AMUNDI INDEX MSCI JAPAN SRI PAB - UCITS ETF DR - GBP

FACTSHEET

Marketing Communication

31/03/2024

EQUITY

Key Information (Source: Amundi)

Net Asset Value (NAV) : **51.32 (GBP)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) : **588.81 (million GBP)**
ISIN code : **LU2469335025**
Benchmark : **100% MSCI JAPAN SRI FILTERED PAB**

Objective and Investment Policy

The objective of this Sub-Fund is to track the performance of MSCI Japan SRI Filtered PAB 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 is a financial product that promotes among other characteristics ESG characteristics pursuant to Article 8 of the Disclosure Regulation, as further described in Annex 1 - ESG Related Disclosures to the Prospectus.

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

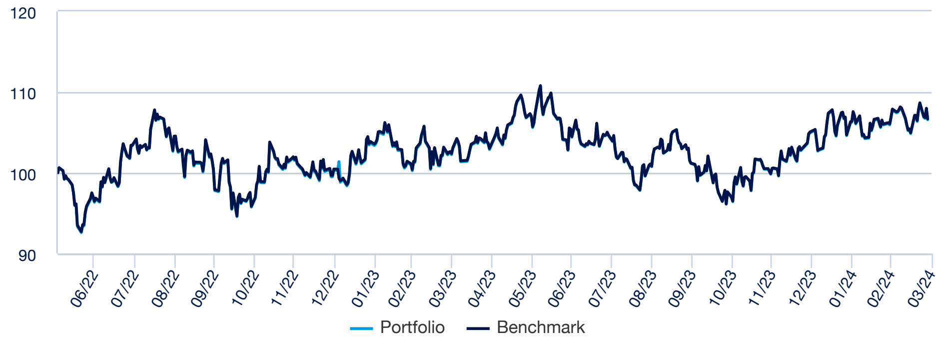
1 2 3 4 5 **6** 7

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 02/06/2022 to 28/03/2024 (Source : Fund Admin)



Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	13.40%	-	15.06%
Benchmark volatility	13.40%	-	15.03%
Ex-post Tracking Error	0.09%	-	0.15%
Sharpe ratio	-0.12	-	-0.05

* 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)

Since	YTD 29/12/2023	1 month 29/02/2024	3 months 29/12/2023	1 year 31/03/2023	3 years -	5 years -	Since 02/06/2022
Portfolio	1.55%	-0.25%	1.55%	3.50%	-	-	6.57%
Benchmark	1.55%	-0.25%	1.55%	3.48%	-	-	6.68%
Spread	0.00%	0.01%	0.00%	0.03%	-	-	-0.11%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	4.64%	-	-	-	-
Benchmark	4.57%	-	-	-	-
Spread	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.*

EQUITY

Index Data (Source : Amundi)

Description of the Index

MSCI Japan SRI Filtered PAB Index is an equity index based on the MSCI Japan index representative of the large and mid-cap stocks of Japanese market (the "Parent Index"). The Index provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies whose products have negative social or environmental impacts.
Additionally, the Index aims to represent the performance of a strategy that reweights securities based upon the opportunities and risks associated with the climate transition to meet the EU Paris-aligned benchmark (EU PAB) regulation minimum requirements.

Information (Source: Amundi)

Asset class : **Equity**
Exposure : **Japan**
Benchmark index currency : **JPY**

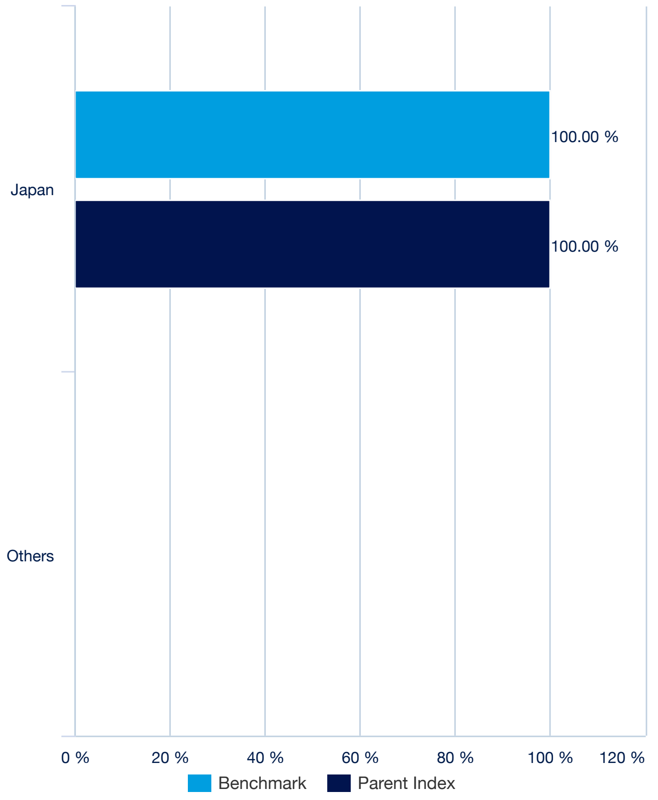
Holdings : **47**

Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)	% assets (Parent index)
HOYA CORP	5.08%	1.09%
SONY GROUP CORP (JT)	4.78%	2.72%
SUMITOMO MISUI FINAN	4.62%	1.88%
ADVANTEST	4.48%	0.87%
TOKIO MARINE HOLDINGS INC	4.48%	1.41%
FANUC CORP	4.34%	0.66%
DAIKIN INDUSTRIES LTD	4.00%	0.90%
ORIENTAL LAND CO LTD	3.49%	0.88%
RENESAS ELECTRONICS CORP	3.47%	0.65%
KDDI CORP	3.45%	1.11%
Total	**42.19%**	**12.16%**

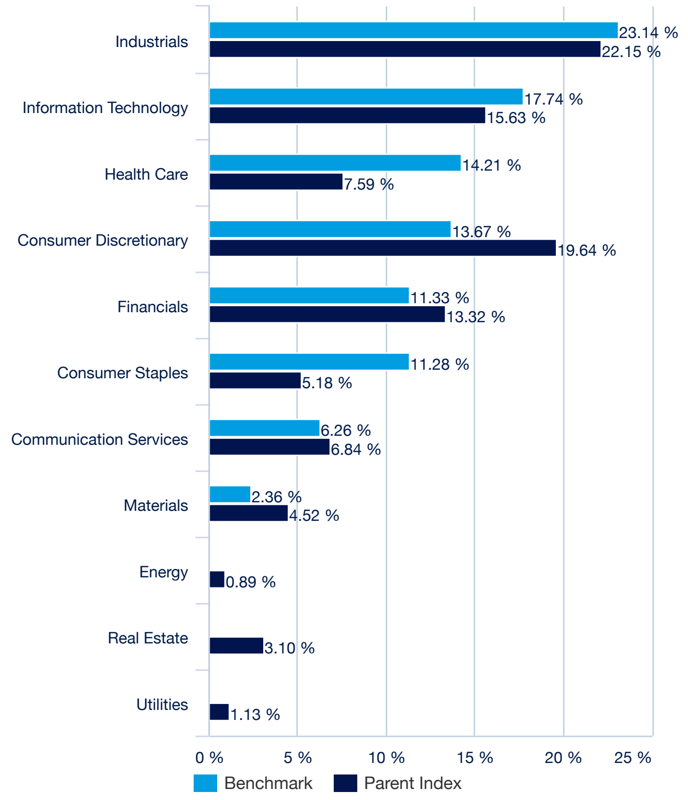
Parent index : **MSCI JAPAN**

Geographical breakdown (Source: Amundi)



Parent index : **MSCI JAPAN**

Benchmark Sector breakdown (source : Amundi)



Parent index : **MSCI JAPAN**

Evaluation by ESG criteria (Source: Amundi)

	Index	Parent index
Overall Rating	8.79	7.32
Environment	6.94	6.14
Social	6.13	5.53
Governance	6.07	5.60

Parent index : **MSCI JAPAN**

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)

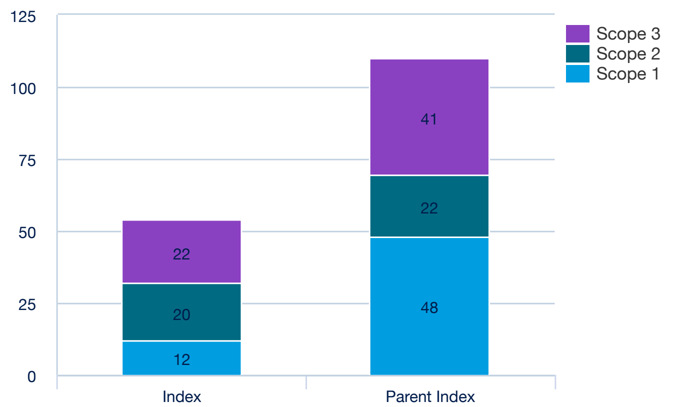
"G" for Governance (Corporate Governance and Corporate Behavior)

Source: Raw ESG datas for companies are provided by MSCI

Carbon footprint

Carbon footprint: carbon emissions per euro million invested

	Index	PTF
Total carbon portfolio footprint (Index/Parent index) :	53.96	53.97



Parent index : **MSCI JAPAN**

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

INVESTISSEMENT SOCIALEMENT RESPONSABLE
Label ISR
RÉPUBLIQUE FRANÇAISE

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	01/06/2022
Date of the first NAV	02/06/2022
Share-class reference currency	GBP
Classification	-
Type of shares	Distribution
ISIN code	LU2469335025
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.12% (Estimated) - 08/02/2023
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
London Stock Exchange	-	GBX	JARG	JARG LN	-	JARG.L	-

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