

# Amundi CAC 40 ESG UCITS ETF

EQUITY ■

FACTSHEET

Marketing  
Communication

30/09/2026

## Objective and Investment Policy

This Sub-Fund is passively managed. The objective of this Sub-Fund is to track the performance of CAC 40 ESG Index, and to minimize the tracking error between the net asset value of the Sub-Fund and the performance of the Index. The anticipated level of the tracking error, under normal market conditions, is indicated in the prospectus of the Sub-Fund. The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return. The Index is an equity index based on CAC 40 Index representing the 40 largest and most actively traded shares listed on the Paris stock market (the "Parent Index"). The Index excludes companies from the Parent Index based on environmental, social or governance criteria and targets a minimum 30% reduction in carbon emission intensity relative to its Parent Index, an improved ESG score and improved green-to-brown ratio compared to its Parent Index. The Index applies exclusions to companies involved in activities considered non-aligned with the Paris Climate Agreement (coal extraction, oil, etc). Those exclusions are provided for in Art. 12 (1) (a)-(g) of the Commission Delegated Regulation (EU) 2020/1818 of 17 July 2020 supplementing Regulation (EU) 2016/1011 of the European Parliament and of the Council as regards minimum standards for EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks, please refer to the "Guidelines on funds' names using ESG or sustainability-related terms" section of the Prospectus. The limits of the approach adopted are described in the Sub-Fund's prospectus through risk factors such as Sustainable investment risk. The ESG score of companies is calculated by an ESG rating agency, using raw data, models and estimates collected/calculated using methods specific to each provider. Due to the lack of standardisation and the uniqueness of each methodology, the information provided may be incomplete. Assessment of sustainability risks is complex and may be based on ESG data which is difficult to obtain, incomplete, estimated, out of date and/or otherwise materially inaccurate. Even when identified, there can be no guarantee that these data will be correctly assessed. More information about the composition of the index and its operating rules are available in the prospectus and at: [euronext.com](http://euronext.com). The Index value is available via Bloomberg (CACESGNI). The exposure to the Index will be achieved through a Direct Replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index. The Investment Manager will be able to use derivatives in order to deal with inflows and outflows and also if it allows a better exposition to an Index constituent. In order to generate additional income to offset its costs, the Sub-Fund may also enter into securities lending operations.

## Performances from 30/09/2016 to 30/09/2026 (Source : Fund Admin)



## Cumulative returns\* (Source: Fund Admin)

| Since            | YTD<br>31/12/2025 | 1 month<br>31/08/2026 | 3 months<br>30/06/2026 | 1 year<br>30/09/2025 | 3 years<br>29/09/2023 | 5 years<br>30/09/2021 | Since<br>28/02/2003 |
|------------------|-------------------|-----------------------|------------------------|----------------------|-----------------------|-----------------------|---------------------|
| <b>Portfolio</b> | -2.46%            | -4.65%                | -6.31%                 | 0.26%                | 22.68%                | 39.73%                | 488.77%             |
| <b>Benchmark</b> | -2.99%            | -4.67%                | -6.31%                 | -0.27%               | 20.81%                | 36.27%                | 429.27%             |
| <b>Spread</b>    | 0.53%             | 0.02%                 | 0.00%                  | 0.52%                | 1.87%                 | 3.46%                 | 59.49%              |

## Calendar year performance\* (Source: Fund Admin)

|                  | 2025   | 2024  | 2023   | 2022   | 2021   | 2020   | 2019   | 2018   | 2017   | 2016  |
|------------------|--------|-------|--------|--------|--------|--------|--------|--------|--------|-------|
| <b>Portfolio</b> | 14.60% | 3.34% | 21.17% | -9.08% | 31.61% | -5.15% | 30.19% | -8.21% | 12.51% | 8.63% |
| <b>Benchmark</b> | 14.06% | 2.82% | 20.55% | -9.54% | 31.07% | -5.57% | 29.24% | -8.88% | 11.69% | 7.67% |
| <b>Spread</b>    | 0.54%  | 0.51% | 0.62%  | 0.46%  | 0.53%  | 0.42%  | 0.95%  | 0.67%  | 0.82%  | 0.96% |

\* 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 (Source: Fund Admin)

|                               | 1 year | 3 years | Inception to date * |
|-------------------------------|--------|---------|---------------------|
| <b>Portfolio volatility *</b> | 15.88% | 15.35%  | 19.85%              |
| <b>Benchmark volatility</b>   | 15.87% | 15.35%  | 19.86%              |
| <b>Ex-post Tracking Error</b> | 0.25%  | 0.26%   | 0.26%               |
| <b>Sharpe ratio</b>           | -0.01  | 0.30    | 0.34                |

\* 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 higher the volatility, the higher the risk. The Tracking Error indicator measures the performance's difference between the fund and the benchmark

## Morningstar rating ©

Morningstar Overall Rating © : **4 stars**

Morningstar Category © :

**EAA FUND FRANCE EQUITY**

Rating date : **31/08/2026**

Number of funds in the category : **206**

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## Risk Indicator (Source : Fund Admin)



Lower Risk

Higher Risk

⚠ The SRI represents the risk and return profile as presented in the Key Information Document (KID). The lowest category does not imply that there is no risk. The SRI is not guaranteed and may change over time. 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.

We have classified this product as 4 out of 7, which is a medium risk class. This rates the potential losses from future performance at a medium level, and poor market conditions could impact our capacity to pay you. Additional risks: Market liquidity risk could amplify the variation of product performances. This product does not include any protection from future market performance so you could lose some or all of your investment. Beside the risks included in the risk indicator, other risks may affect the Sub-Fund's performance. Please refer to the Amundi Index Solutions prospectus.

## Characteristics (source: Amundi)

|                                                               |                                      |
|---------------------------------------------------------------|--------------------------------------|
| VL                                                            | A : 139.85 EUR<br>D : 81.04 EUR      |
| Assets Under Management (AUM)                                 | 689.18 ( million EUR )               |
| Management fees and other administrative or operating costs * | 0.25%                                |
| NAV and AUM as of                                             | 30/09/2026                           |
| ISIN code                                                     | A : LU1681046931<br>D : LU1681047079 |
| Replication type                                              | Physical                             |
| Benchmark                                                     | 100% CAC 40 ESG                      |
| Type of shares                                                | (A) Accumulation<br>(D) Distribution |
| Eligibility                                                   | Securities account, life insurance   |
| Last coupon date                                              | 09/12/2025 ( EUR )                   |
| Last coupon                                                   | 2.4000 ( EUR )                       |
| Fund structure                                                | SICAV under Luxembourg law           |
| UCITS compliant                                               | UCITS                                |
| Management Company                                            | Amundi Luxembourg SA                 |
| Primary Market Maker                                          | BNP Paribas                          |
| Administrator                                                 | CACEIS Bank, Luxembourg Branch       |
| Custodian                                                     | CACEIS Bank, Luxembourg Branch       |
| Independent auditor                                           | DELOITTE AUDIT                       |
| Share-class inception date                                    | 14/02/2018                           |
| Date of the first NAV                                         | 28/02/2003                           |
| Share-class reference currency                                | EUR                                  |
| Minimum investment to the secondary market                    | 1 Share(s)                           |
| Frequency of NAV calculation                                  | Daily                                |
| Minimum recommended investment period                         | 5 years                              |
| French tax wrapper                                            | PEA eligible                         |
| Fiscal year end                                               | September                            |

\* For more information regarding the full set of fees borne by the fund, please refer to its Key Information Document (KID). Transaction fees and commissions may apply when trading ETFs.

## EQUITY

## Meet the Team

**Lionel Brafman**

Head of the Index &amp; Multistратегies team

**Isabelle Lafargue**Head of Index & Multistратегies Management –  
Regional Funds**Christophe Neves**

Co-Portfolio Manager

## Index Data (Source : Amundi)

## Description of the Index

CAC 40 ESG Index is an equity index representative of the top 40 companies demonstrating strong Environmental, Social and Governance practices within the CAC Large 60 Index (Parent Index) representing the 60 leading stocks on the Paris stock market. The Index aims to deliver a reduced weighted carbon footprint and improved green-to-brown ratio compared to its Parent Index.

## Information (Source: Amundi)

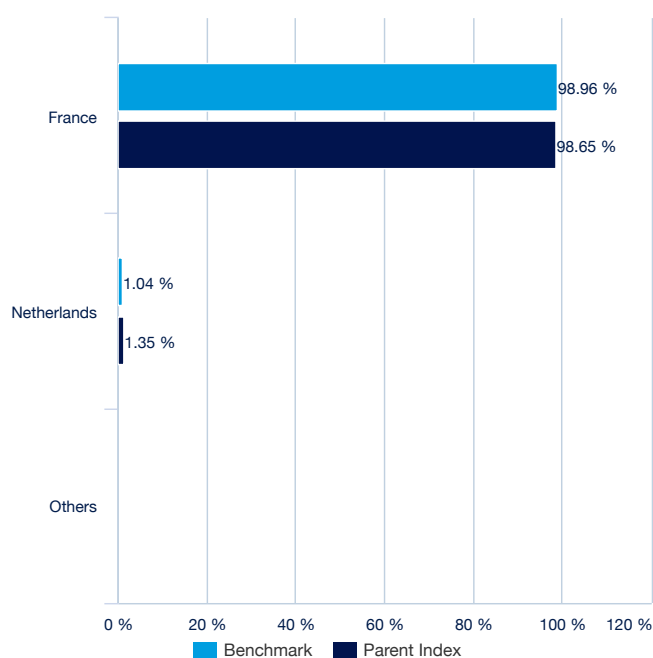
Asset class : **Equity**Exposure : **Europe**Benchmark index currency : **EUR**Holdings : **39**

## Top 10 benchmark holdings (source : Amundi)

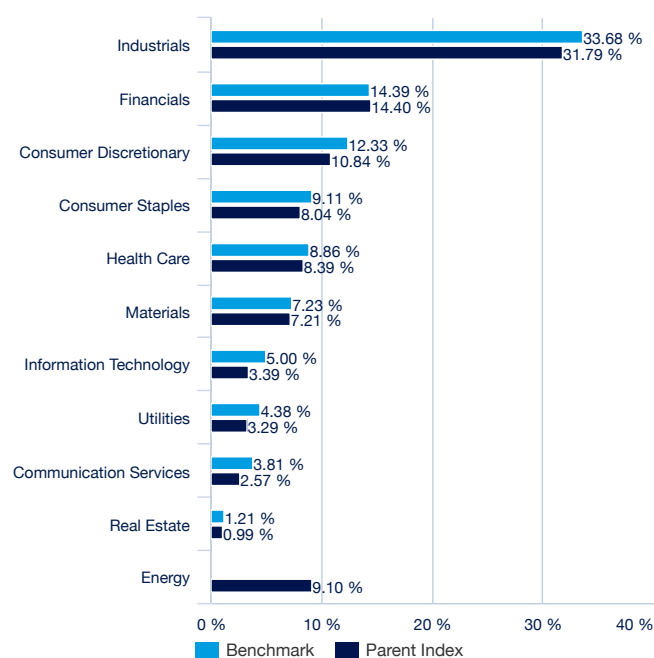
|                              | % of assets (Index) | % assets (Parent index) |
|------------------------------|---------------------|-------------------------|
| SCHNEIDER ELECT SE           | 10.73%              | 9.05%                   |
| AIRBUS SE PARIS              | 7.10%               | 5.98%                   |
| AIR LIQUIDE SA               | 6.19%               | 5.69%                   |
| BNP PARIBAS                  | 6.11%               | 5.38%                   |
| SAFRAN SA                    | 5.95%               | 5.55%                   |
| L OREAL (PARIS)              | 5.74%               | 4.82%                   |
| LVMH MOET HENNESSY LOUIS VUI | 5.68%               | 5.15%                   |
| SANOFI - PARIS               | 5.62%               | 4.33%                   |
| AXA SA                       | 4.61%               | 4.08%                   |
| VINCI SA (PARIS)             | 3.37%               | 3.03%                   |
| <b>Total</b>                 | <b>61.10%</b>       | <b>53.07%</b>           |

Parent index : **CAC LARGE 60**

## Geographical breakdown (for illustrative purposes only - Source: Amundi)

Parent index : **CAC LARGE 60**

## Benchmark Sector breakdown (for illustrative purposes only - Source : Amundi)

Parent index : **CAC LARGE 60**

**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)**

|                       | Benchmark | Parent index |
|-----------------------|-----------|--------------|
| <b>Overall Rating</b> | 7.33      | 7.33         |
| <b>Environment</b>    | 6.52      | 6.55         |
| <b>Social</b>         | 4.79      | 5.00         |
| <b>Governance</b>     | 6.58      | 6.50         |

Parent index : **CAC LARGE 60**

**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 data for companies are provided by MSCI

**Carbon footprint****Carbon footprint: carbon emissions per euro million invested**

|                                                         | Benchmark | Parent Index |
|---------------------------------------------------------|-----------|--------------|
| Total carbon portfolio footprint (Index/Parent index) : | 90.65     | 125.94       |

**Carbon footprint**

This indicator measures the portfolio's carbon emissions in metric tonnes of carbon equivalent (tCO<sub>2</sub>e) per euro million invested.

This is an indicator of the emissions generated by investment in this portfolio.

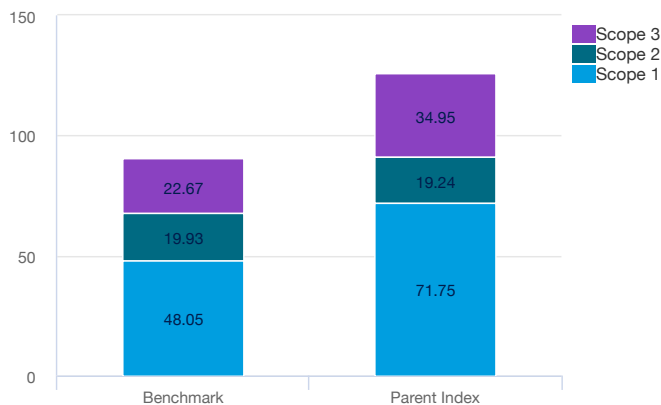
**Definition of scopes :**

- **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, upstream and downstream of the value chain. For reasons of data robustness, Amundi has chosen to use emissions from activities upstream of Scope 3 - Source: Trucost EEI-O model (input/output model extended to the Trucost environment).

Source : The carbon emissions data is supplied by Trucost. It corresponds to companies' annual emissions expressed in tCO<sub>2</sub>e, which covers the six greenhouse gases defined in the Kyoto protocol whose emissions are converted into global warming potential (GWP) in CO<sub>2</sub> equivalent.



Parent index : **CAC LARGE 60**



## Listing data (source : Amundi)

| Place                     | CCY | Bloomberg Ticker | Bloomberg iNAV | Reuters RIC | Reuters iNAV |
|---------------------------|-----|------------------|----------------|-------------|--------------|
| Six Swiss Exchange        | EUR | C40 SW           | INC40          | C40.S       | INC40=BNPP   |
| Deutsche Boerse (Xetra)   | EUR | GC40 GY          | INC40          | GC40.DE     | INC40=BNPP   |
| Euronext Paris            | EUR | C40 FP           | INC40          | C40.PA      | INC40=BNPP   |
| Bolsa Mexicana de Valores | MXN | C40N MM          | -              | -           | -            |
| Euronext Milan            | EUR | C40 IM           | INC40          | C40.MI      | INC40=BNPP   |

## Contact

## ETF Sales contact

|                         |                       |
|-------------------------|-----------------------|
| France & Luxembourg     | +33 (0)1 76 32 65 76  |
| Germany & Austria       | +49 (0) 800 111 1928  |
| Italy                   | +39 02 0065 2965      |
| Switzerland (German)    | +41 44 588 99 36      |
| Switzerland (French)    | +41 22 316 01 51      |
| United Kingdom          | +44 (0) 20 7 074 9598 |
| United Kingdom (Instit) | +44 (0) 800 260 5644  |
| Netherlands             | +31 20 794 04 79      |
| Nordic countries        | +46 8 5348 2271       |
| Hong Kong               | +65 64 39 93 50       |
| Spain                   | +34 914 36 72 45      |

## ETF Capital Markets contact

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## ETF Market Makers contact

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