

Amundi DAX 50 ESG II UCITS ETF - Dist

EQUITY ■

FACTSHEET

Marketing
Communication

31/03/2024

Key Information (Source: Amundi)

Net Asset Value (NAV) : **40.38 (EUR)**

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

Assets Under Management (AUM) :
304.63 (million EUR)

ISIN code : **DE000ETF9090**

Bloomberg code : **E909 GY**

Replication type : **Physical**

Benchmark : **100% DAX 50 ESG**

Last coupon date : **26/09/2023**

Latest coupons : **1.3900 (EUR)**

Date of the first NAV : **06/04/2020**

First NAV : **25.00 (EUR)**

Objective and Investment Policy

The Lyxor 1 DAX 50 ESG (DR) UCITS ETF (I) is a UCITS compliant exchange traded fund that aims to track the DAX 50 ESG (TR) EUR.

Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmarkindex.

Risk Indicator (Source : Fund Admin)



Lower Risk

Higher Risk

The risk indicator assumes you keep the product for 5 years. The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

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

Performances from 06/04/2020 to 28/03/2024 (Source : Fund Admin)



Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	12.58%	16.16%	18.66%
Benchmark volatility	12.58%	16.16%	18.68%
Ex-post Tracking Error	0.24%	0.21%	0.20%
Sharpe ratio	0.96	0.24	0.71

* 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 29/12/2023	1 month 28/02/2024	3 months 29/12/2023	1 year 31/03/2023	3 years 31/03/2021	5 years	10 years
Portfolio	8.60%	4.46%	8.60%	15.72%	17.01%	-	-
Benchmark	8.69%	4.47%	8.69%	16.45%	19.12%	-	-
Spread	-0.08%	-0.01%	-0.08%	-0.73%	-2.11%	-	-

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	19.63%	-15.20%	14.93%	-	-
Benchmark	20.42%	-14.61%	15.46%	-	-
Spread	-0.79%	-0.59%	-0.53%	-	-

Performances related to distributing ETF are calculated reinvesting dividends into the ETF performance

* 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.

Index Data (Source : Amundi)

Description of the Index

The index tracks the performance of the 50 largest, most liquid German stocks that score favourably on their Environmental, Social and Governance (ESG) criteria, as determined by ESG data provider Sustainalytics. Furthermore, the stocks must have passed standardised ESG screens related to Global Standards Screening, and involvement in controversial weapons, tobacco production, thermal coal, nuclear power and military contracting. The starting universe of the index is the HDAX, which comprises all companies included in the DAX, MDAX and TecDAX indices.

Information (Source: Amundi)

Asset class : **Equity**
Exposure : **Germany**

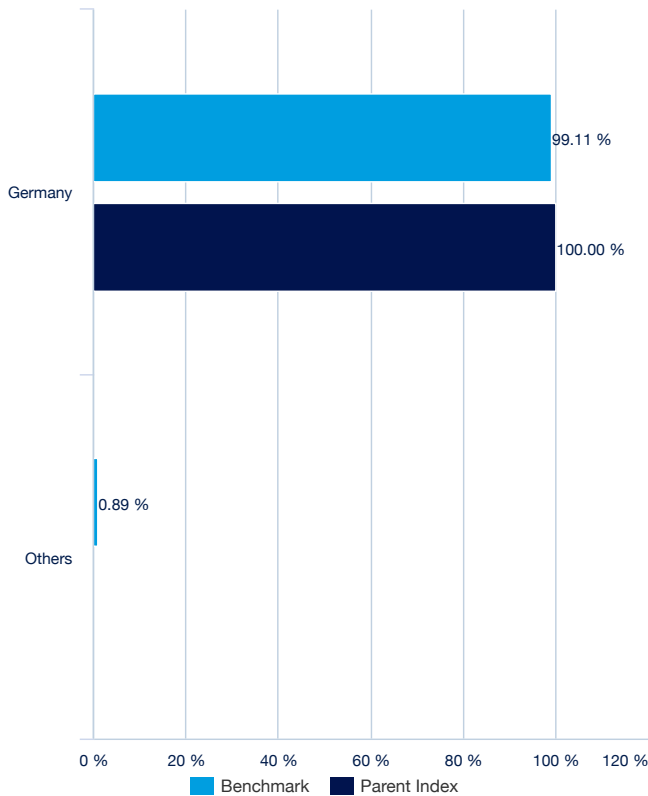
Holdings : **50**

Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)	% assets (Parent index)
ALLIANZ SE-REG	7.35%	7.30%
DEUTSCHE TELEKOM NAM (XETRA)	6.91%	5.24%
SAP SE / XETRA	6.88%	9.80%
SIEMENS AG-REG	6.61%	8.93%
MUENCHENER RUECKVER AG-REG	6.16%	4.14%
MERCEDES-BENZ GROUP AG	5.89%	3.96%
BASF SE XETRA	4.71%	3.17%
INFINEON TECHNOLOGIES AG	4.11%	2.76%
DHL GROUP (XETRA)	3.83%	2.58%
DEUTSCHE BOERSE AG	3.60%	2.42%
Total	56.03%	50.31%

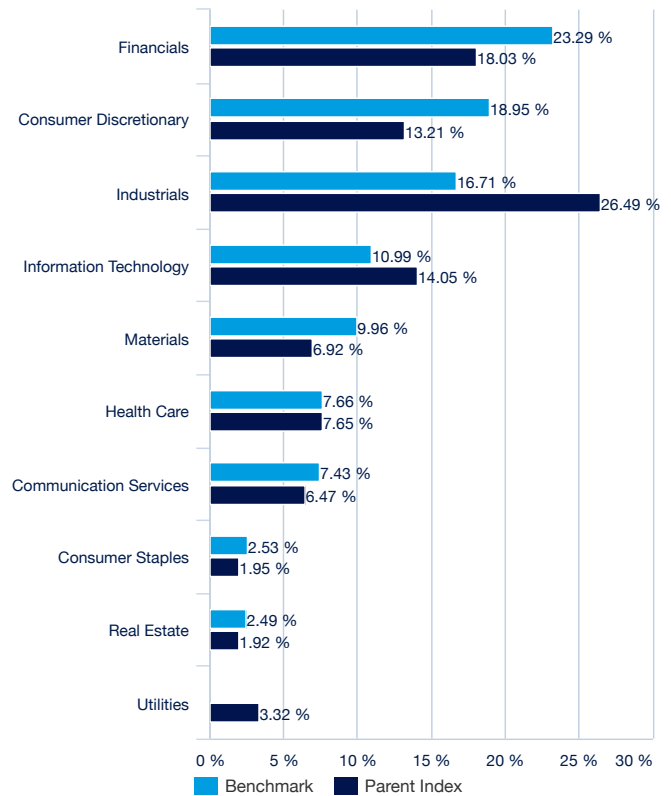
Parent index : **HDAX**

Geographical breakdown (Source: Amundi)



Parent index : **HDAX**

Benchmark Sector breakdown (source : Amundi)



Parent index : **HDAX**

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	7.46	7.42
Environment	7.42	6.98
Social	5.06	5.03
Governance	5.70	5.75

Parent index : **HDAX**

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) :	129.18	135.25

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.

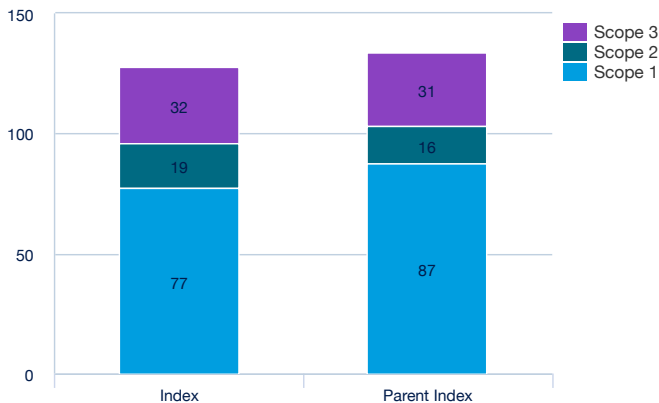
Definition of scopes :

- **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 : **HDAX**

ISR Label

Principal characteristics (Source : Amundi)

Fund structure	Mutual Fund (FCP) under German law
UCITS compliant	UCITS
Management Company	Amundi Luxembourg SA
Administrator	BNP Paribas S.A. Niederlassung Deutschland
Custodian	BNP Paribas S.A. Niederlassung Deutschland
Independent auditor	ERNST & YOUNG GMBH WIRTSCHAFTSPRÜFUNGSGESELLSCHAFT
Share-class inception date	06/04/2020
Date of the first NAV	06/04/2020
Share-class reference currency	EUR
Classification	-
Type of shares	Distribution
ISIN code	DE000ETF9090
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.15% (realized) - 21/02/2022
Minimum recommended investment period	5 years
Fiscal year end	June
Primary Market Maker	SOCIETE GENERALE

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Deutsche Börse	9:00 - 17:30	EUR	E909	E909 GY	EDAXEUIV	E909.DE	EDAXEUIV
Six Swiss Exchange	9:00 - 17:30	CHF	E909	E909 SW	E909CHIV	E909.S	E909CHIV

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