

AMUNDI CAC 40 ESG UCITS ETF DR - EUR

EQUITY ■

FACTSHEET

Marketing
Communication

31/03/2024

Key Information (Source: Amundi)

Net Asset Value (NAV) : (A) 131.59 (EUR)
(D) 80.87 (EUR)

NAV and AUM as of : 28/03/2024

Assets Under Management (AUM) :
912.81 (million EUR)

ISIN code : (A) LU1681046931
(D) LU1681047079

Replication type : Physical

Benchmark : 100% CAC 40 ESG

Objective and Investment Policy

AMUNDI CAC 40 ESG - UCITS ETF DR seeks to replicate as closely as possible the performance of the CAC 40 ESG Index (Net Total Return Index), whether the trend is rising or falling. This ETF enables investors to benefit from an exposure to the 40 leading stocks on the French market demonstrating strong Environmental, Social and Governance practices out of the CAC Large 60 index in order to deliver a reduced weighted carbon footprint and improved green-to-brown ratio. In addition, are excluded companies involved in controversial weapons, civilian firearms, thermal coal mining, coal fuelled power generation, Tar sand and oil and tobacco. Each constituent is weighted according the free float-adjusted market capitalization with a 10% cap. For further information, please also refer to the KIID and the fund prospectus.

Risk Indicator (Source : Fund Admin)



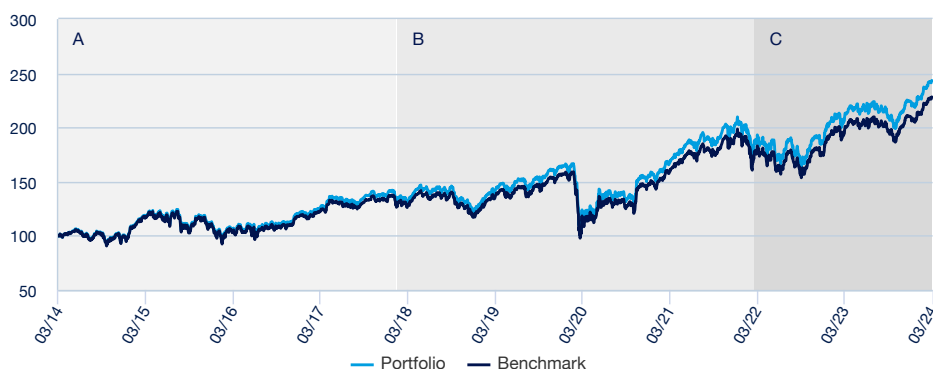
Lower Risk

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.

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

Performances from 28/03/2014 to 28/03/2024 (Source : Fund Admin)



A : Based on the performance as from the launch date until the absorption date of the French Fund "AMUNDI ETF CAC 40 UCITS ETF DR" managed by Amundi Asset Management and absorbed by "AMUNDI CAC 40" on 14/02/2018.

B : Performance of the Sub-Fund since the date of its launch

C : Since this date, the sub fund will move his benchmark from CAC 40 to CAC 40 ESG

Cumulative returns* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	Since
Since	29/12/2023	29/02/2024	29/12/2023	31/03/2023	31/03/2021	29/03/2019	28/02/2003
Portfolio	8.70%	3.07%	8.70%	14.14%	43.89%	71.70%	454.02%
Benchmark	8.74%	3.08%	8.74%	13.54%	41.94%	67.42%	405.84%
Spread	-0.05%	-0.02%	-0.05%	0.59%	1.95%	4.29%	48.18%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	21.17%	-9.08%	31.61%	-5.15%	30.19%	-8.21%	12.51%	8.63%	11.74%	2.53%
Benchmark	20.55%	-9.54%	31.07%	-5.57%	29.24%	-8.88%	11.69%	7.67%	10.92%	1.73%
Spread	0.62%	0.46%	0.53%	0.42%	0.95%	0.67%	0.82%	0.96%	0.82%	0.80%

Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	13.44%	16.55%	20.28%
Benchmark volatility	13.46%	16.56%	20.29%
Ex-post Tracking Error	0.26%	0.24%	0.26%
Sharpe ratio	0.78	0.69	0.37

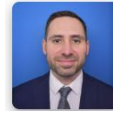
* Volatility is a statistical indicator that measures an asset's variations around its average value. For example, market variations of +/- 1.5% per day correspond to a volatility of 25% per year. The Tracking Error indicator measures the performance's difference between the fund and the benchmark

* 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.

Meet the Team

**Lionel Brafman**

Head of the Index & Multistategies team

**Isabelle Lafargue**Head of Index & Multistategies 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.

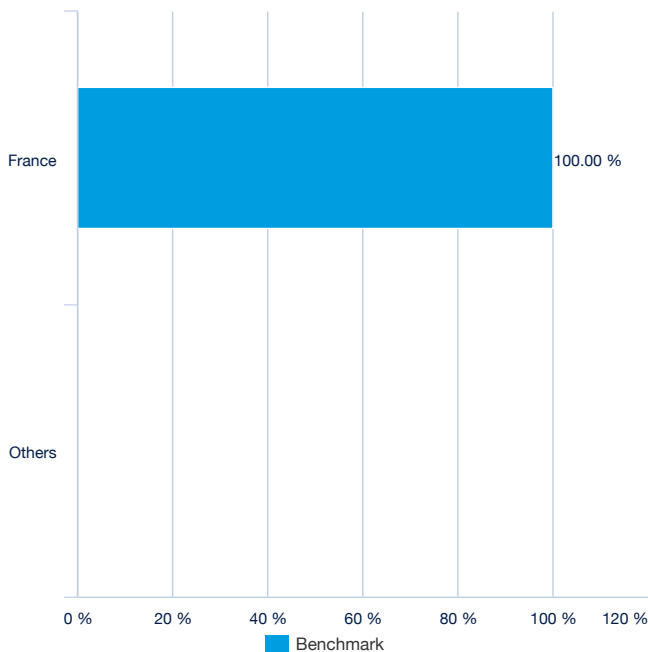
Information (Source: Amundi)

Asset class : **Equity**Exposure : **Europe**Benchmark index currency : **EUR**Holdings : **40**

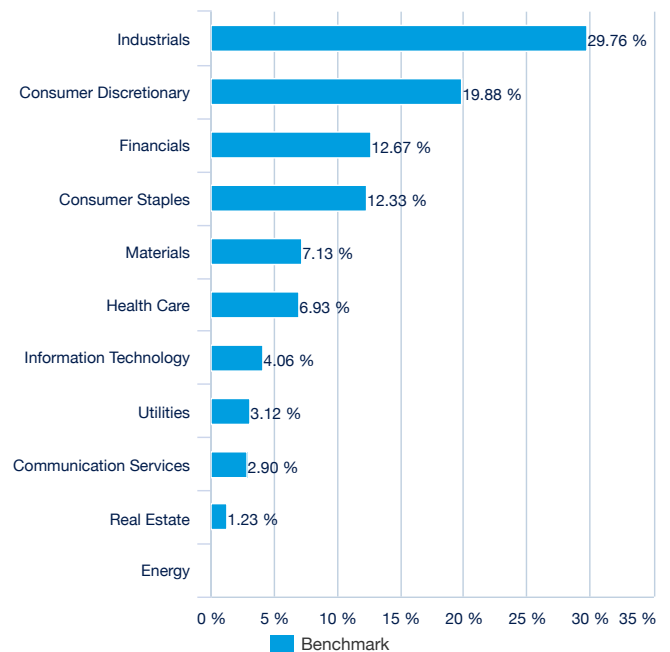
Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
LVMH MOET HENNESSY LOUIS VUI	9.54%
SCHNEIDER ELECT SE	8.04%
L OREAL	7.08%
SANOFI	6.93%
AIRBUS SE	6.77%
AIR LIQUIDE SA	6.76%
BNP PARIBAS	5.17%
SAFRAN SA	5.11%
HERMES INTERNATIONAL	5.01%
AXA SA	4.47%
Total	64.88%

Geographical breakdown (Source: Amundi)



Benchmark Sector breakdown (source : Amundi)



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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	14/02/2018
Date of the first NAV	28/02/2003
Share-class reference currency	EUR
Classification	-
Type of shares	(A) Accumulation (D) Distribution
ISIN code	(A) LU1681046931 (D) LU1681047079
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.25% (realized) - 08/02/2023
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
BIVA	-	EUR	C40N	C40N MM	-	-	-
Deutsche Börse	9:00 - 17:30	EUR	GC40	GC40 GY	INC40	GC40.DE	INC40INAV.PA
Six Swiss Exchange	9:00 - 17:30	EUR	C40	C40 SW	INC40INAV.S	C40.S	.INC40
Borsa Italiana	9:00 - 17:30	EUR	C40	C40 IM	INC40INAV.MI	C40.MI	.INC40
Nyse Euronext Paris	9:05 - 17:35	EUR	C40	C40 FP	INC40	C40.PA	INC40INAV.PA

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