Amundi PEA MSCI USA ESG Leaders UCITS ETF - EUR

FACTSHEET

Marketing Communication

29/02/2024

EQUITY

Key Information (Source: Amundi)

Net Asset Value (NAV) : **607.07 (EUR)**
NAV and AUM as of : **29/02/2024**
Assets Under Management (AUM) :
1,015.15 (million EUR)
ISIN code : **LU1681042864**
Replication type : **Synthetical**
Benchmark :
100% MSCI USA ESG LEADERS SELECT 5% ISSUER CAP

Objective and Investment Policy

The objective of this Sub-Fund is to track the performance of MSCI USA ESG LEADERS SELECT 5% Issuer Capped (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 aims to achieve a level of tracking error of the Sub-Fund and its index that will not normally exceed 1%.

Risk Indicator *(Source : Fund Admin)*

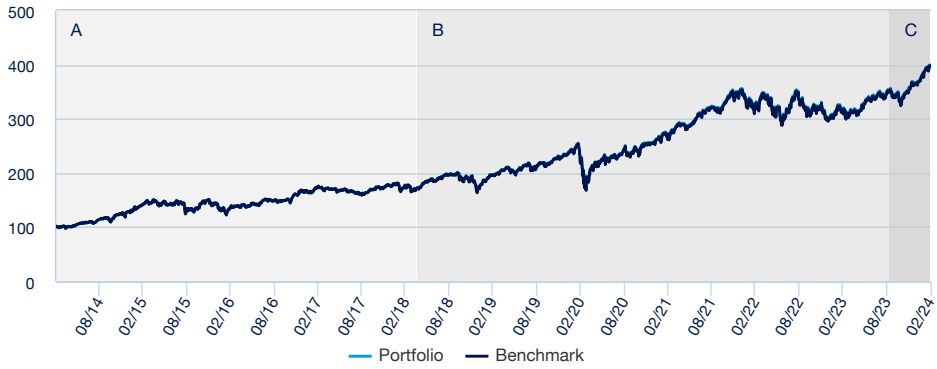
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Lower Risk — Higher Risk

⚠ 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 03/03/2014 to 29/02/2024 (Source : Fund Admin)



A : Sur la base des performances réalisées depuis la date de lancement du Fonds français « AMUNDI ETF MSCI USA UCITS ETF » géré par Amundi Asset Management et absorbé par « AMUNDI MSCI USA » le 18.04.2018.
B : Performance of the Sub-Fund since the date of its launch
C : Since the beginning of this period, the reference indicator of the Sub-Fund is MSCI USA ESG LEADERS SELECT 5% Issuer Capped

Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	12.56%	15.19%	17.11%
Benchmark volatility	12.57%	15.19%	17.11%
Ex-post Tracking Error	0.05%	0.04%	0.04%
Sharpe ratio	1.81	0.89	0.86

* 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	31/01/2024	30/11/2023	28/02/2023	26/02/2021	28/02/2019	04/12/2008
Portfolio	9.05%	5.70%	12.99%	27.17%	51.15%	104.11%	780.32%
Benchmark	9.18%	5.75%	13.18%	27.60%	51.47%	104.15%	785.98%
Spread	-0.13%	-0.06%	-0.19%	-0.43%	-0.32%	-0.04%	-5.66%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	22.00%	-14.55%	36.19%	10.85%	33.42%	-0.09%	6.67%	14.29%	12.11%	28.28%
Benchmark	22.27%	-14.59%	36.06%	10.75%	33.28%	-0.25%	6.45%	14.21%	12.16%	28.33%
Spread	-0.27%	0.04%	0.13%	0.10%	0.13%	0.17%	0.22%	0.07%	-0.04%	-0.05%

** 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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Index Data (Source : Amundi)

Description of the Index

The Index is an equity index based on the MSCI USA Index (the "Parent Index"), representative of the large and mid-cap securities of the US market and issued by companies that have the highest Environmental, Social and Governance (ESG) rating in each sector of the Parent Index.

Information (Source: Amundi)

Asset class : **Equity**
Exposure : **USA**
Benchmark index currency : **USD**

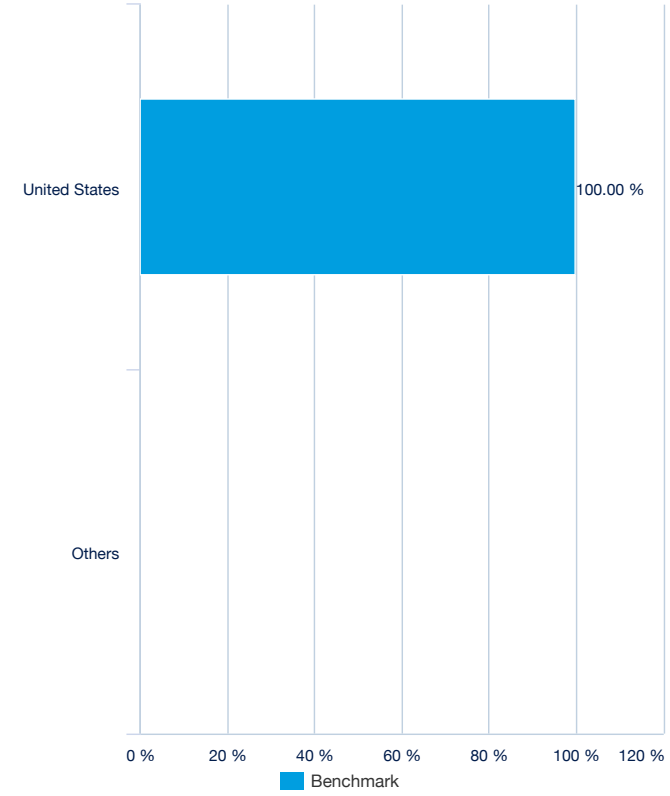
Holdings : **294**

Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)	% assets (Parent index)
NVIDIA CORP	6.86%	-
MICROSOFT CORP	4.81%	-
ELI LILLY & CO	3.05%	-
TESLA INC	2.88%	-
ALPHABET INC CL A	2.36%	-
VISA INC-CLASS A SHARES	2.29%	-
ALPHABET INC CL C	2.09%	-
MASTERCARD INC-CL A	2.01%	-
HOME DEPOT INC	1.89%	-
PROCTER & GAMBLE CO/THE	1.88%	-
Total	**30.12%**	**-**

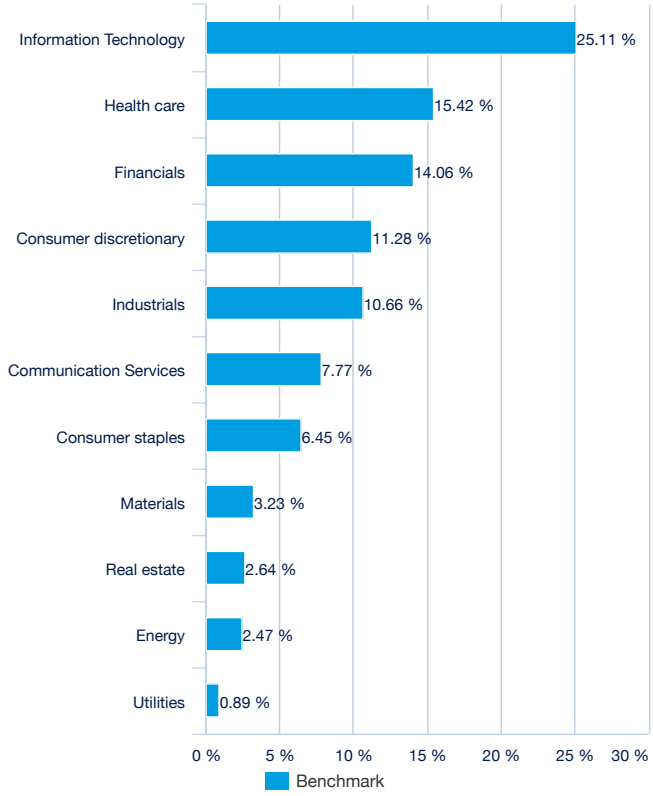
Parent index :

Geographical breakdown (Source: Amundi)



Parent index :

Benchmark Sector breakdown (source : Amundi)



Parent index :

Amundi Asset Management, SAS (French : Société par Actions Simplifiée)
with a capital of 1 143 615 555 €
AMF approved Portfolio Management Company- GP number 04000036
Corporate address: 91-93, Boulevard Pasteur - 75015 Paris- France 437 574 452 RCS Paris
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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	PTF
Overall Rating	7.55	7.69
Environment	7.19	6.71
Social	5.54	5.81
Governance	5.85	6.14

Parent index :

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)

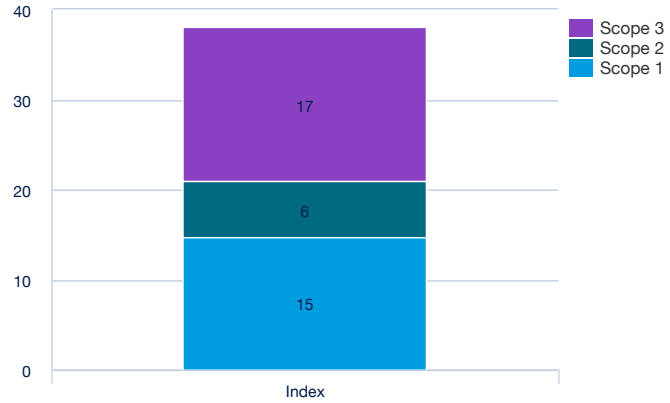
"G" for Governance (Corporate Governance and Corporate Behavior)

Source: Raw ESG datas for companies are provided by MSCI

Carbon footprint

Carbon footprint: carbon emissions per euro million invested

	Parent Index	PTF
Total carbon portfolio footprint (Index/Parent index) :	-	333.08



Parent index :

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

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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	04/12/2008
Share-class reference currency	EUR
Classification	-
Type of shares	Accumulation
ISIN code	LU1681042864
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.35% (Estimated) - 29/09/2023
Minimum recommended investment period	5 years
French tax wrapper	PEA eligible
Fiscal year end	December
Primary Market Maker	BNP Paribas

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Nyse Euronext Paris	9:05 - 17:35	EUR	CU2	CU2 FP	INCU2INAV.PA	CU2.PA	.INCU2
Deutsche Börse	9:00 - 17:30	EUR	ACU2	ACU2 GY	INCU2	ACU2.DE	INCU2INAV.PA
Borsa Italiana	9:00 - 17:30	EUR	CU2	CU2 IM	INCU2INAV.MI	CU2.MI	.INCU2

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Amundi ASSET MANAGEMENT | ETF

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