

AMUNDI MSCI USA ESG UNIVERSAL SELECT - UCITS ETF DR

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FACTSHEET

Marketing
Communication

31/12/2023

Key Information (Source: Amundi)

Net Asset Value (NAV) : **85.57 (USD)**
NAV and AUM as of : **29/12/2023**
Assets Under Management (AUM) :
2.97 (million USD)
ISIN code : **LU2109786660**
Replication type : **Physical**
Benchmark :
100% MSCI USA ESG UNIVERSAL SELECT

Objective and Investment Policy

AMUNDI MSCI USA ESG UNIVERSAL SELECT seeks to replicate, as closely as possible, the performance of the MSCI USA ESG Universal Select Index (Total return index). This sub-fund has exposure to large and mid-cap companies of the US equity markets with robust ESG characters (including those that show recent improvement of their rating), while reducing the weight of those companies who lag behind their industry peers in terms of ESG quality and excludes companies involved in Tobacco and Thermal Coal sectors.

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 12/05/2020 to 29/12/2023 (Source : Fund Admin)



Cumulative returns* (Source: Fund Admin)

	YTD Since 30/12/2022	1 month 30/11/2023	3 months 29/09/2023	1 year 30/12/2022	3 years 31/12/2020	5 years -	Since 12/05/2020
Portfolio	27.72%	5.20%	12.63%	27.72%	28.77%	-	71.14%
Benchmark	27.99%	5.21%	12.69%	27.99%	29.45%	-	72.36%
Spread	-0.27%	-0.02%	-0.06%	-0.27%	-0.68%	-	-1.22%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	27.72%	-20.86%	27.41%	-	-
Benchmark	27.99%	-20.80%	27.70%	-	-
Spread	-0.27%	-0.06%	-0.30%	-	-

Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	14.11%	17.73%	18.02%
Benchmark volatility	14.15%	17.78%	18.07%
Ex-post Tracking Error	0.05%	0.07%	0.08%
Sharpe ratio	1.58	0.35	0.77

* 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

* 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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Meet the Team

**Isabelle Lafargue**Head of Index & Multistategies Management –
Regional Funds**Salah Benaissa**

Lead Portfolio Manager

**Pierre Navarre**

Co-Portfolio Manager

Index Data (Source : Amundi)

Description of the Index

MSCI USA ESG UNIVERSAL SELECT is an equity index based on the MSCI USA Index ("Parent Index"), representative of the large and mid-cap securities of the US market. The index aims to represent the performance of a strategy that increase the exposure compared to the Parent Index to companies with both a robust ESG profile as well as a positive trend in improving that ESG profile. The methodology aims at adjusting the constituents' free-float market capitalisation weights based upon certain environmental, social and governance ("ESG") metrics.

Information (Source: Amundi)

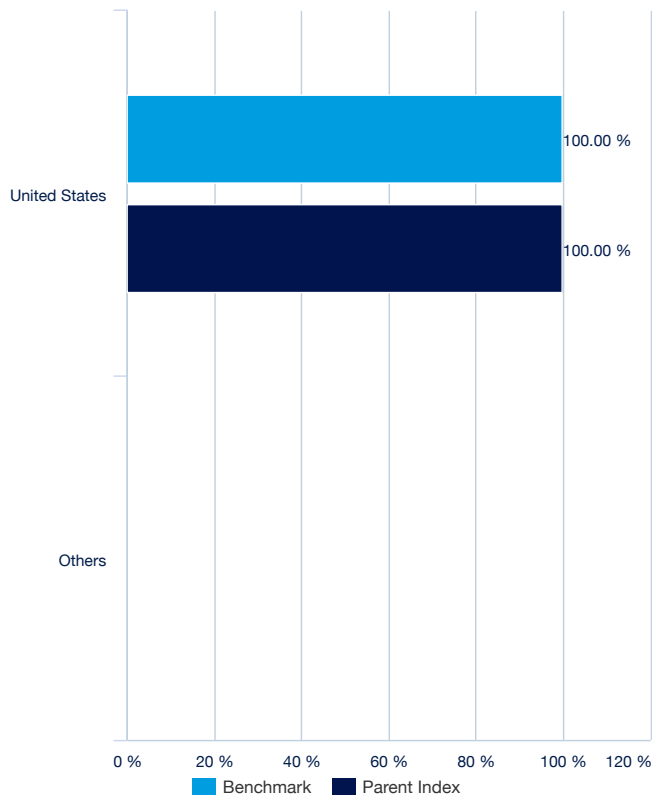
Asset class : **Equity**Exposure : **USA**Benchmark index currency : **USD**Holdings : **557**

Top 10 benchmark holdings (source : Amundi)

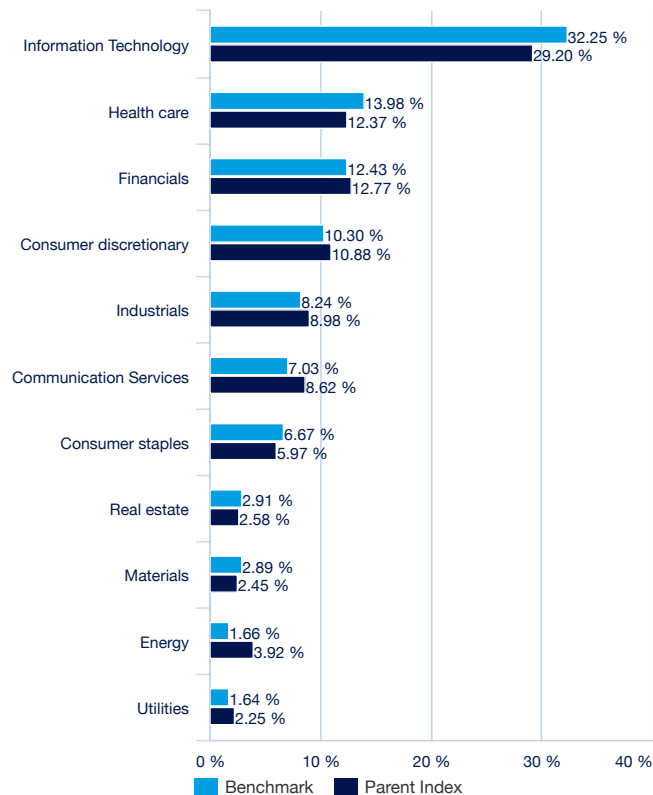
	% of assets (Index)	% assets (Parent index)
MICROSOFT CORP	4.68%	6.27%
APPLE INC	4.68%	7.17%
NVIDIA CORP	4.63%	2.90%
AMAZON.COM INC	2.20%	3.37%
UNITEDHEALTH GROUP INC	2.00%	1.15%
ALPHABET INC CL A	1.71%	1.97%
ALPHABET INC CL C	1.52%	1.75%
TESLA INC	1.49%	1.71%
MASTERCARD INC-CL A	1.48%	0.85%
HOME DEPOT INC	1.43%	0.82%
Total	25.82%	27.96%

Parent index : **MSCI USA**

Geographical breakdown (Source: Amundi)

Parent index : **MSCI USA**

Benchmark Sector breakdown (source : Amundi)

Parent index : **MSCI USA**

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	7.13	6.58
Environment	7.03	6.80
Social	5.36	5.07
Governance	5.70	5.50

Parent index : **MSCI USA**

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	Parent Index
38.09	49.03

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.

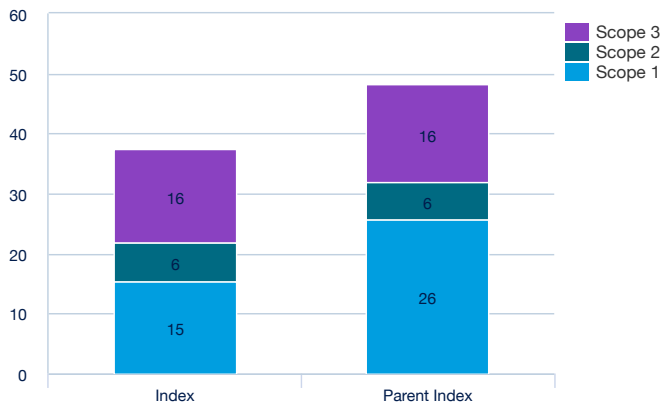
Definition of scopes :

- **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 USA**

Principal characteristics (Source : Amundi)

Fund structure	SICAV under Luxembourg law
UCITS compliant	UCITS
Management Company	Amundi Luxembourg SA
Administrator	CACEIS BANK LUXEMBOURG
Custodian	CACEIS Bank, Luxembourg Branch
Independent auditor	PRICEWATERHOUSECOOPERS LUXEMBOURG
Share-class inception date	05/03/2020
Date of the first NAV	05/03/2020
Share-class reference currency	USD
Classification	Not applicable
Type of shares	Accumulation
ISIN code	LU2109786660
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.15% (realized) - 08/02/2023
Minimum recommended investment period	5 years
Fiscal year end	December
ISA and SIPP Eligible	Yes
UK Distrib/Report Status	No
Primary Market Maker	BNP Paribas

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Deutsche Börse	9:00 - 17:30	EUR	SBIU	SBIU GY	ISBIU	SBIU.DE	ISBIUINAV.PA

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