

Amundi MSCI New Energy ESG Screened UCITS ETF Acc

FACTSHEET

Marketing
Communication

31/03/2024

EQUITY ■

Key Information (Source: Amundi)

Net Asset Value (NAV) : **13.07 (EUR)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) :
773.80 (million EUR)
ISIN code : **FR0014002CG3**
Replication type : **Physical**
Benchmark :
**100% MSCI ACWI IMI NEW ENERGY ESG
FILTERED**
Date of the first NAV : **23/04/2021**
First NAV : **20.00 (EUR)**

Objective and Investment Policy

The Lyxor MSCI New Energy ESG Filtered (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI ACWI IMI New Energy ESG Filtered.

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 23/04/2021 to 28/03/2024 (Source : Fund Admin)



A : Until 24/11/2021, the Fund's benchmark was the World Alternative Energy Total Return Index.

Cumulative returns* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	10 years
Since	29/12/2023	29/02/2024	29/12/2023	31/03/2023	-	-	-
Portfolio	-4.21%	3.83%	-4.21%	-26.00%	-	-	-
Benchmark	-4.17%	3.86%	-4.17%	-25.68%	-	-	-
Spread	-0.04%	-0.03%	-0.04%	-0.32%	-	-	-

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	-21.73%	-13.17%	-	-	-
Benchmark	-21.32%	-12.53%	-	-	-
Spread	-0.41%	-0.64%	-	-	-

Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	22.02%	-	22.61%
Benchmark volatility	22.08%	-	22.69%
Ex-post Tracking Error	0.13%	-	0.35%
Sharpe ratio	-1.36	-	-0.66

* 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

* 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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Index Data (Source : Amundi)

Description of the Index

The index aims to represent the performance of stocks whose activities are linked to the development of products and services in the sectors of alternative energy, energy efficiency, batteries and smart grid technologies. The index is based on a "best-in-class" ESG approach, meaning that companies in the bottom quartile by sector-adjusted ESG score are excluded from the theme universe. Companies exposed to controversial businesses, those who are the subject of severe ESG controversy or those who are in violation of the UN Global Compact are also excluded. Further index details may be found at www.msci.com.

Information (Source: Amundi)

Asset class : **Equity**
Exposure : **International**

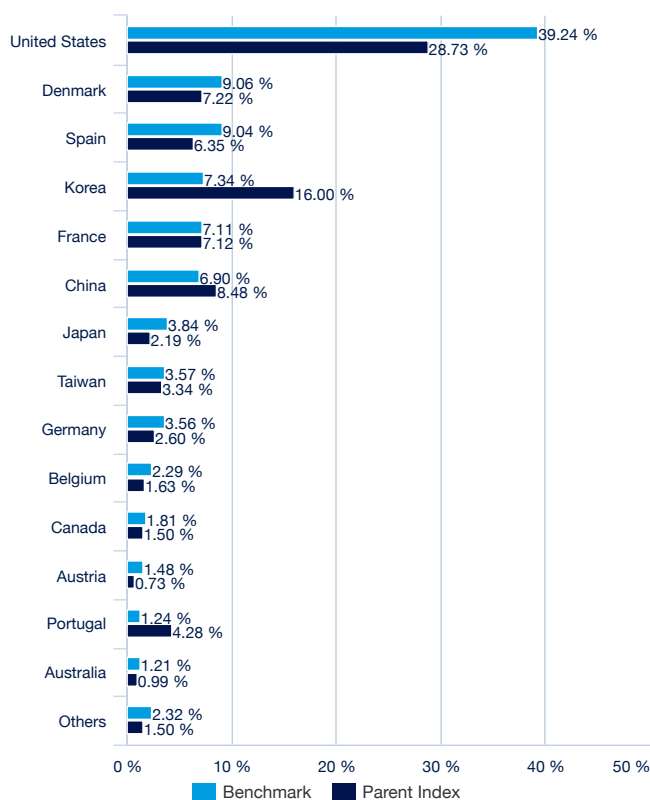
Holdings : **90**

Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)	% assets (Parent index)
SCHNEIDER ELECT SE	7.11%	6.36%
EDISON INTERNATIONAL	6.04%	2.63%
VESTAS WIND SYSTEMS A/S	5.94%	5.31%
IBERDROLA SA	5.82%	5.21%
SAMSUNG SDI CO LTD	5.58%	4.90%
P G & E CORP	5.32%	2.34%
FIRST SOLAR INC	5.09%	4.30%
ENPHASE ENERGY INC	4.90%	3.10%
ALBEMARLE CORP	4.59%	3.88%
ORSTED A/S	3.13%	1.91%
Total	53.51%	39.94%

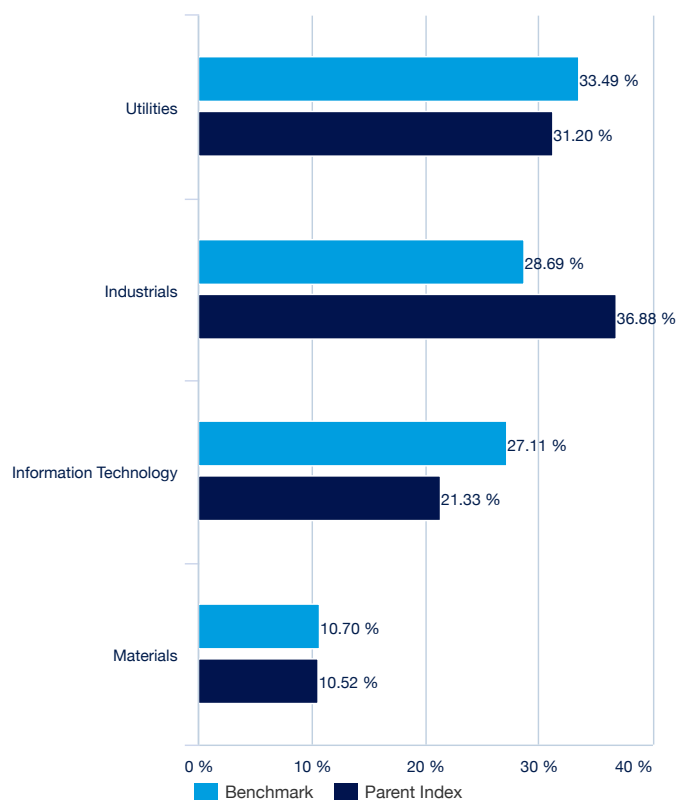
Parent index : **MSCI ACWI IMI NEW ENERGY SELECT**

Geographical breakdown (Source: Amundi)



Parent index : **MSCI ACWI IMI NEW ENERGY SELECT**

Benchmark Sector breakdown (source : Amundi)



Parent index : **MSCI ACWI IMI NEW ENERGY SELECT**

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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
Overall Rating	7.57	6.86
Environment	6.89	6.72
Social	5.50	5.14
Governance	6.23	5.91

Parent index : MSCI ACWI IMI NEW ENERGY SELECT

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

Total carbon portfolio footprint (Index/Parent index) : Index 96.31 Parent Index 143.98

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.

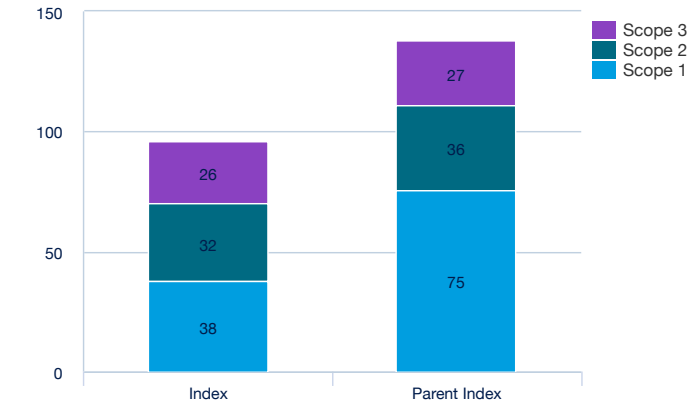
Definition of scopes :

- 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.



Parent index : MSCI ACWI IMI NEW ENERGY SELECT

ISR Label



Principal characteristics (Source : Amundi)

Fund structure	SICAV under French law
UCITS compliant	UCITS
Management Company	Amundi Asset Management
Administrator	SOCIETE GENERALE
Custodian	SGSS - Paris
Independent auditor	Deloitte & Associés
Share-class inception date	23/04/2021
Date of the first NAV	23/04/2021
Share-class reference currency	EUR
Classification	International Equities
Type of shares	Accumulation
ISIN code	FR0014002CG3
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.60% (realized) - 31/10/2022
Minimum recommended investment period	5 years
Fiscal year end	October
Primary Market Maker	SOCIETE GENERALE / LANG & SCHWARZ

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Nyse Euronext Paris	-	EUR	NRJC	NRJC FP	NRJCEUIV	NRJC.PA	NRJCEURINAV=SOLA
London Stock Exchange	9:00 - 17:30	USD	NRJC	NRJC LN	NRJCUSIV	NRJC.L	NRJCUSIV
Borsa Italiana	9:00 - 17:30	EUR	NRJC	NRJC IM	NRJCEUIV	NRJC.IM	NRJCEUIV
BIVA	15:30 - 22:00	MXN	NRJC	NRJCN MM	-	-	-

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