

AMUNDI MSCI USA ESG LEADERS UCITS ETF Acc

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FACTSHEET

Marketing
Communication

31/03/2024

Key Information (Source: Amundi)

Net Asset Value (NAV) : **96.63 (USD)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) :
1,486.64 (million USD)
ISIN code : **IE000PEAJOT0**
Replication type : **Physical**
Benchmark :
**100% MSCI USA ESG LEADERS SELECT 5%
ISSUER CAP**

Objective and Investment Policy

The objective of this Sub-Fund is to track the performance of MSCI USA ESG LEADERS SELECT 5% Issuer Capped 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 10/03/2020 to 28/03/2024 (Source : Fund Admin)



Cumulative returns* (Source: Fund Admin)

Since	YTD 29/12/2023	1 month 29/02/2024	3 months 29/12/2023	1 year 31/03/2023	3 years 31/03/2021	5 years -	Since 10/03/2020
Portfolio	10.50%	3.29%	10.50%	30.56%	36.92%	-	93.26%
Benchmark	10.47%	3.29%	10.47%	30.64%	37.38%	-	94.37%
Spread	0.03%	0.00%	0.03%	-0.09%	-0.46%	-	-1.11%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	27.17%	-20.17%	-	-	-
Benchmark	27.34%	-20.10%	-	-	-
Spread	-0.17%	-0.07%	-	-	-

* 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	12.47%	17.45%	21.53%
Benchmark volatility	12.47%	17.47%	21.59%
Ex-post Tracking Error	0.04%	0.06%	0.11%
Sharpe ratio	2.01	0.44	0.80

* 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

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Index Data (Source : Amundi)

Description of the Index

MSCI USA ESG Leaders Select 5% Issuer Capped Index is an equity index based on the MSCI USA Index ("Parent Index"), representative of the large and mid-cap securities of the US market and issued by companies that have the highest Environmental, Social and Governance (ESG) rating in each sector of the Parent Index. The securities are selected by applying a combination of values based exclusions and a best-in-class selection process to companies in the Parent Index. More information about the composition of the index and its operating rules are available in the prospectus and at: [msci.com](https://www.msci.com)

Information (Source: Amundi)

Asset class : **Equity**
Exposure : **USA**

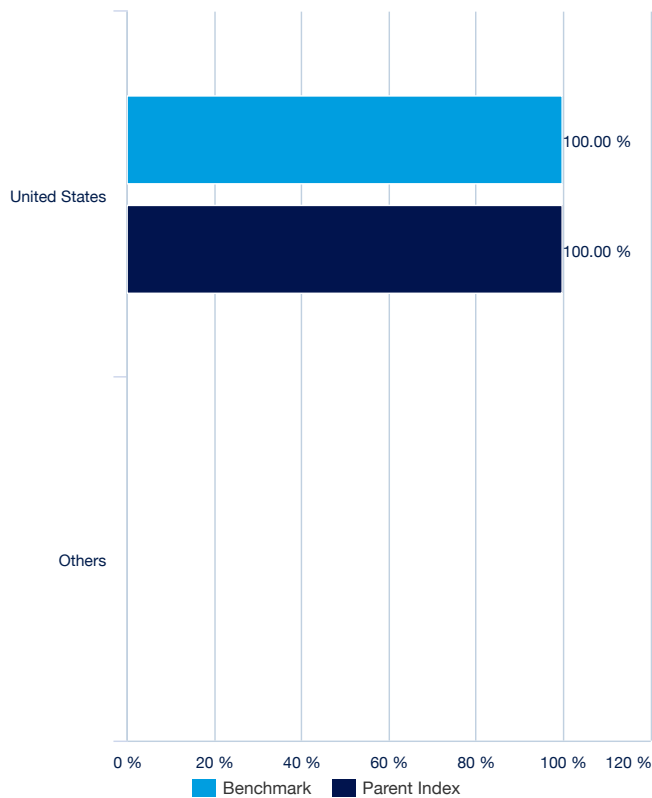
Holdings : **292**

Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)	% assets (Parent index)
NVIDIA CORP	5.94%	4.85%
MICROSOFT CORP	4.97%	6.45%
ELI LILLY & CO	3.08%	1.36%
ALPHABET INC CL A	2.73%	1.94%
TESLA INC	2.47%	1.09%
ALPHABET INC CL C	2.40%	1.70%
VISA INC-CLASS A SHARES	2.17%	0.96%
MASTERCARD INC-CL A	1.98%	0.88%
PROCTER & GAMBLE CO/THE	1.88%	0.83%
HOME DEPOT INC	1.87%	0.83%
Total	29.47%	20.89%

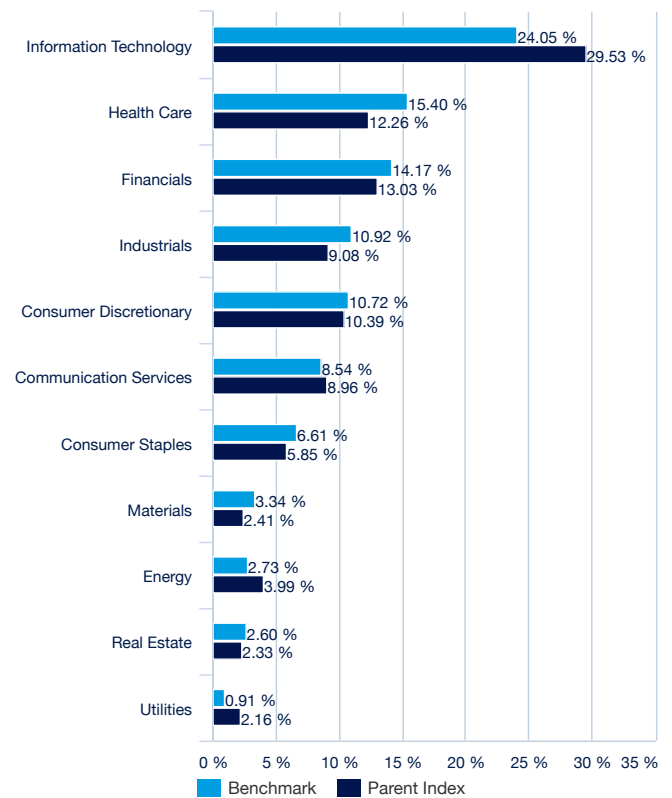
Parent index : **MSCI USA**

Geographical breakdown (Source: Amundi)



Parent index : **MSCI USA**

Benchmark Sector breakdown (source : Amundi)



Parent index : **MSCI USA**

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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	7.51	6.65
Environment	7.20	6.83
Social	5.53	5.12
Governance	5.81	5.51

Parent index : **MSCI USA**

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)

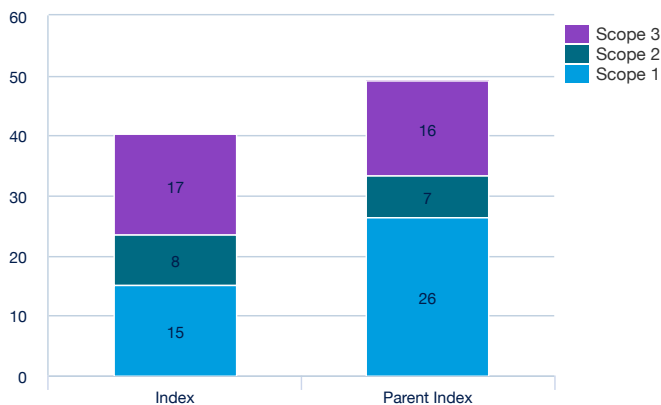
"S" for Social (Human Capital, Product Liability, Stakeholder Opposition and Social Opportunities)

"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 40.44 Parent Index 49.73**



Parent index : **MSCI USA**

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	14/09/2023
Date of the first NAV	10/03/2020
Share-class reference currency	USD
Classification	-
Type of shares	Accumulation
ISIN code	IE000PEAJOT0
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.15% (Estimated) - 01/12/2023
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	9:00 - 17:30	EUR	SADU	SADU GY	ISADU	SADU.DE	ISADU=BNPP
Nyse Euronext Paris	9:00 - 17:30	USD	SADU	SADU FP	ISADU	SADU.PA	ISADU=BNPP
Borsa Italiana	9:00 - 17:30	EUR	ESGUSA	ESGUSA IM	ISADU	ESGUSA.MI	ISADU=BNPP

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 (Insti)	+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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