

AMUNDI MSCI EUROPE SMALL CAP ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF Dist

FACTSHEET

Marketing
Communication

31/03/2024

EQUITY ■

Key Information (Source: Amundi)

Net Asset Value (NAV) : **49.88 (EUR)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) :
109.83 (million EUR)
ISIN code : **LU2572257470**
Replication type : **Physical**
Benchmark :
100% MSCI EUROPE SMALL CAP ESG BROAD CTB SELECT NET RETURN INDEX

Objective and Investment Policy

The objective of this Sub- Fund is to track the performance of MSCI Europe Small Cap ESG Broad CTB Select 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 (SRRI) (Source: Fund Admin)



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



Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	14.24%	-	15.15%
Benchmark volatility	14.24%	-	15.15%
Ex-post Tracking Error	0.10%	-	0.10%
Sharpe ratio	0.47	-	0.31

* 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 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	3.06%	4.38%	3.06%	10.36%	-	-	8.88%
Benchmark	3.08%	4.39%	3.08%	10.32%	-	-	8.84%
Spread	-0.02%	-0.01%	-0.02%	0.04%	-	-	0.04%

Calendar year performance* (Source: Fund Admin)

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

* 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

**Salah Benaissa**

Lead Portfolio Manager

**Pierre Navarre**

Co-Portfolio Manager

Index Data (Source : Amundi)

Description of the Index

MSCI Europe Small Cap ESG Broad CTB Select Index is an equity index based on the MSCI Europe Small Cap Index (the "Parent Index") representative of small-cap securities across developed markets countries in Europe. The Index excludes companies whose products have negative social or environmental impacts, while overweighting companies with a strong MSCI ESG Score. 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 Climate Transition Benchmark (EU CTB) regulation minimum requirements.

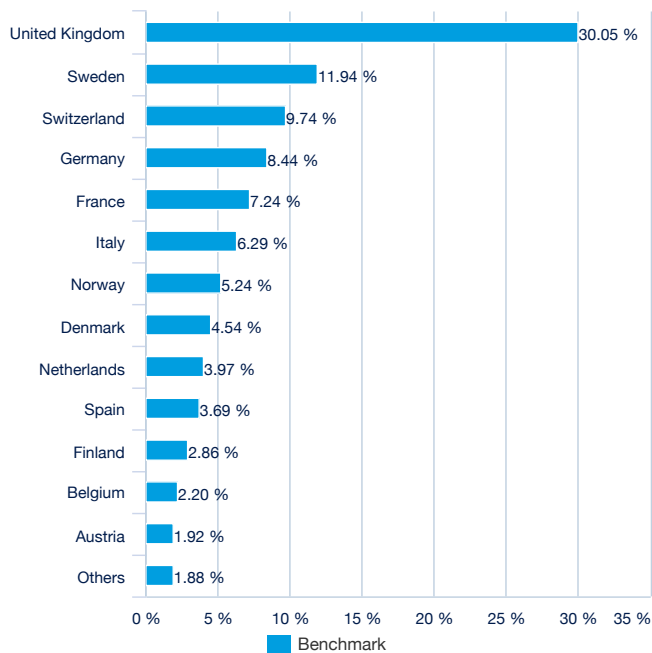
Information (Source: Amundi)

Asset class : **Equity**Exposure : **Europe**Benchmark index currency : **EUR**Holdings : **873**

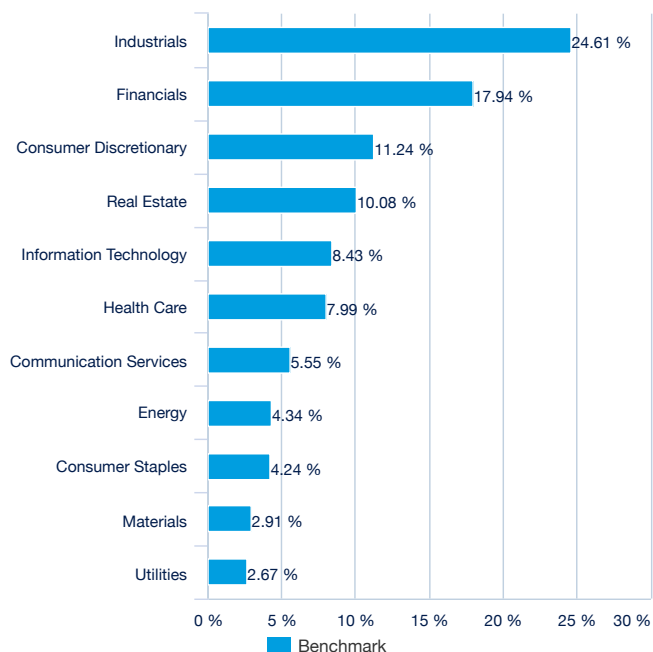
Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
INTERMEDIATE CAPITAL GROUP	0.97%
HOWDEN JOINERY GRP	0.96%
DIPLOMA PLC	0.87%
BANCO DE SABADELL SA	0.84%
CONVATEC GROUP PLC	0.80%
ROTORK PLC	0.79%
PSP SWISS PROPERTY	0.76%
GALENICA AG	0.75%
IMI PLC	0.73%
BAWAG GROUP AG	0.72%
Total	8.18%

Geographical breakdown (Source: Amundi)



Benchmark Sector breakdown (source : Amundi)



EQUITY ■

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	EUR
Classification	-
Type of shares	Distribution
ISIN code	LU2572257470
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.35% (Estimated) - 06/02/2023
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
Deutsche Börse	-	EUR	X026	X026 GY	CNAVUCDE	X026.DE	X026EURINAV=SOLA

Contact

ETF Sales contact

France & Luxembourg	+33 (0)1 76 32 65 76
Germany & Austria	+49 (0) 800 111 1928
Italy	+39 02 0065 2965
Switzerland (German)	+41 44 588 99 36
Switzerland (French)	+41 22 316 01 51
UNITED KINGDOM (Retail)	+44 (0) 20 7 074 9598
UNITED KINGDOM (Instit)	+44 (0) 800 260 5644
Netherlands	+31 20 794 04 79
Nordic countries	+46 8 5348 2271
Hong Kong	+65 64 39 93 50
Spain	+34 914 36 72 45

ETF Capital Markets contact

Téléphone	+33 (0)1 76 32 19 93
Bloomberg IB Chat	Capital Markets Amundi ETF Capital Markets Amundi HK ETF

ETF Market Makers contact

BNP Paribas	+33 (0)1 40 14 60 01
Kepler Cheuvreux	+33 (0)1 53 65 35 25

Amundi contact

Amundi ETF
90 bd Pasteur
CS 21564
75 730 Paris Cedex 15 - France
Hotline : +33 (0)1 76 32 47 74
info@amundiETF.com

Facilities Agent
Amundi (UK) Limited
41 Lothbury - London
EC2R 7HF - United Kingdom



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