

Amundi S&P Eurozone PAB Net Zero Ambition UCITS ETF Acc

FACTSHEET

Marketing
Communication

31/03/2024

EQUITY ■

Key Information (Source: Amundi)

Net Asset Value (NAV) : **30.44 (EUR)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) :
1,809.81 (million EUR)
ISIN code : **LU2195226068**
Replication type : **Physical**
Benchmark :
**100% S&P EUROZONE LARGE MIDCAP NET
ZERO 2050 PARIS-ALIGNED ESG INDEX**
French tax wrapper : **PEA eligible**
Date of the first NAV : **06/07/2020**
First NAV : **20.00 (EUR)**

Objective and Investment Policy

The Amundi S&P Eurozone PAB Net Zero Ambition UCITS ETF Acc is a UCITS compliant exchange traded fund that aims to track the S&P Eurozone LargeMidCap Net Zero 2050 Paris-Aligned ESG Net Total Return Index.

Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmark index.

Risk & Reward Profile (SRRRI) (Source: Fund Admin)



Lower risk, potentially lower rewards
Higher risk, potentially higher rewards

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

« Technical net asset values may be calculated and published for any calendar day (excluding Saturdays and Sundays) that is neither a business day nor a transaction day. These technical net asset values are merely indicative and will not be the basis for purchasing, switching, redeeming and/or transferring shares. »

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

Performances from 06/07/2020 to 28/03/2024 (Source : Fund Admin)



A : Until 04/11/2021, the Fund's Benchmark Index name was S&P Eurozone LargeMidCap Paris-Aligned Climate Net 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	31/03/2021	-	-
Portfolio	10.01%	3.69%	10.01%	18.02%	27.28%	-	-
Benchmark	10.04%	3.72%	10.04%	17.72%	26.56%	-	-
Spread	-0.03%	-0.02%	-0.03%	0.30%	0.72%	-	-

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	22.48%	-17.24%	25.23%	-	-
Benchmark	22.19%	-17.40%	25.08%	-	-
Spread	0.30%	0.16%	0.15%	-	-

* 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.

Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	12.73%	16.81%	17.39%
Benchmark volatility	12.73%	16.81%	17.39%
Ex-post Tracking Error	0.16%	0.14%	0.13%
Sharpe ratio	1.13	0.41	0.65

* 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

EQUITY ■

Index Data (Source : Amundi)

Description of the Index

The index is designed to measure the performance of eligible companies from the parent S&P Eurozone LargeMidCap index, selected and weighted to be collectively compatible with a 1.5°C global warming climate scenario at the index level.

Information (Source: Amundi)

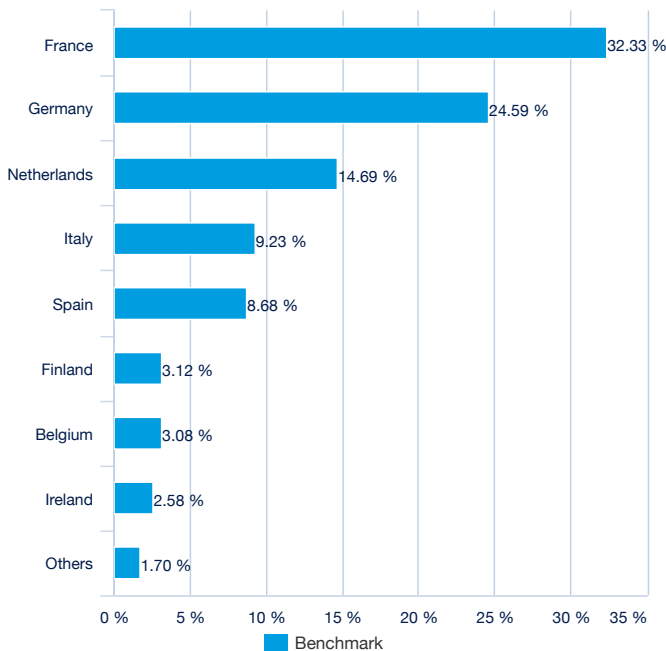
Asset class : **Equity**
Exposure : **Eurozone**

Holdings : **130**

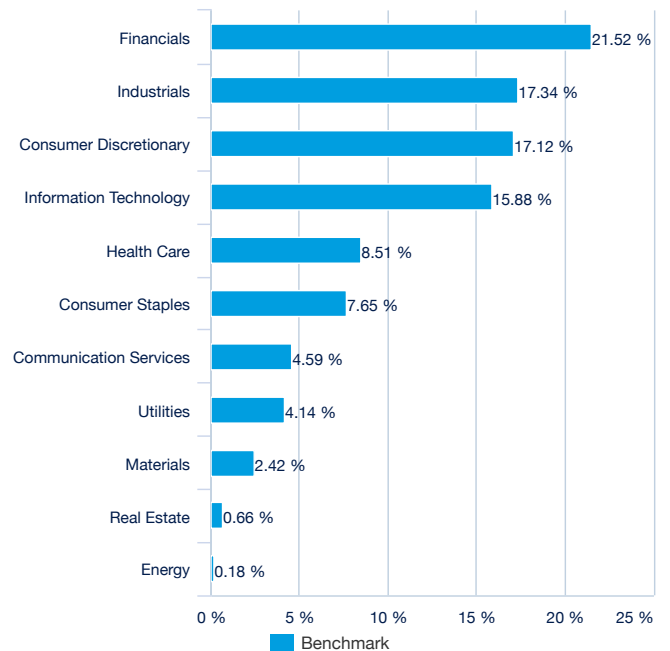
Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
ASML HOLDING NV	6.70%
SAP SE / XETRA	5.00%
SCHNEIDER ELECT SE	4.07%
SANOFI	3.98%
L OREAL	3.81%
HERMES INTERNATIONAL	3.49%
BNP PARIBAS	2.98%
DHL GROUP (XETRA)	2.70%
VINCI SA (PARIS)	2.50%
PROSUS NV	2.47%
Total	37.70%

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	SOCIETE GENERALE LUXEMBOURG
Custodian	SOCIETE GENERALE LUXEMBOURG
Independent auditor	PRICEWATERHOUSECOOPERS LUXEMBOURG
Share-class inception date	06/07/2020
Date of the first NAV	06/07/2020
Share-class reference currency	EUR
Classification	Not applicable
Type of shares	Accumulation
ISIN code	LU2195226068
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.20% (realized) - 26/09/2022
Minimum recommended investment period	5 years
Fiscal year end	September
Primary Market Maker	SOCIETE GENERALE / LANG & SCHWARZ

Listing data (source : Amundi)

Place	Hours	CCY	Memo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Six Swiss Exchange	9:00 - 17:30	CHF	EPAB	EPAB SW	EPABCHIV	EPAB.S	EPABCHIV
London Stock Exchange	9:00 - 17:30	GBP	EPAB	PABG LN	PABGGBIV	PABG.L	PABGGBIV
Nyse Euronext Paris	9:00 - 17:30	EUR	EPAB	EPAB FP	EPABIV	EPAB.PA	EPABIV
Deutsche Börse	9:00 - 17:30	EUR	EPAB	ZPAB GY	EPABIV	ZPAB.DE	EPABIV
London Stock Exchange	9:00 - 17:30	USD	EPAB	EPAB LN	EPABUSIV	EPAB.L	EPABUSIV
Borsa Italiana	9:00 - 17:30	EUR	EPAB	PABEZ IM	EPABIV	PABEZ.MI	EPABIV
BIVA	15:30 - 22:00	MXN	EPAB	EPABN MM	-	EPABN.MX	-

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 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

ETF Capital Markets contact

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

EQUITY ■

Index Providers

THE SUB-FUND IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY STANDARD & POOR'S OR ITS AFFILIATES ("S&P"). S&P MAKES NO REPRESENTATION, CONDITION OR WARRANTY, EXPRESS OR IMPLIED, TO THE OWNERS OF THE SUB-FUND OR ANY MEMBER OF THE PUBLIC REGARDING THE ADVISABILITY OF INVESTING IN SECURITIES GENERALLY OR IN THE SUB-FUND PARTICULARLY OR THE ABILITY OF THE S&P 500 INDEX TO TRACK THE PERFORMANCE OF CERTAIN FINANCIAL MARKETS AND/OR SECTIONS THEREOF AND/OR OF GROUPS OF ASSETS OR ASSET CLASSES. S&P'S ONLY RELATIONSHIP BETWEEN S&P AND AMUNDI IS THE LICENSING OF CERTAIN TRADEMARKS AND TRADE NAMES AND OF THE S&P 500, WHICH IS DETERMINED, COMPOSED AND CALCULATED BY S&P WITHOUT REGARD TO AMUNDI OR THE SUB-FUND. S&P HAS NO OBLIGATION TO TAKE INTO CONSIDERATION THE NEEDS OF AMUNDI OR OF INVESTORS IN DETERMINING, COMPOSING OR CALCULATING THE S&P 500 INDEX. S&P IS NOT LIABLE FOR AND HAS NOT PARTICIPATED IN THE DETERMINATION OF THE SUB-FUND'S PRICES AND NAV, IN THE TIMING OF THE ISSUANCE OR SALE OF THE SUB-FUND OR IN THE DETERMINATION OR CALCULATION OF THE EQUATION BY WHICH THE FUND SHARES ARE CONVERTED INTO CASH. S&P HAS NO OBLIGATION OR LIABILITY IN CONNECTION WITH THE ADMINISTRATION, MARKETING, OR TRADING OF THE SUB-FUND. S&P DOES NOT GUARANTEE THE ACCURACY AND/OR THE COMPLETENESS OF THE S&P 500 INDEX OR ANY DATA INCLUDED THEREIN AND S&P SHALL HAVE NO LIABILITY FOR ANY ERRORS, OMISSIONS, OR INTERRUPTIONS THEREIN. S&P MAKES NO WARRANTY, CONDITION OR REPRESENTATION, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY AMUNDI, INVESTORS, OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE S&P 500 INDEX OR ANY DATA INCLUDED THEREIN. S&P MAKES NO EXPRESS OR IMPLIED WARRANTIES, REPRESENTATIONS OR CONDITIONS, AND EXPRESSLY DISCLAIMS ALL WARRANTIES OR CONDITIONS OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE AND ANY OTHER EXPRESS OR IMPLIED WARRANTY OR CONDITION WITH RESPECT TO THE S&P 500 INDEX OR ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL S&P HAVE ANY LIABILITY FOR ANY SPECIAL, PUNITIVE, INDIRECT, OR CONSEQUENTIAL DAMAGES (INCLUDING LOST PROFITS) RESULTING FROM THE USE OF THE S&P 500 OR ANY DATA INCLUDED THEREIN, EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.

Important information

This document is of a commercial nature and not of a regulatory nature.

It is each investor's responsibility to ascertain that it is authorised to subscribe, or invest into this product.

Prior to investing in the product, investors should seek independent financial, tax, accounting and legal advice.

Amundi S&P Eurozone PAB Net Zero Ambition is an investment company with Variable Capital (SICAV) incorporated under Luxembourg Law, listed on the official list of Undertakings for Collective Investment, authorised under Part I of the Luxembourg Law of 17th December 2010 (the "2010 Law") on Undertakings for Collective Investment in accordance with provisions of the Directive 2009/65/EC (the "2009 Directive") and subject to the supervision of the Commission de Surveillance du Secteur Financier (CSSF). The product is a sub-fund of Amundi S&P Eurozone PAB Net Zero Ambition and has been approved by the CSSF and has been notified to the AMF to be marketed in France. Amundi Asset Management ("Amundi AM") recommend that investors read carefully the "risk factors" section of the product's prospectus and the "Risk and reward" section of the Key Investor Information Document (KIID). The prospectus in English and the KIID in French are available free of charge on www.amundi-etf.com or upon request to info@amundi-etf.com

The attention of investors is drawn to the fact that, the prospectus is only available in English.

Units of a specific UCITS ETF managed by an asset manager and purchased on the secondary market cannot usually be sold directly back to the asset manager itself. Investors must buy and sell units on a secondary market with the assistance of an intermediary (e.g. a stockbroker) and may incur fees for doing so. In addition, investors may pay more than the current net asset value when buying units and may receive less than the current net asset value when selling them.

Updated composition of the product's investment portfolio is available on www.amundi-etf.com. In addition, the indicative net asset value is published on the Reuters and Bloomberg pages of the product, and might also be mentioned on the websites of the stock exchanges where the product is listed.

There is no guarantee that the fund's objective will be met. The fund may not always be able to replicate exactly the performance of the index (or indices).

This product includes a risk of capital loss. The redemption value of this product may be less than the amount initially invested. In a worst case scenario, investors could sustain the loss of their entire investment.

The index referred to herein (the "Index") is not sponsored, approved or sold by Amundi Asset Management ("Amundi AM"). Amundi AM shall not assume any responsibility in this respect. The accuracy, completeness or relevance of the information which has been drawn from external sources is not guaranteed although it is drawn from sources reasonably believed to be reliable. Subject to any applicable law, Amundi AM shall not assume any liability in this respect. The market information displayed in this document is based on data at a given moment and may change from time to time.

THIS DOCUMENT DOES NOT CONSTITUTE AN OFFER FOR SALE OF SECURITIES IN THE UNITED STATES OF AMERICA. THE PRODUCT HEREIN DESCRIBED WILL NOT BE REGISTERED UNDER THE U.S. SECURITIES ACT OF 1933, AS AMENDED (THE "U.S. SECURITIES ACT") AND MAY NOT BE OFFERED OR SOLD IN THE UNITED STATES OF AMERICA WITHOUT BEING REGISTERED OR BEING EXEMPTED FROM REGISTRATION UNDER THE U.S. SECURITIES ACT.

This factsheet is issued by Amundi Asset Management, société anonyme à directoire et conseil de surveillance having its registered office at 91-93, boulevard Pasteur, 75015 Paris (France), 419 223 375 RCS Nanterre, authorized and regulated by the Autorité des marchés financiers (AMF). Amundi AM is represented in the UK by Amundi Asset Management UK LLP, which is authorized and regulated by Financial Conduct Authority in the UK.

This document is designed exclusively for institutional, professional, qualified or sophisticated investors and distributors. It is not meant for the general public or private clients of any jurisdiction or those qualified as 'US Persons'. Approved investors in regard to the European Union are those which are defined as "Professional" investors in Directive 2004/39/EC of 21 April 2004 "MiFID" or, as the case may be, as defined under each local legislation and, insofar as the offer in Switzerland is concerned, "qualified investors" as set forth in the federal Law on Collective Investments (LPCC), the Ordinance on collective investments of 22 November 2006 (OPCC) and the FINMA 08/8 Circular regarding the legislation on collective investments of 20 November 2008. This document shall not, under any circumstance, be sent within the European Union to non "Professional" investors as defined by the MFI or under each local legislation, or in Switzerland to those investors which are not defined as "qualified investors" in the applicable law and regulations.