG criteria (Source: Amundi)

	Index	Parent index
Overall Rating	7.21	5.76
Environment	6.62	5.66
Social	5.52	5.16
Governance	5.28	4.65

Parent index : **MSCI EMERGING MARKETS**

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)

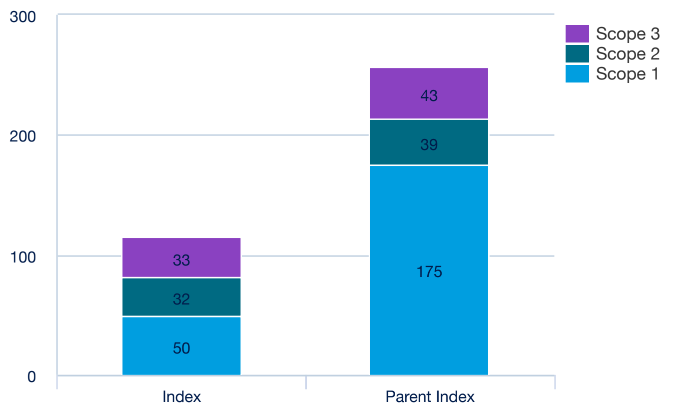
"G" for Governance (Corporate Governance and Corporate Behavior)

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) :	120.88	268.19



Parent index : **MSCI EMERGING MARKETS**

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

INVESTISSEMENT SOCIALEMENT RESPONSABLE
Label ISR
RÉPUBLIQUE FRANÇAISE

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	01/06/2022
Date of the first NAV	02/06/2022
Share-class reference currency	GBP
Classification	-
Type of shares	Distribution
ISIN code	LU2469335371
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.16% (Estimated) - 08/02/2023
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
London Stock Exchange	-	GBX	AMEG	AMEG LN	-	AMEG.L	-

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