

AMUNDI INDEX MSCI EMERGING MARKETS SRI PAB - AE

FACTSHEET

Marketing
Communication

30/04/2024

EQUITY ■

Key Information (Source: Amundi)

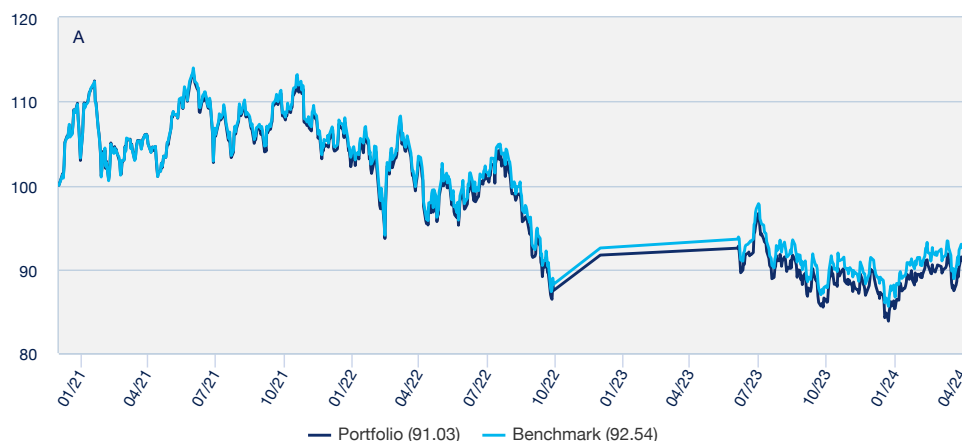
Net Asset Value (NAV) : **105.91 (EUR)**
NAV and AUM as of : **30/04/2024**
Assets Under Management (AUM) :
1,880.60 (million EUR)
ISIN code : (A) **LU1861138375**
(D) **LU1861138458**
Bloomberg code : **AIMEAEC LX**
Benchmark : **100% MSCI EM SRI FILTERED PAB**

Objective and Investment Policy

AMUNDI INDEX MSCI Emerging Markets SRI PAB UCITS ETF DR seeks to replicate, as closely as possible, the performance of MSCI Emerging Markets SRI filtered PAB Index (Total return index). This Fund has exposure to large and mid-cap companies across emerging markets 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.

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

Performance evolution (rebased to 100) from 31/12/2020 to 30/04/2024* (Source: Fund Admin)



A : Since the beginning of this period, the reference indicator of the sub-fund is MSCI EM (Emerging Markets) SRI Filtered PAB
Cumulative Returns * (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Since
Since	29/12/2023	28/03/2024	31/01/2024	28/04/2023	30/04/2021	30/04/2019	-	13/02/2019
Portfolio	1.16%	0.58%	6.69%	2.79%	-13.27%	2.40%	-	5.98%
Benchmark	1.25%	0.61%	6.79%	2.95%	-11.80%	4.72%	-	8.45%
Spread	-0.09%	-0.03%	-0.10%	-0.17%	-1.46%	-2.33%	-	-2.47%

Calendar year performance * (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	-1.84%	-13.14%	5.55%	7.78%	-
Benchmark	-1.21%	-12.90%	6.23%	8.00%	-
Spread	-0.62%	-0.24%	-0.68%	-0.22%	-

* 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 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.

Risk indicators (Source: Fund Admin)

	1 year	3 years	5 years
Portfolio volatility	13.80%	14.70%	17.84%
Benchmark volatility	13.88%	14.71%	17.81%
Ex-post Tracking Error	2.74%	2.54%	2.10%
Sharpe ratio	-0.14	-0.43	-0.02
Portfolio Information ratio	-0.29	-0.29	-0.27

* 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 Sharpe Ratio is a statistical indicator which measures the portfolio performance compared to a risk-free placement

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Meet the Team

**Lionel Brafman**

Head of the Index & Multistrategies team

**Zhicong Mou**

Portfolio Manager - Index & Multistrategies

**Samy El Malki**

Co-Portfolio Manager

Index Data (Source : Amundi)

Description of the Index

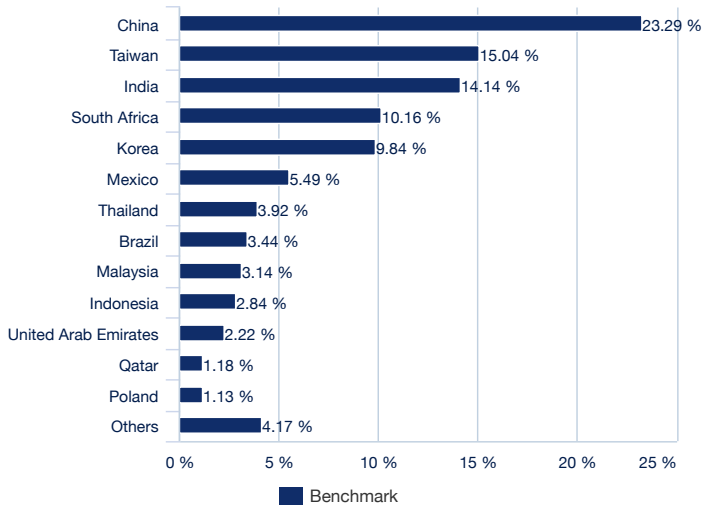
MSCI EM (Emerging Markets) SRI Filtered PAB Index is an equity index based on the MSCI Emerging Markets index representative of the large and mid-cap stocks across 26 emerging countries (as of November 2021) (the "Parent Index"). The index provides exposure to companies with outstanding Environmental, 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 : **Emerging countries**
Benchmark index currency : **USD**

Holdings : **177**

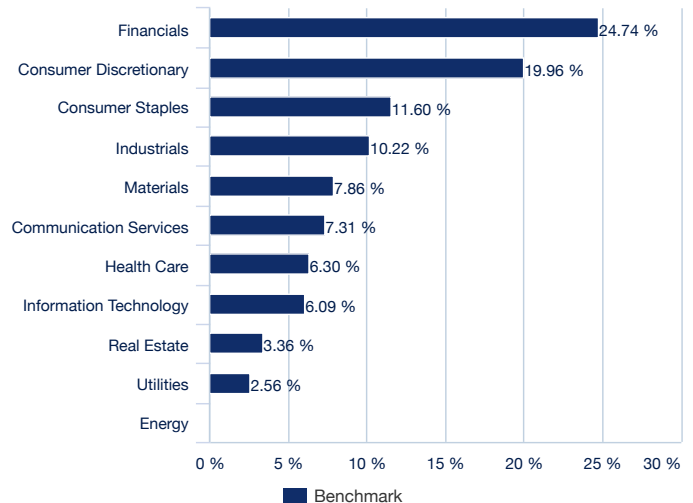
Geographical breakdown (Source: Amundi)



Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
TAIWAN SEMICONDUCTOR MANUFAC	5.57%
MEITUAN-CLASS B	4.85%
NASPERS LTD-N SHS	2.72%
NETEASE INC	2.50%
BANK CENTRAL ASIA PT	2.21%
BYD CO LTD-H	2.18%
BHARTI AIRTEL LTD	2.00%
HINDUSTAN UNILEVER	1.93%
FEMSA	1.89%
MAHINDRA & MAHINDRA LTD	1.80%
Total	27.65%

Benchmark Sector breakdown (source : Amundi)



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Information (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	16/01/2019
Share-class reference currency	EUR
Classification	-
Type of shares	(A) Accumulation (D) Distribution
ISIN code	(A) LU1861138375 (D) LU1861138458
Frequency of NAV calculation	Daily
Management fees and other administrative or operating costs	0.48%
Minimum recommended investment period	5 years
Fiscal year end	December
CNMV code	-

Important information

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