

AMUNDI INDEX MSCI WORLD SRI PAB - UCITS ETF DR

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FACTSHEET

Marketing
Communication

31/12/2023

Key Information (Source: Amundi)

Net Asset Value (NAV) : **87.63 (EUR)**
NAV and AUM as of : **29/12/2023**
Assets Under Management (AUM) :
5,176.49 (million EUR)
ISIN code : **LU1861134382**
Replication type : **Physical**
Benchmark :
100% MSCI WORLD SRI FILTERED PAB

Objective and Investment Policy

This Sub-Fund is passively managed.
The Sub-Fund is a financial product that promotes among other characteristics ESG characteristics pursuant to Article 8 of the Disclosure Regulation. The objective of this Sub-Fund is to track the performance of MSCI World SRI Filtered PAB Index, and to minimize the tracking error between the net asset value of the Sub-Fund and the performance of the Index. The Sub-Fund aims to achieve a level of tracking error of the Sub-Fund and its index that will not normally exceed 1%.
The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return. MSCI World SRI Filtered PAB Index is an equity index based on the MSCI World index representative of the large and mid-cap stocks across 23 developed market 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 on how the Index is consistent with environmental, social and governance characteristics is available in the prospectus. More information about the composition of the index and its operating rules are available in the prospectus and at: [msci.com](https://www.msci.com)

Risk Indicator (Source : Fund Admin)



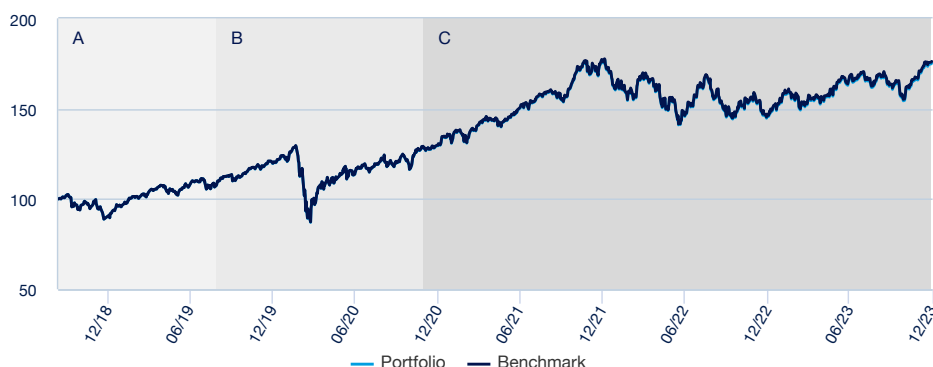
Lower Risk

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 11/09/2018 to 29/12/2023 (Source : Fund Admin)



A : Until the end of this period, the reference indicator of the Sub-Fund was MSCI World SRI Index
B : Until the end of this period, the reference indicator of the Sub-Fund was MSCI World SRI 5% Issuer Capped
C : Since the beginning of this period, the reference indicator of the sub-fund is MSCI World SRI Filtered PAB

Cumulative returns* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	Since
Since	30/12/2022	30/11/2023	29/09/2023	30/12/2022	31/12/2020	28/12/2018	11/09/2018
Portfolio	20.45%	4.46%	7.65%	20.45%	34.38%	94.50%	75.27%
Benchmark	20.58%	4.48%	7.71%	20.58%	34.86%	95.49%	76.22%
Spread	-0.14%	-0.03%	-0.06%	-0.14%	-0.48%	-1.00%	-0.95%

Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	12.75%	14.84%	17.10%
Benchmark volatility	12.75%	14.84%	17.07%
Ex-post Tracking Error	0.06%	0.07%	0.10%
Sharpe ratio	1.35	0.64	0.63

* 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

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Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	20.45%	-17.00%	34.42%	9.00%	32.79%
Benchmark	20.58%	-16.91%	34.60%	9.05%	32.93%
Spread	-0.14%	-0.09%	-0.19%	-0.05%	-0.14%

* 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 & Multistراتيجيات team

**Xuan Luo**

Lead Portfolio Manager

**Armine Matevosyan**

Co-Portfolio Manager

Index Data (Source : Amundi)

Description of the Index

MSCI World SRI Filtered PAB Index is an equity index based on the MSCI World index representative of the large and mid-cap stocks across 23 developed market 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 : **International**
 Benchmark index currency : **USD**
 Holdings : **349**

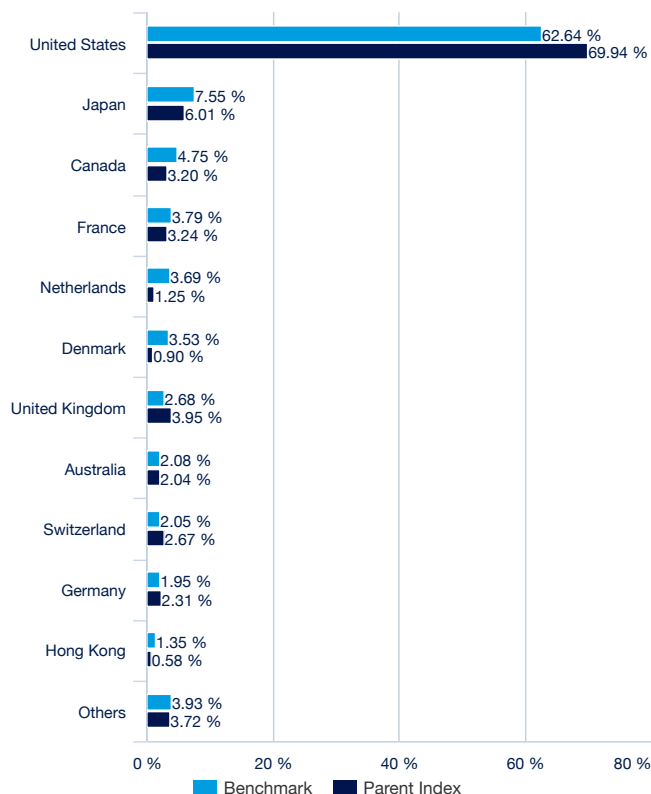
Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)	% assets (Parent index)
TESLA INC	5.01%	1.20%
MICROSOFT CORP	4.58%	4.39%
NOVO NORDISK A/S-B	2.52%	0.56%
HOME DEPOT INC	2.42%	0.58%
ASML HOLDING NV	2.22%	0.51%
ADOBE INC	1.93%	0.45%
DANAHER CORP	1.31%	0.27%
TEXAS INSTRUMENTS	1.28%	0.26%
INTUIT INC	1.21%	0.29%
WALT DISNEY CO/THE	1.16%	0.27%
Total	23.64%	8.77%

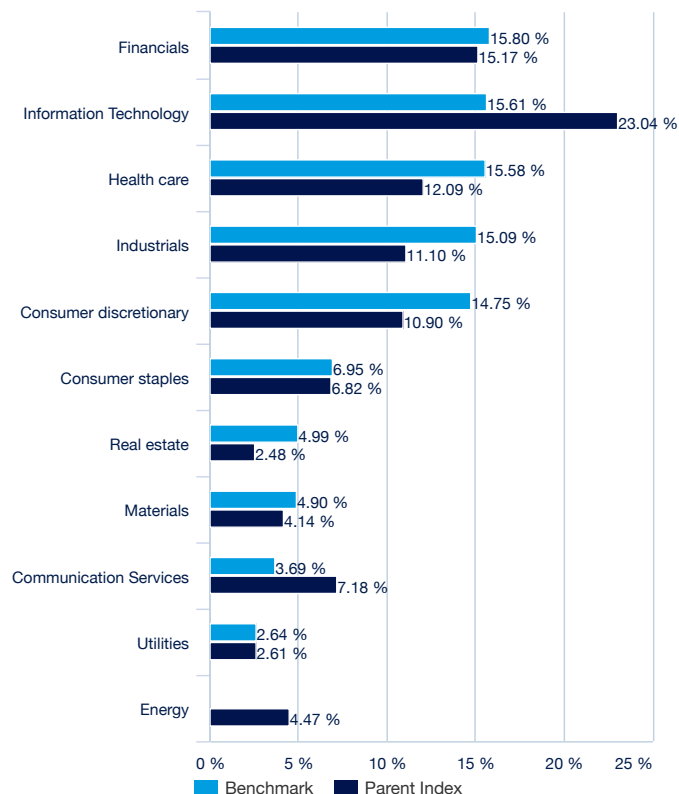
Parent index : **MSCI WORLD**

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Geographical breakdown (Source: Amundi)

Parent index : **MSCI WORLD**

Benchmark Sector breakdown (source : Amundi)

Parent index : **MSCI WORLD**

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	8.28	6.91
Environment	7.30	6.74
Social	5.62	5.14
Governance	6.41	5.75

Parent index : **MSCI WORLD**

Carbon footprint: carbon emissions per euro million invested

	Index	Parent Index
Total carbon portfolio footprint (Index/Parent index) :	29.11	69.21

Carbon footprint

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.

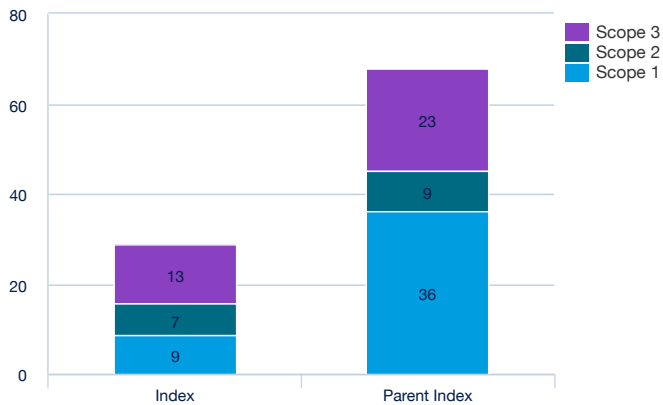
"E" for Environment (Climate Change, Natural Resources, Pollution & Waste and Environmental Opportunities)

"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

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Parent index : **MSCI WORLD****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.

ISR Label**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	10/09/2018
Date of the first NAV	11/09/2018
Share-class reference currency	EUR
Classification	-
Type of shares	Accumulation
ISIN code	LU1861134382
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.18% (realized) - 08/02/2023
Fiscal year end	December

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
BIVA	-	EUR	WSRI	WSRIN MM	-	-	-
Nyse Euronext Amsterdam	-	USD	WSRI	WSRI NA	IWSR2	WSRI.AS	IWSR2USDINAV=SOLA
London Stock Exchange	8:00 - 16:30	GBX	WSRI	WSRI LN	-	AMWSRI.L	-
Borsa Italiana	9:00 - 17:30	EUR	WSRI	WSRI IM	IWSRI	WSRI.MI	IWSRIINAV.PA
Deutsche Börse	9:00 - 17:30	EUR	XAMB	XAMB GY	IWSRI	XAMB.DE	IWSRIINAV.PA
Nyse Euronext Paris	9:05 - 17:35	EUR	WSRI	WSRI FP	IWSRI	WSRI.PA	IWSRIINAV.PA

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