

AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR

FACTSHEET

Marketing
Communication

31/03/2024

EQUITY ■

Key Information (Source: Amundi)

Net Asset Value (NAV) : **57.70 (USD)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) :
569.45 (million USD)
ISIN code : **FR0014003FW1**
Replication type : **Physical**
Benchmark :
**100% MSCI WORLD CLIMATE CHANGE PARIS
ALIGNED LOW CARBON SELECT INDEX**

Objective and Investment Policy

This ETF seeks to replicate as closely as possible the performance of the MSCI World Climate Change Paris Aligned Low Carbon Select index whether the trend is rising or falling.

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 13/09/2021 to 28/03/2024 (Source : Fund Admin)



Cumulative returns* (Source: Fund Admin)

| Since | 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 | - | - | 13/09/2021 |
| Portfolio | 9.99% | 2.48% | 9.99% | 31.45% | - | - | 15.40% |
| Benchmark | 10.05% | 2.49% | 10.05% | 31.71% | - | - | 16.00% |
| Spread | -0.05% | -0.01% | -0.05% | -0.26% | - | - | -0.60% |

Calendar year performance* (Source: Fund Admin)

| | 2023 | 2022 | 2021 | 2020 | 2019 |
|------------------|--------|---------|------|------|------|
| Portfolio | 34.28% | -25.64% | - | - | - |
| Benchmark | 34.55% | -25.47% | - | - | - |
| Spread | -0.27% | -0.17% | - | - | - |

* 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 | 13.76% | - | 19.30% |
| Benchmark volatility | 13.77% | - | 19.31% |
| Ex-post Tracking Error | 0.04% | - | 0.07% |
| Sharpe ratio | 1.89 | - | 0.13 |

* 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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Meet the Team



Lionel Brafman
Head of the Index & Multistategies team



David Heard
Lead Portfolio Manager



Marie-Charlotte Lebigue
Co-Portfolio Manager

Index Data (Source : Amundi)

Description of the Index

The MSCI World Climate Change Paris Aligned Low Carbon Select Index is an equity index based on the MSCI World Index ("Parent Index") representative of the large and mid-cap markets across 23 developed countries (as of March 2020). 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) label minimum requirements.

Information (Source: Amundi)

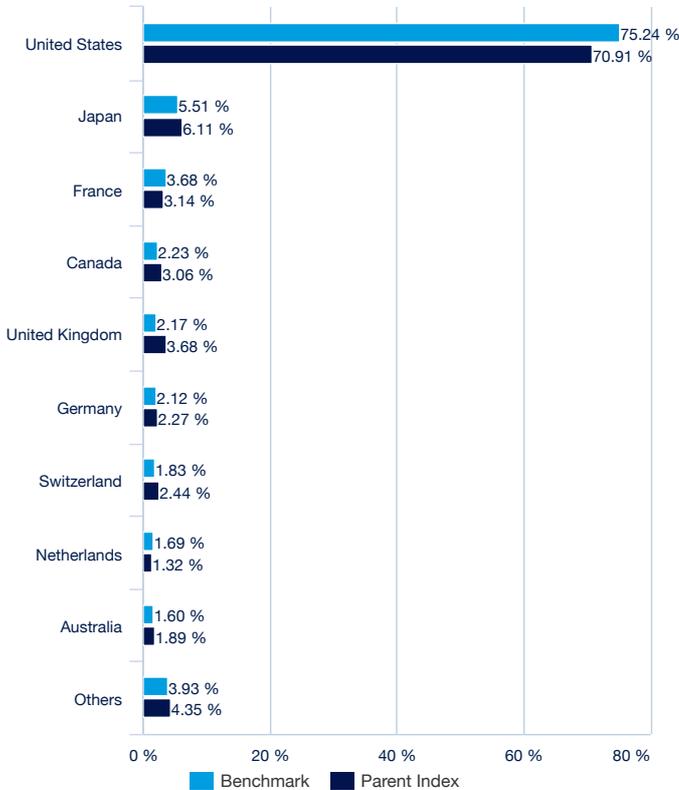
Asset class : **Equity**
Exposure : **International**
Benchmark index currency : **USD**
Holdings : **1012**

Top 10 benchmark holdings (source : Amundi)

| | % of assets (Index) | % assets (Parent index) |
|----------------------------|---------------------|-------------------------|
| NVIDIA CORP | 6.17% | 3.44% |
| AMAZON.COM INC | 4.25% | 2.58% |
| ELI LILLY & CO | 3.91% | 0.97% |
| MICROSOFT CORP | 3.84% | 4.57% |
| APPLE INC | 3.08% | 3.88% |
| TESLA INC | 2.57% | 0.77% |
| META PLATFORMS INC-CLASS A | 1.68% | 1.66% |
| BROADCOM INC | 1.65% | 0.91% |
| ALPHABET INC CL A | 1.41% | 1.38% |
| ALPHABET INC CL C | 1.25% | 1.21% |
| Total | 29.81% | 21.36% |

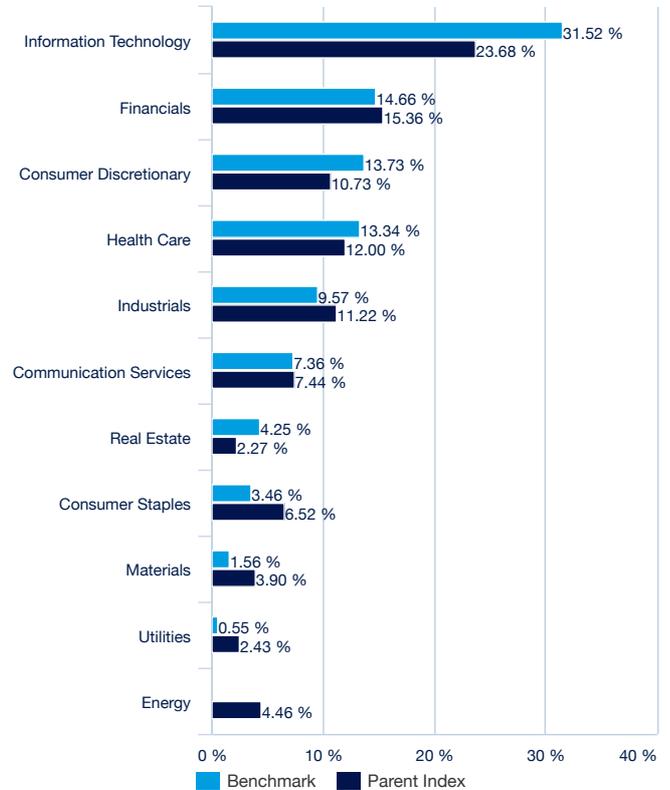
Parent index : **MSCI WORLD**

Geographical breakdown (Source: Amundi)



Parent index : **MSCI WORLD**

Benchmark Sector breakdown (source : Amundi)



Parent index : **MSCI WORLD**

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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 | 7.12 | 6.94 |
| Environment | 7.05 | 6.75 |
| Social | 5.24 | 5.19 |
| Governance | 5.72 | 5.73 |

Parent index : **MSCI WORLD**

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

Carbon footprint

Carbon footprint: carbon emissions per euro million invested

Total carbon portfolio footprint (Index/Parent index) : **Index 16.27 Parent Index 66.79**

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.

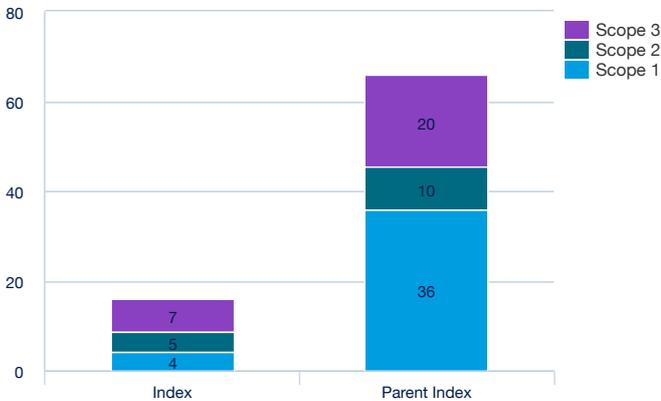
Definition of scopes :

- **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 : **MSCI WORLD**

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Principal characteristics (Source : Amundi)

| | |
|--|------------------------------------|
| Fund structure | Mutual Fund (FCP) under French law |
| UCITS compliant | UCITS |
| Management Company | Amundi Asset Management |
| Administrator | CACEIS Fund Administration France |
| Custodian | CACEIS Bank |
| Independent auditor | PRICEWATERHOUSECOOPERS AUDIT |
| Share-class inception date | 13/09/2021 |
| Date of the first NAV | 13/09/2021 |
| Share-class reference currency | USD |
| Classification | International Equities |
| Type of shares | Accumulation and/or Distribution |
| ISIN code | FR0014003FW1 |
| Minimum investment to the secondary market | 1 Share(s) |
| Frequency of NAV calculation | Daily |
| Ongoing charges | 0.25% (realized) - 30/12/2022 |
| 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 |
|----------------|--------------|-----|-------|------------------|----------------|-------------|--------------|
| Deutsche Börse | 9:00 - 17:30 | EUR | PABV | PABV GY | IPABV | PABV.DE | IPABVINAV.PA |

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