

# AMUNDI INDEX MSCI EM ASIA SRI PAB - UCITS ETF DR

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FACTSHEET

Marketing  
Communication

31/03/2024

## Key Information (Source: Amundi)

Net Asset Value (NAV) : **33.51 ( USD )**  
NAV and AUM as of : **28/03/2024**  
Assets Under Management (AUM) :  
**196.99 ( million USD )**  
ISIN code : **LU2300294589**  
Replication type : **Physical**  
Benchmark :  
**100% MSCI EM ASIA SRI FILTERED PAB**

## Objective and Investment Policy

AMUNDI INDEX MSCI EM ASIA SRI PAB UCITS ETF DR seeks to replicate as closely as possible the performance of the MSCI EM Asia SRI Filtered PAB Index (Net Total return index). This Fund has exposure to companies across Asian emerging market countries using a best-in-class approach by only selecting companies that have the highest MSCI ESG Ratings. It incorporates exclusion criteria on Nuclear power, Nuclear Weapons, Tobacco, Alcohol, Gambling, Controversial Weapons, Conventional Weapons, Civilian Firearms, Oil & Gas, Thermal Coal, Fossil Fuel Reserves, Genetically Modified organisms (GMO) and Adult Entertainment and each constituent weight is capped at 5%. Additionally, about climate transition, the fund meets the EU Paris-aligned benchmark (EU PAB) regulation minimum requirements.  
For further information, please refer to the KIID, the fund prospectus and the MSCI index methodology for full details on exclusion criteria.

## 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 11/08/2021 to 28/03/2024 (Source : Fund Admin)



### 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 | -       | -       | 11/08/2021 |
| Portfolio | -3.08%     | -0.32%     | -3.08%     | -4.92%     | -       | -       | -30.30%    |
| Benchmark | -2.89%     | -0.34%     | -2.89%     | -4.14%     | -       | -       | -29.16%    |
| Spread    | -0.20%     | 0.02%      | -0.20%     | -0.78%     | -       | -       | -1.14%     |

### Calendar year performance\* (Source: Fund Admin)

|           | 2023   | 2022    | 2021 | 2020 | 2019 |
|-----------|--------|---------|------|------|------|
| Portfolio | -1.44% | -23.02% | -    | -    | -    |
| Benchmark | -0.83% | -22.74% | -    | -    | -    |
| Spread    | -0.61% | -0.28%  | -    | -    | -    |

\* 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   | 15.14% | -       | 17.93%              |
| Benchmark volatility   | 15.09% | -       | 17.90%              |
| Ex-post Tracking Error | 0.40%  | -       | 0.31%               |
| Sharpe ratio           | -0.70  | -       | -0.88               |

\* 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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## Meet the Team

**Franck JULLIARD**

Head of Index &amp; Multistategies Equity (Tokyo)

**Nobuaki Kato**

Portfolio Manager - Index &amp; Multistategies

## Index Data (Source : Amundi)

## Description of the Index

MSCI EM Asia SRI Filtered PAB Index is an equity index based on the MSCI Emerging Markets (EM) Asia index representative of the large and mid-cap stocks across 9 Asian emerging market countries (as of November 2021) (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)

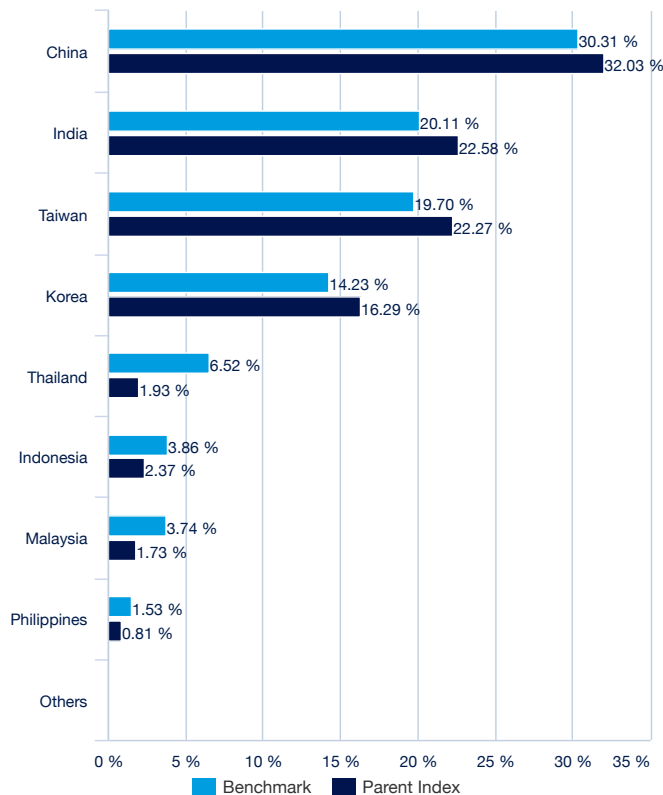
Asset class : **Equity**Exposure : **Asia**Benchmark index currency : **USD**Holdings : **116**

## Top 10 benchmark holdings (source : Amundi)

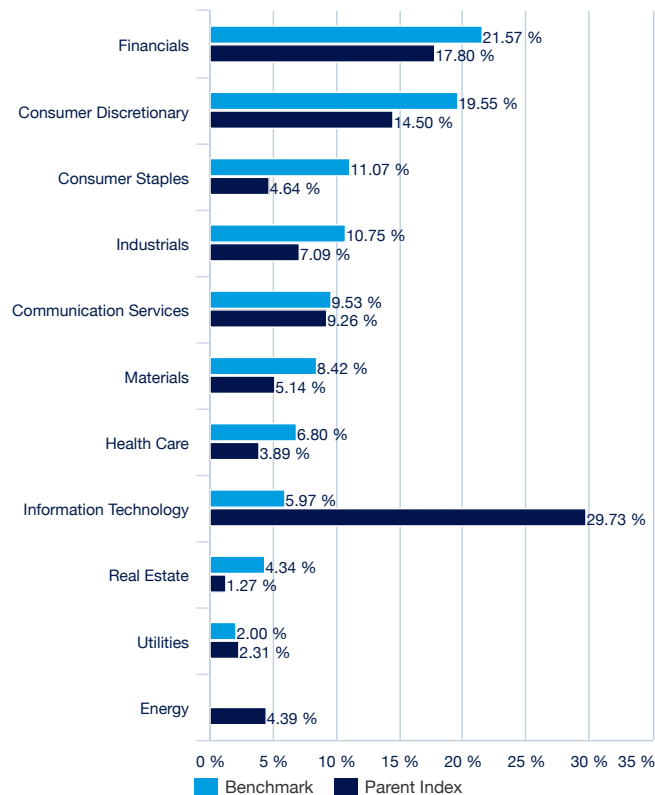
|                              | % of assets (Index) | % assets (Parent index) |
|------------------------------|---------------------|-------------------------|
| TAIWAN SEMICONDUCTOR MANUFAC | 5.50%               | 10.49%                  |
| MEITUAN-CLASS B              | 4.49%               | 1.11%                   |
| NETEASE INC                  | 3.98%               | 0.71%                   |
| HINDUSTAN UNILEVER           | 3.30%               | 0.40%                   |
| BYD CO LTD-H                 | 2.99%               | 0.48%                   |
| BANK CENTRAL ASIA PT         | 2.93%               | 0.62%                   |
| MAHINDRA & MAHINDRA LTD      | 2.71%               | 0.38%                   |
| AIRPORTS OF THAILAND PCL     | 2.35%               | 0.14%                   |
| KOTAK MAHINDRA BANK LTD      | 2.27%               | 0.41%                   |
| KB FINANCIAL GROUP INC       | 2.13%               | 0.35%                   |
| <b>Total</b>                 | <b>32.66%</b>       | <b>15.09%</b>           |

Parent index : **MOD86751 - MODEL AMUNDI INDEX MSCI EM ASIA SRI PAB**

## Geographical breakdown (Source: Amundi)

Parent index : **MOD86751 - MODEL AMUNDI INDEX MSCI EM ASIA SRI PAB**

## Benchmark Sector breakdown (source : Amundi)

Parent index : **MOD86751 - MODEL AMUNDI INDEX MSCI EM ASIA SRI PAB**



Evaluation by ESG criteria (Source: Amundi)

|                | Index | Parent index |
|----------------|-------|--------------|
| Overall Rating | 7.16  | 5.88         |
| Environment    | 6.57  | 5.75         |
| Social         | 5.58  | 5.19         |
| Governance     | 5.18  | 4.77         |

Parent index : MOD86751 - MODEL AMUNDI INDEX MSCI EM ASIA SRI PAB

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)

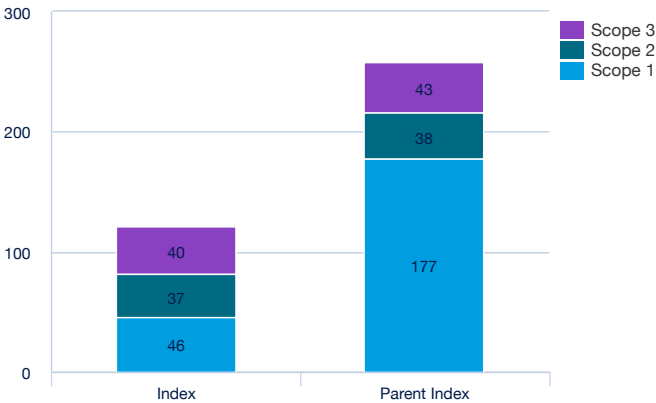
**“G” for Governance** (Corporate Governance and Corporate Behavior)

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 127.54 Parent Index 268.40



Parent index : MOD86751 - MODEL AMUNDI INDEX MSCI EM ASIA SRI PAB

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.

## 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                 | 11/08/2021                        |
| Date of the first NAV                      | 11/08/2021                        |
| Share-class reference currency             | USD                               |
| Classification                             | -                                 |
| Type of shares                             | Distribution                      |
| ISIN code                                  | LU2300294589                      |
| Minimum investment to the secondary market | 1 Share(s)                        |
| Frequency of NAV calculation               | Daily                             |
| Ongoing charges                            | 0.25% ( realized ) - 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 | 8:00 - 16:30 | USD | SADA  | SADA LN          | -              | SADA.L      | -            |
| Deutsche Börse        | 9:00 - 17:30 | EUR | SADA  | SADA GY          | ISADA          | SADA.DE     | ISADAINAV.PA |

## Contact

## ETF Sales contact

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| Switzerland (French)    | +41 22 316 01 51      |
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