

AMUNDI INDEX MSCI EUROPE ESG BROAD CTB UCITS ETF DR - EUR (D)

EQUITY ■



FACTSHEET

Marketing
Communication

31/03/2024

Key Information (Source: Amundi)

Net Asset Value (NAV) : **11.66 (EUR)**

NAV and AUM as of : **28/03/2024**

Assets Under Management (AUM) :

1,705.05 (million EUR)

ISIN code : **LU2678230652**

Replication type : **Physical**

Benchmark :

100% MSCI EUROPE ESG BROAD CTB SELECT

Objective and Investment Policy

The objective of the Sub-Fund is to track the performance of the MSCI Europe ESG Broad CTB Select 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%.

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

**Isabelle Lafargue**Head of Index & Multistrategies Management –
Regional Funds**Vincent Masson**

Senior Portfolio Manager - Index & Multistrategies

**Jerome Gueguen**

Co-Portfolio Manager

Index Data (Source : Amundi)

Description of the Index

MSCI Europe ESG Broad Select Index is an equity index based on the MSCI Europe Index representative of the large and mid-cap securities across developed markets countries in Europe (the "Parent Index"). The index excludes companies whose products have negative social or environmental impacts, while overweighting companies with strong ESG Score and reducing carbon footprint by at least 20% compared to its Parent Index whilst maintaining the risk and return characteristics similar to those of the Parent Index.

Information (Source: Amundi)

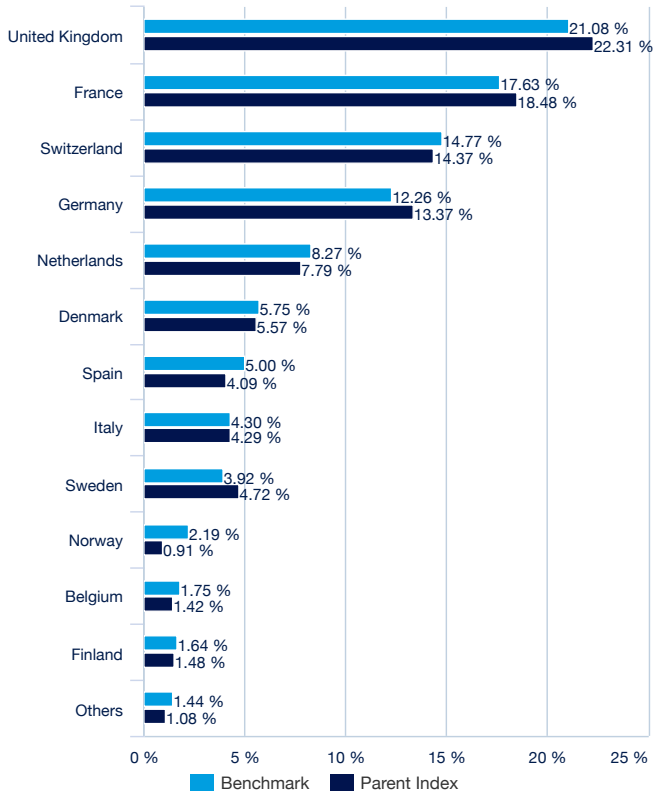
Asset class : **Equity**Exposure : **Europe**Benchmark index currency : **EUR**Holdings : **380**

Top 10 benchmark holdings (source : Amundi)

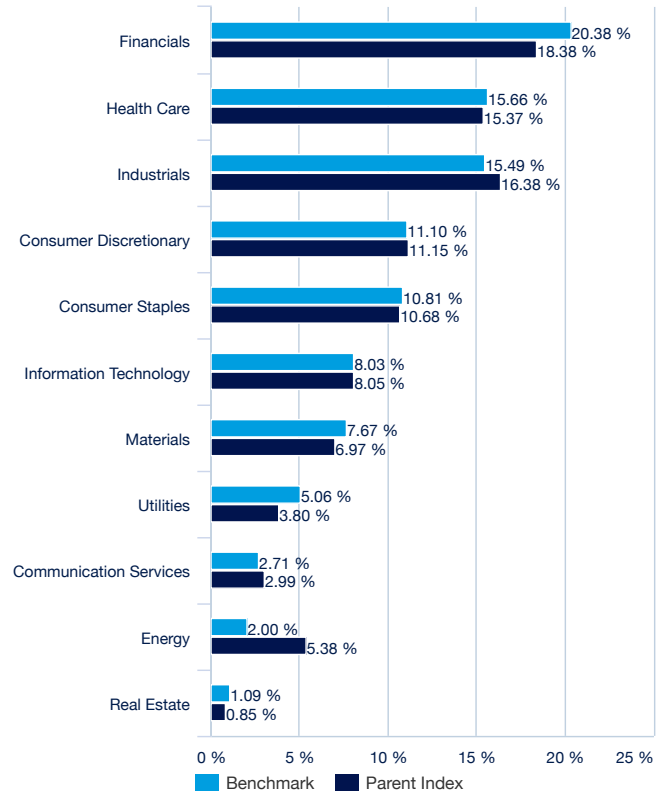
	% of assets (Index)	% assets (Parent index)
NOVO NORDISK A/S-B	3.91%	3.78%
ASML HOLDING NV	3.60%	3.52%
LVMH MOET HENNESSY LOUIS VUI	2.26%	2.25%
ASTRAZENECA GBP	2.08%	1.90%
NOVARTIS AG-REG	2.06%	1.80%
SAP SE / XETRA	1.89%	1.85%
ROCHE HLDG AG-GENUSS	1.66%	1.62%
SCHNEIDER ELECT SE	1.55%	1.12%
HSBC HOLDING PLC GBP	1.47%	1.36%
L OREAL	1.39%	1.03%
Total	21.86%	20.23%

Parent index : **MSCI EUROPE**

Geographical breakdown (Source: Amundi)

Parent index : **MSCI EUROPE**

Benchmark Sector breakdown (source : Amundi)

Parent index : **MSCI EUROPE**

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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	8.38	7.87
Environment	7.11	6.84
Social	5.74	5.40
Governance	6.53	6.36

Parent index : **MSCI EUROPE**

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**

	Index	Parent Index
Total carbon portfolio footprint (Index/Parent index) :	81.38	108.51

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.

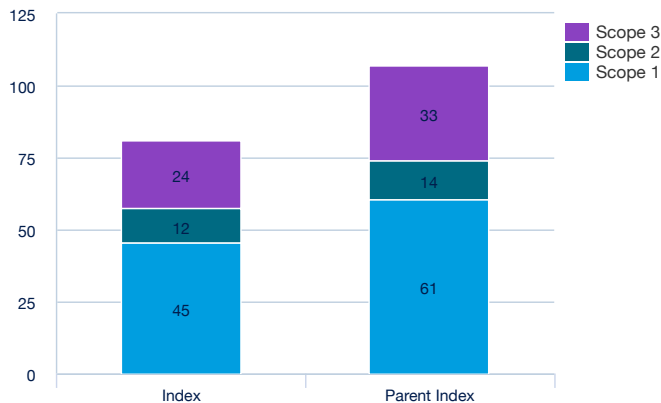
Definition of scopes :

- **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 EUROPE**

ISR Label

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	02/11/2023
Date of the first NAV	03/11/2023
Share-class reference currency	EUR
Classification	-
Type of shares	Distribution
ISIN code	LU2678230652
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.12% (Estimated) - 02/11/2023
Minimum recommended investment period	5 years
Fiscal year end	December
ISA and SIPP Eligible	-
Primary Market Maker	BNP Paribas

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Deutsche Börse	-	EUR	CEUE	CEUE GY	ICEUEEIV	CEUE.DE	ICEUEINAV=SOLA

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