

AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF - Acc

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FACTSHEET

Marketing
Communication

31/03/2024

Key Information (Source: Amundi)

Net Asset Value (NAV) : **75.96 (USD)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) :
563.09 (million USD)
ISIN code : **IE000CL68Z69**
Replication type : **Physical**
Benchmark :
**100% MSCI WORLD CLIMATE PARIS ALIGNED
FILTERED INDEX**

Objective and Investment Policy

The objective of the Sub-Fund is to track the performance of the MSCI World Climate Paris Aligned Filtered 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 (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

Under the new ESMA rules, EU domiciled funds are not allowed to report performance returns if the fund is less than 12 months old.

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Meet the Team

**Lionel Brafman**

Head of the Index & Multistategies team

**Armine Matevosyan**

Lead Portfolio Manager

**Xuan Luo**

Co-Portfolio Manager

Index Data (Source : Amundi)

Description of the Index

The Index is an equity index based on the MSCI World Index representative of the large and mid-cap stocks across developed market countries (the "Parent Index"). The Index is designed to support investors seeking to reduce their exposure to transition and physical climate risks and who wish to pursue opportunities arising from the transition to a lower-carbon economy, while aligning with the Paris Agreement requirements. The Index incorporates the Task Force on Climate-Related Financial Disclosures (TCFD) recommendations and is designed to exceed the minimum standards of the EU Paris-Aligned Benchmark.

Information (Source: Amundi)

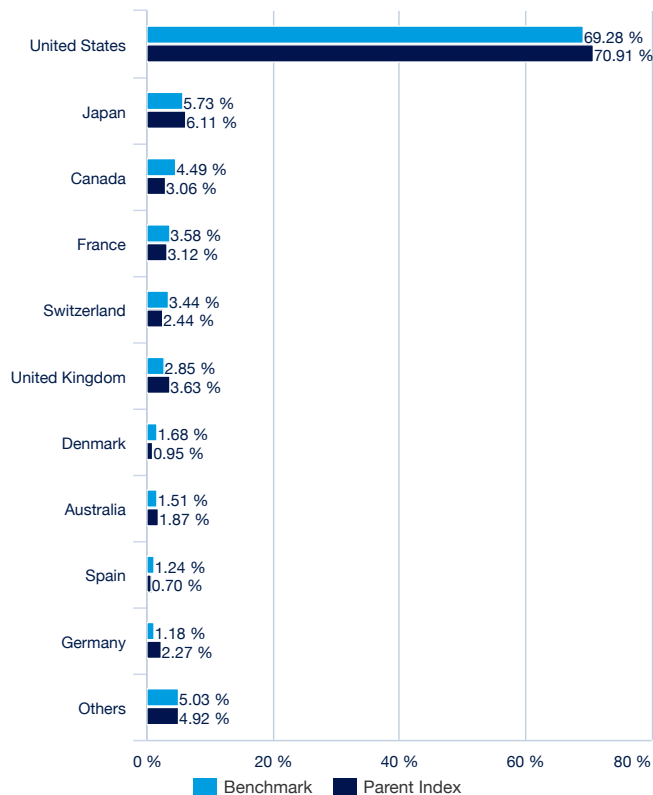
Asset class : **Equity**Exposure : **International**Benchmark index currency : **USD**Holdings : **588**

Top 10 benchmark holdings (source : Amundi)

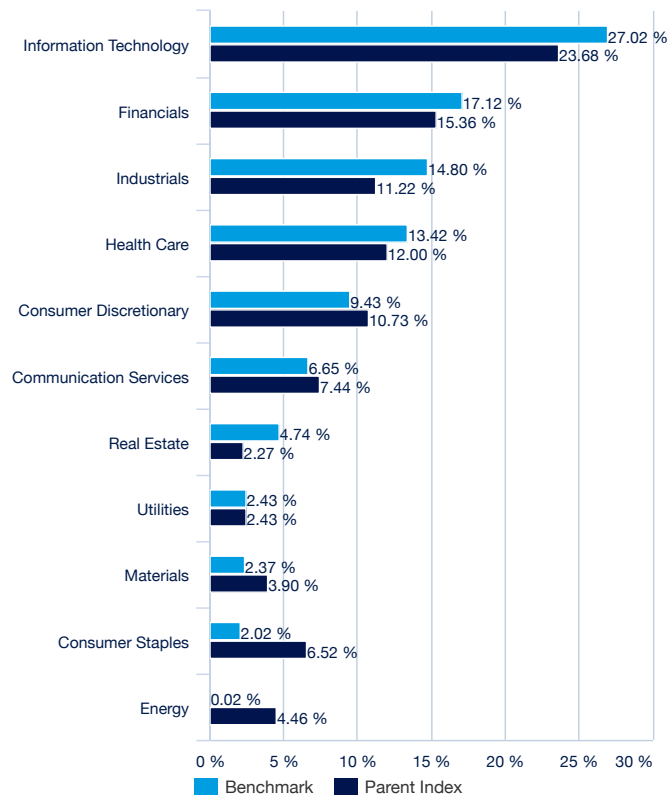
	% of assets (Index)	% assets (Parent index)
MICROSOFT CORP	4.98%	4.57%
APPLE INC	4.39%	3.88%
NVIDIA CORP	3.89%	3.44%
AMAZON.COM INC	2.59%	2.58%
ALPHABET INC CL C	1.69%	1.21%
META PLATFORMS INC-CLASS A	1.67%	1.66%
ELI LILLY & CO	1.23%	0.97%
BROADCOM INC	1.18%	0.91%
SCHNEIDER ELECT SE	1.17%	0.19%
JPMORGAN CHASE & CO	1.10%	0.89%
Total	23.89%	20.30%

Parent index : **MSCI WORLD**

Geographical breakdown (Source: Amundi)

Parent index : **MSCI WORLD**

Benchmark Sector breakdown (source : Amundi)

Parent index : **MSCI WORLD**

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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	ESG criteria
Overall Rating	7.19	6.94	The criteria are extra-financial criteria used to assess the Environmental, Social and Governance practices of companies.
Environment	6.99	6.75	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.
Social	5.27	5.19	
Governance	5.80	5.73	

Parent index : MSCI WORLD

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)

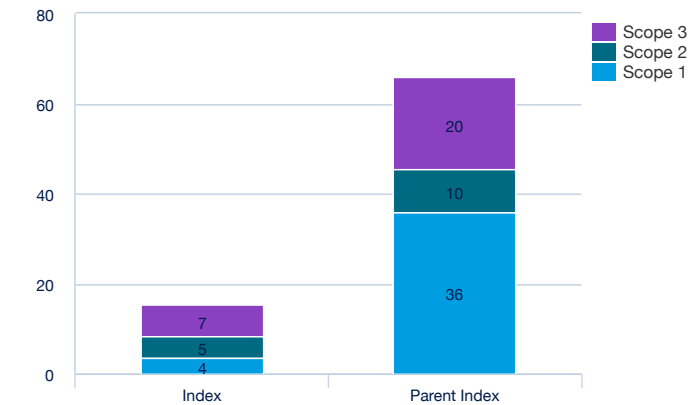
“G” for Governance (Corporate Governance and Corporate Behavior)

Source: Raw ESG datas for companies are provided by MSCI

Carbon footprint

Carbon footprint: carbon emissions per euro million invested

Total carbon portfolio footprint (Index/Parent index) : Index 15.74 Parent Index 66.79



Parent index : MSCI WORLD

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	ICAV Irish
UCITS compliant	UCITS
Management Company	Amundi Ireland Limited
Administrator	HSBC Securities Services (Ireland) DAC
Custodian	HSBC Continental Europe
Independent auditor	PRICEWATERHOUSECOOPERS
Share-class inception date	04/12/2023
Date of the first NAV	05/12/2023
Share-class reference currency	USD
Classification	-
Type of shares	Accumulation
ISIN code	IE000CL68Z69
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.20% (Estimated) - 04/12/2023
Minimum recommended investment period	5 years
Fiscal year end	December
ISA and SIPP Eligible	-
Primary Market Maker	

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Deutsche Börse	-	EUR	PABW	PABW GY	IPABWEIV	PABW.DE	IPABWINAV=SOLA
Deutsche Börse	-	USD	PABW	PABX GY	IPABWUIV	PABWUSD.DE	IPABWUSDINAV=SOLA
Nyse Euronext Paris	-	EUR	PABW	PABW FP	IPABWEIV	PABW.PA	IPABWINAV=SOLA
Borsa Italiana	-	EUR	PABWD	PABWD IM	EABGEUIV	PABWD.MI	EABGEURINAV=SOLA
Six Swiss Exchange	-	USD	GPAB	GPAB SW	GBAPUSIV	-	GBAPUSDINAV=SOLA
Deutsche Börse	-	GBP	PABY	PABY GY	EABGGBIV	PABWGBP.DE	EABGGBPINAV=SOLA

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Index Providers

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