

AMUNDI DAX 50 ESG UCITS ETF DR - EUR

EQUITY ■

FACTSHEET

Marketing
Communication

31/03/2024

Key Information (Source: Amundi)

Net Asset Value (NAV) : **65.65 (EUR)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) :
19.41 (million EUR)
ISIN code : **LU2240851688**
Replication type : **Physical**
Benchmark : **100% DAX 50 ESG**

Objective and Investment Policy

AMUNDI DAX 50 ESG seeks to replicate, as closely as possible, the performance of the DAX 50 ESG Index.

This sub-fund has exposure to the 50 largest German companies with exception to companies identified as non-compliant based on Sustainalytics Global Standards Screening assessments and companies involved in controversial weapons, military contracting, tobacco, nuclear power or thermal coal.

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 24/11/2020 to 28/03/2024 (Source : Fund Admin)



Cumulative returns* (Source: Fund Admin)

	YTD Since 29/12/2023	1 month 29/02/2024	3 months 29/12/2023	1 year 31/03/2023	3 years 31/03/2021	5 years -	Since 24/11/2020
Portfolio	8.61%	4.03%	8.61%	15.72%	17.41%	-	31.30%
Benchmark	8.60%	4.03%	8.60%	15.45%	16.42%	-	30.25%
Spread	0.01%	0.00%	0.01%	0.27%	0.99%	-	1.05%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	19.66%	-15.17%	15.25%	-	-
Benchmark	19.38%	-15.39%	14.88%	-	-
Spread	0.28%	0.22%	0.37%	-	-

* 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 *
Portfolio volatility	13.03%	16.30%	16.16%
Benchmark volatility	13.04%	16.30%	16.16%
Ex-post Tracking Error	0.18%	0.24%	0.22%
Sharpe ratio	0.93	0.25	0.45

* 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

EQUITY

Meet the Team

**Lionel Brafman**

Head of the Index & Multistategies team

**Jerome Gueguen**

Lead Portfolio Manager

**Vincent Masson**

Co-Portfolio Manager

Index Data (Source : Amundi)

Description of the Index

The DAX 50 ESG tracks the performance of the 50 largest, most liquid German market stocks that have comparably good performance based on their Environmental, Social and Governance criteria. The Index is composed of securities included in the HDAX index which is representative of the large and medium-sized companies traded on the German equity market and having their legal or operating headquarter located in Germany.

Information (Source: Amundi)

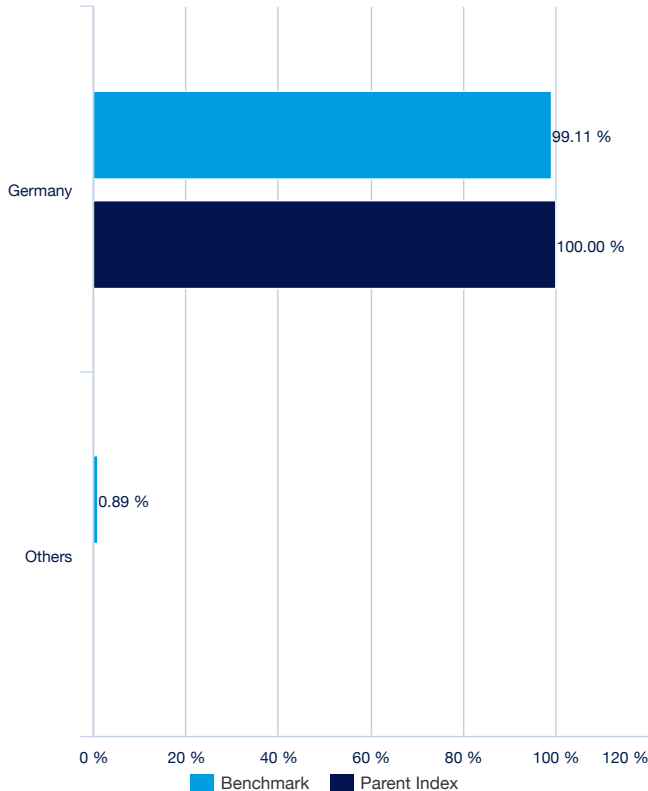
Asset class : **Equity**Exposure : **Europe**Benchmark index currency : **EUR**Holdings : **50**

Top 10 benchmark holdings (source : Amundi)

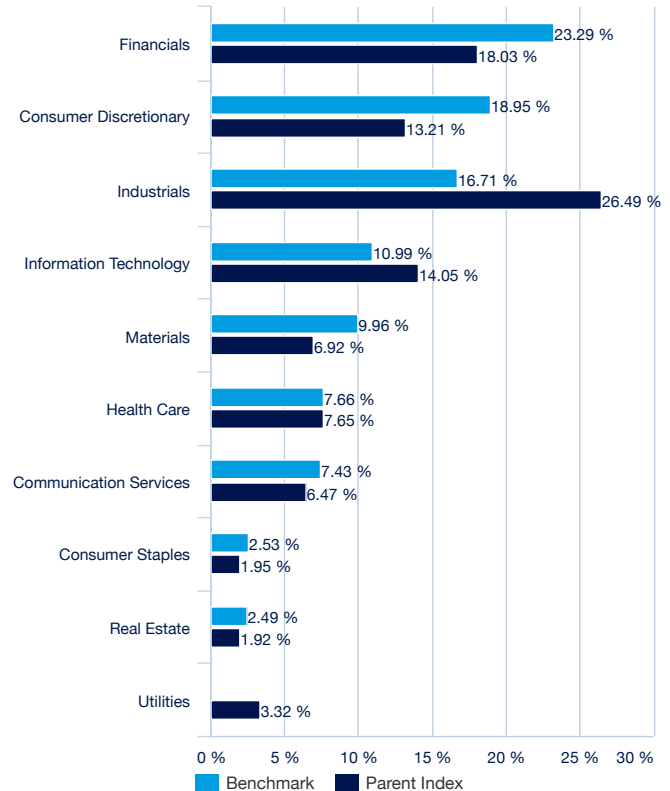
	% of assets (Index)	% assets (Parent index)
ALLIANZ SE-REG	7.35%	7.30%
DEUTSCHE TELEKOM NAM (XETRA)	6.91%	5.24%
SAP SE / XETRA	6.88%	9.80%
SIEMENS AG-REG	6.61%	8.93%
MUENCHENER RUECKVER AG-REG	6.16%	4.14%
MERCEDES-BENZ GROUP AG	5.89%	3.96%
BASF SE XETRA	4.71%	3.17%
INFINEON TECHNOLOGIES AG	4.11%	2.76%
DHL GROUP (XETRA)	3.83%	2.58%
DEUTSCHE BOERSE AG	3.60%	2.42%
Total	56.03%	50.31%

Parent index : **HDAX**

Geographical breakdown (Source: Amundi)

Parent index : **HDAX**

Benchmark Sector breakdown (source : Amundi)

Parent index : **HDAX**

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	ESG criteria
Overall Rating	7.46	7.42	The criteria are extra-financial criteria used to assess the Environmental, Social and Governance practices of companies.
Environment	7.42	6.98	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.
Social	5.06	5.03	
Governance	5.70	5.75	

Parent index : HDAX

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

Carbon footprint

Carbon footprint: carbon emissions per euro million invested

	Index	Parent Index
Total carbon portfolio footprint (Index/Parent index) :	129.18	135.25

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 : HDAX

**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	24/11/2020
Date of the first NAV	24/11/2020
Share-class reference currency	EUR
Classification	-
Type of shares	Accumulation
ISIN code	LU2240851688
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.15% (realized) - 08/02/2023
Minimum recommended investment period	5 years
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
Borsa Italiana	9:00 - 17:30	EUR	DAXESG	DAXESG IM	IDECD	DAXESG.MI	IDECDINAV.PA
Deutsche Börse	9:00 - 17:30	EUR	DECD	DECD GY	IDECD	DECD.DE	IDECDINAV.PA
Six Swiss Exchange	9:00 - 17:30	EUR	DESG	DESG SW	IDECD	DESG.S	IDECDINAV.PA

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