

AMUNDI INDEX MSCI EMU SRI - UCITS ETF DR

FACTSHEET

31/05/2021

EQUITY ■

Key Information (source : Amundi)

Net Asset Value (NAV) : **71.82 (EUR)**
 NAV and AUM as of : **31/05/2021**
 Assets Under Management (AUM) :
58.85 (million EUR)
 ISIN code : **LU2109787635**
 Benchmark :
100% MSCI EMU SRI FILTERED EX FOSSIL FUELS

Objective and Investment Policy

AMUNDI INDEX MSCI EMU SRI seeks to replicate, as closely as possible, the performance of the MSCI EMU SRI filtered Ex Fossil Fuel Index (Total return index). This sub-fund has exposure to large and mid-cap companies with outstanding Environmental, Social and Governance (ESG) ratings across 10 developed market countries in the EMU. It incorporates exclusion criteria on Nuclear Power, Tobacco, Thermal coal, Alcohol, Gambling, all Weapons, Civilian Firearms, GMOs, Adult Entertainment, Oil and Gas and Fossil fuel production & reserves.

Risk & Reward Profile (SRRI)



Lower risk, potentially lower rewards

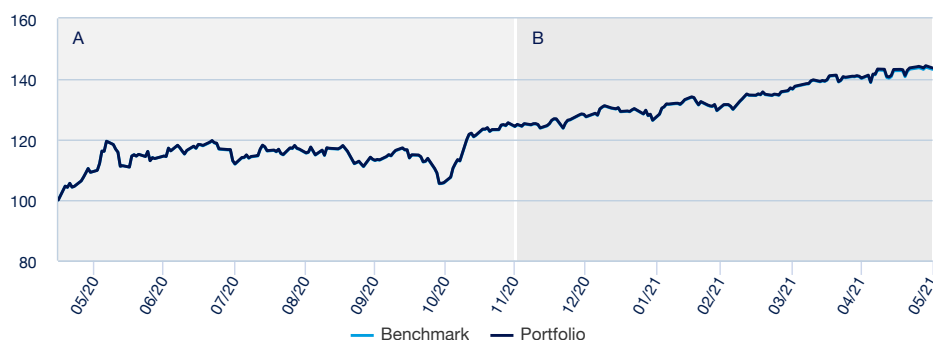
Higher risk, potentially higher rewards

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.

« Technical net asset values may be calculated and published for any calendar day (excluding Saturdays and Sundays) that is neither a business day nor a transaction day. These technical net asset values are merely indicative and will not be the basis for purchasing, switching, redeeming and/or transferring shares. »

Returns

Performances from 15/05/2020 to 31/05/2021



A : Until the end of this period, the reference indicator of the Sub-Fund was MSCI EMU SRI 5% Issuer Capped
 B : Since the beginning of this period, the reference indicator of the sub-fund is MSCI EMU SRI Filtered ex Fossil Fuels

Cumulative returns*

	YTD	1 month	3 months	1 year	3 years	5 years	Since
Since	31/12/2020	30/04/2021	26/02/2021	29/05/2020	-	-	15/05/2020
Portfolio	12.60%	2.35%	10.81%	31.60%	-	-	43.64%
Benchmark	12.35%	2.15%	10.57%	31.18%	-	-	43.18%
Spread	0.25%	0.20%	0.24%	0.42%	-	-	0.46%

Calendar year performance*

	2020	2019	2018	2017	2016
Portfolio	-	-	-	-	-
Benchmark	-	-	-	-	-
Spread	-	-	-	-	-

* 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

	1 year	3 years	Inception to date
Portfolio volatility	21.16%	-	21.44%
Benchmark volatility	21.16%	-	21.44%
Ex-post Tracking Error	0.15%	-	0.15%
Sharpe ratio	1.55	-	2.01

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Meet the Team



Lionel Brafman
Head of the Index & Multistategies team



Jerome Gueguen
Lead Portfolio Manager



Vincent Masson
Co-Portfolio Manager

Index Data

Description

MSCI EMU SRI Filtered ex Fossil Fuels Index is an equity index based on the MSCI EMU Index (the "Parent Index"), representative of the large and mid-cap stocks across 10 developed market countries (as of September 2020) in the European Economic and Monetary Union. 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.

Information

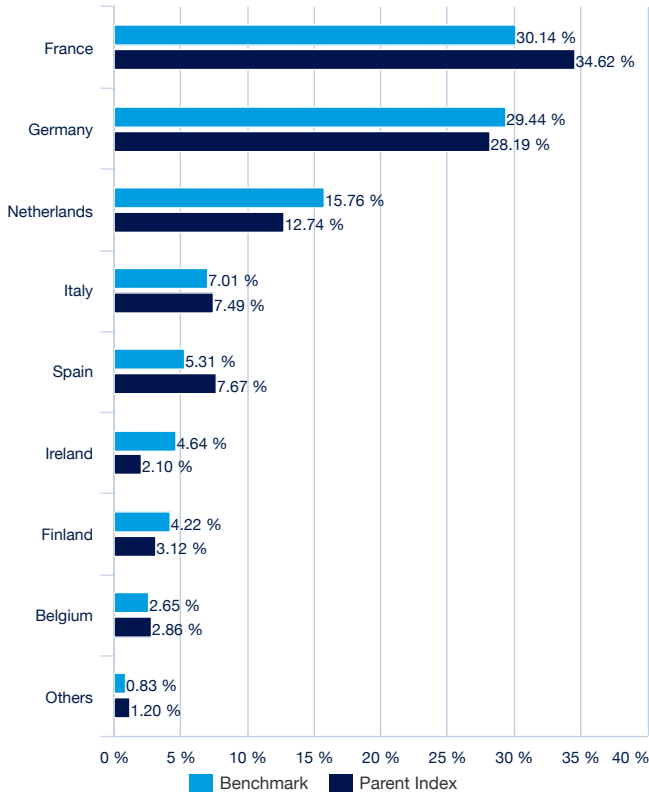
Asset class : **Equity**
Zone Geographique : **Euro**
Benchmark index currency : **EUR**
Holdings : **57**

Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)	% assets (Parent index)
ASML HOLDING NV	5.23%	4.89%
L OREAL	5.14%	1.98%
SAP SE	5.01%	2.54%
DEUTSCHE POST AG-REG (XETRA)	4.99%	1.17%
ADIDAS AG	4.96%	1.20%
SCHNEIDER ELECT SE	4.92%	1.49%
ALLIANZ SE-REG	4.92%	1.89%
AXA SA	3.99%	0.93%
ESSILORLUXOTTICA	3.68%	0.86%
INTESA SANPAOLO	3.60%	0.84%
Total	46.43%	17.78%

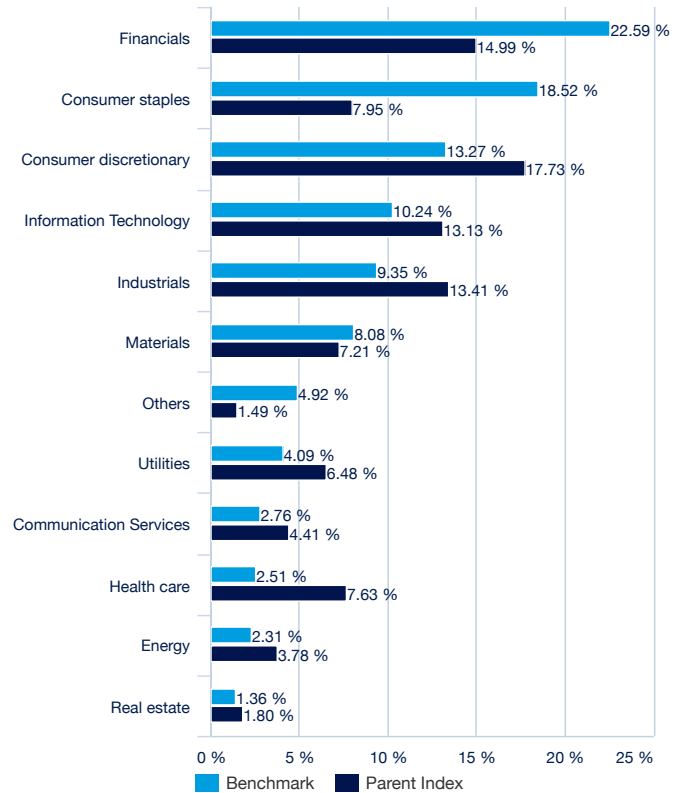
Parent index : **MSCI EMU**

Geographical breakdown



Parent index : **MSCI EMU**

Benchmark Sector breakdown (source : Amundi)



Parent index : **MSCI EMU**

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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

	Index	Parent index
Overall Score	9.07	7.29
Environment	7.39	6.79
Social	6.22	5.55
Governance	5.81	5.18

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

Parent index : **MSCI EMU**

Carbon footprint

Carbon footprint per euro million invested

	Index	Parent Index
Total carbon portfolio footprint (Index/Parent index) :	93.03	150.99

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.

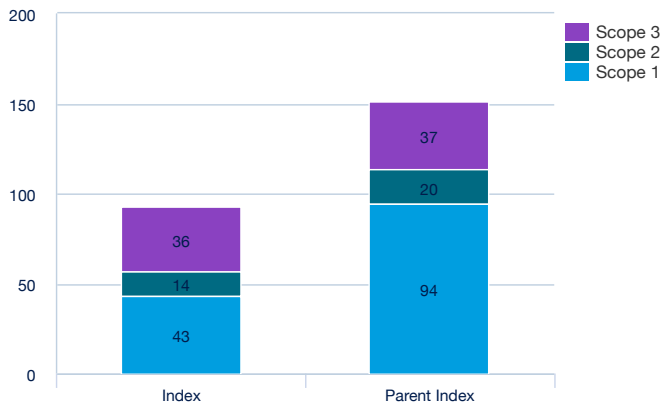
Definition of scopes :

- **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 EMU**

ISR Label



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Principal characteristics

Fund structure	UCITS under Luxembourg law
UCITS compliant	UCITS
Management Company	Amundi Luxembourg SA
Administrator	CACEIS Bank, Luxembourg Branch
Custodian	CACEIS Bank, Luxembourg Branch
Independent auditor	ERNST & YOUNG Luxembourg
Share-class inception date	10/03/2020
Share-class reference currency	EUR
Classification	-
Type of shares	Accumulation
ISIN code	LU2109787635
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.18% (Estimated) - 15/01/2021
Minimum recommended investment period	5 years
French tax wrapper	PEA eligible
Fiscal year end	September
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	SRHE	SRHE GY	ISRHE	SRHE.DE	ISRHEINAV.PA
Borsa Italiana	9:00 - 17:30	EUR	CMUSRI	CMUSRI IM	ISRHE	CMUSRI.MI	ISRHEINAV.PA

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