

Amundi Stoxx Europe 600 ESG UCITS ETF Acc

EQUITY ■

FACTSHEET

Marketing
Communication

31/03/2024

Key Information (Source: Amundi)

Net Asset Value (NAV) : **123.25 (EUR)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) :
713.91 (million EUR)
ISIN code : **LU1681040223**
Replication type : **Physical**
Benchmark : **100% STOXX EUROPE 600 ESG+**

Objective and Investment Policy

AMUNDI STOXX EUROPE 600 ESG UCITS ETF DR seeks to replicate as closely as possible the performance of the STOXX Europe 600 ESG+ Index (Net Total Return Index), whether the trend is rising or falling. This ETF enables investors to benefit from an exposure to European developed countries by selecting 80% of the stocks with the highest ESG score among those in the STOXX Europe 600 index.

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

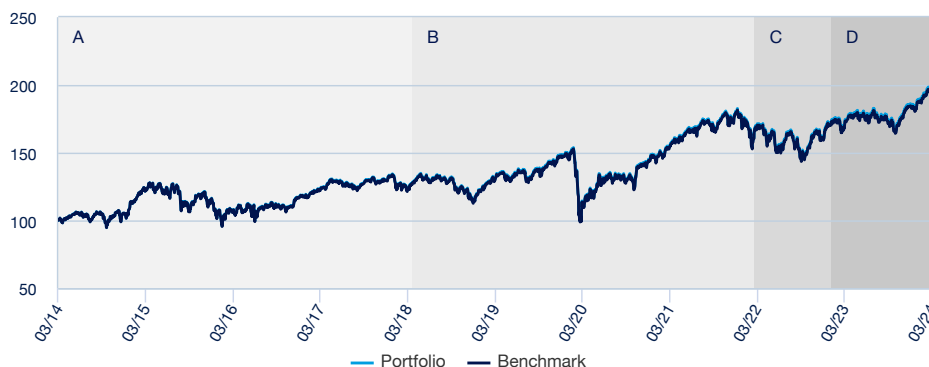


Lower risk, potentially lower rewards
Higher risk, potentially higher rewards

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

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

Performances from 28/03/2014 to 28/03/2024 (Source : Fund Admin)



A : Sur la base des performances réalisées depuis la date de lancement du Fonds français « AMUNDI ETF STOXX EUROPE 600 UCITS ETF » géré par Amundi Asset Management et absorbé par « AMUNDI STOXX EUROPE 600 » le 18.04.2018.

B : Performance of the Sub-Fund since the date of its launch

C : Since this date, the sub fund will move his benchmark from STOXX Europe 600 to STOXX Europe 600 ESG Broad Market NTR

D : Since the beginning of this period, the reference indicator of the Sub-Fund is STOXX Europe 600 ESG+ Index.

Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	11.24%	13.78%	16.43%
Benchmark volatility	11.25%	13.77%	16.43%
Ex-post Tracking Error	0.09%	0.12%	0.08%
Sharpe ratio	0.99	0.52	0.49

* 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	1 month	3 months	1 year	3 years	5 years	Since
Since	29/12/2023	29/02/2024	29/12/2023	31/03/2023	31/03/2021	29/03/2019	22/09/2009
Portfolio	7.68%	3.71%	7.68%	14.76%	28.34%	52.86%	212.27%
Benchmark	7.63%	3.67%	7.63%	14.60%	28.07%	52.39%	208.76%
Spread	0.04%	0.04%	0.04%	0.16%	0.27%	0.46%	3.51%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	16.20%	-11.12%	24.88%	-2.00%	26.97%	-10.67%	10.66%	1.81%	9.87%	7.26%
Benchmark	16.00%	-11.15%	24.91%	-1.99%	26.82%	-10.77%	10.58%	1.73%	9.60%	7.20%
Spread	0.20%	0.03%	-0.03%	-0.01%	0.16%	0.09%	0.08%	0.07%	0.27%	0.06%

* 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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Meet the Team

**Lionel Brafman**

Head of the Index & Multistратегies team

**Zhicong Mou**

Portfolio Manager - Index & Multistратегies

**Pierre Maigniez**

Co-Portfolio Manager

Index Data (Source : Amundi)

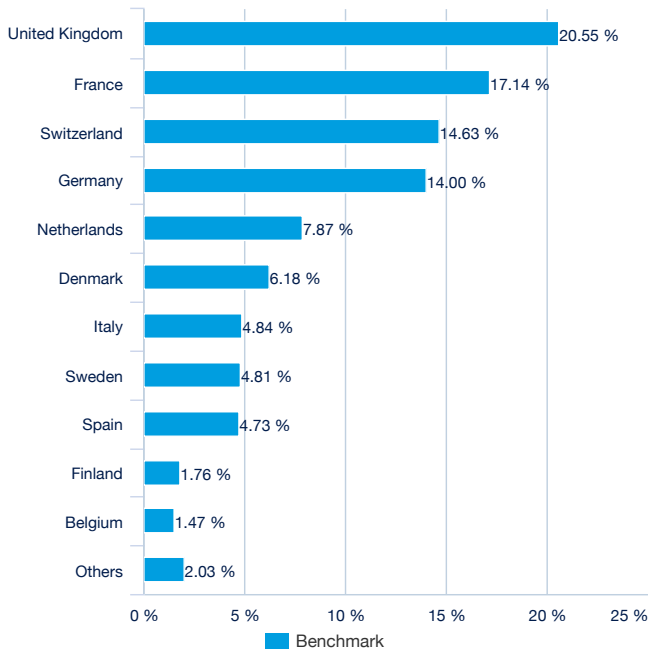
Description of the Index

The STOXX Europe 600 ESG+ Index tracks the performance of the STOXX Europe 600 after a set of compliance, involvement and ESG performance screens are applied. Companies that are non-compliant based on the ISS-ESG Norms Based Screening assessment or are involved in Controversial Weapons are not eligible for selection. Additional exclusion filters are applied, screening companies for involvement in Tobacco, Thermal Coal, Unconventional Oil & Gas, Civilian Firearms, and Military Contracting. The remaining securities are ranked in descending order of their ESG scores within each of the 11 ICB Industry groups. The STOXX Europe 600 ESG+ Index select the top-ranking securities in each of the ICB Industries until the number of selected securities reaches 80% of the number of securities in the underlying index.

Information (Source: Amundi)

Asset class : **Equity**Exposure : **Europe**Benchmark index currency : **EUR**Holdings : **480**

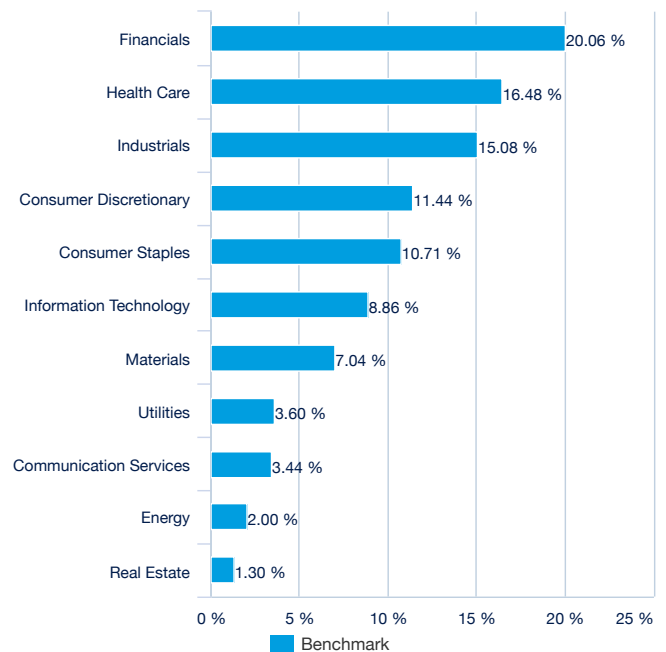
Geographical breakdown (Source: Amundi)



Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
NOVO NORDISK A/S-B	4.11%
ASML HOLDING NV	3.82%
NESTLE SA-REG	2.82%
LVMH MOET HENNESSY LOUIS VUI	2.30%
SAP SE / XETRA	2.10%
ASTRAZENECA GBP	2.08%
NOVARTIS AG-REG	1.97%
ROCHE HLDG AG-GENUSS	1.78%
HSBC HOLDING PLC GBP	1.48%
SIEMENS AG-REG	1.42%
Total	23.88%

Benchmark Sector breakdown (source : Amundi)



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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	18/04/2018
Date of the first NAV	22/09/2009
Share-class reference currency	EUR
Classification	-
Type of shares	Accumulation
ISIN code	LU1681040223
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.18% (realized) - 08/02/2023
Minimum recommended investment period	5 years
Fiscal year end	December
ISA and SIPP Eligible	Yes
UK Distrib/Report Status	Yes
Primary Market Maker	BNP Paribas

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Six Swiss Exchange	9:00 - 17:30	EUR	C6E	C6E SW	INC6EINAV.S	C6E.S	.INC6E
Deutsche Börse	9:00 - 17:30	EUR	AME6	AME6 GY	INC6E	AME6.DE	INC6EINAV.PA
Nyse Euronext Paris	9:05 - 17:35	EUR	C6E	C6E FP	INC6EINAV.PA	C6E.PA	.INC6E

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