

# AMUNDI CAC 40 ESG UCITS ETF DR - EUR

EQUITY ■

FACTSHEET

Marketing  
Communication

31/12/2024

## Key Information (Source: Amundi)

Net Asset Value (NAV) : (A) 125.10 ( EUR )  
(D) 74.62 ( EUR )

NAV and AUM as of : 31/12/2024

Assets Under Management (AUM) :  
849.21 ( 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 to the free float-adjusted market capitalization with a 10% cap. For further information, please also refer to the KIID and the fund prospectus.

## Risk & Reward Profile (SRRI) (Source: Fund Admin)

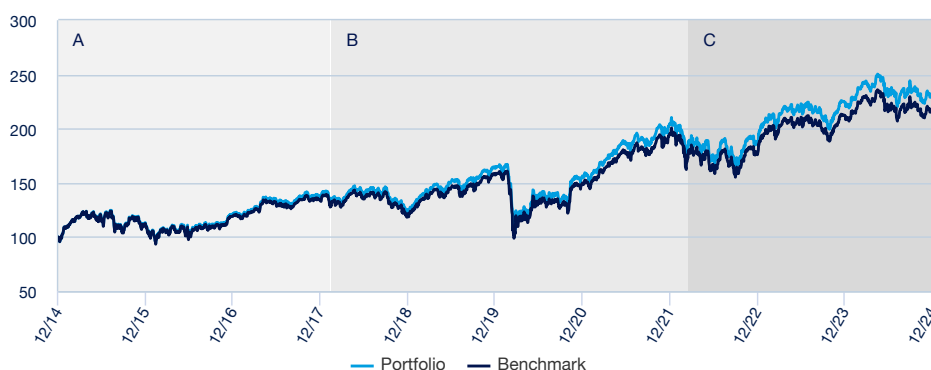


Lower risk, potentially lower rewards  
Higher risk, potentially higher rewards

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

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

### Performances from 31/12/2014 to 31/12/2024 (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	29/11/2024	30/09/2024	29/12/2023	31/12/2021	31/12/2019	28/02/2003
<b>Portfolio</b>	3.34%	2.55%	-3.18%	3.34%	13.85%	42.11%	426.69%
<b>Benchmark</b>	2.82%	2.53%	-3.17%	2.82%	12.13%	38.79%	378.30%
<b>Spread</b>	0.51%	0.02%	0.00%	0.51%	1.71%	3.32%	48.39%

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

	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
<b>Portfolio</b>	3.34%	21.17%	-9.08%	31.61%	-5.15%	30.19%	-8.21%	12.51%	8.63%	11.74%
<b>Benchmark</b>	2.82%	20.55%	-9.54%	31.07%	-5.57%	29.24%	-8.88%	11.69%	7.67%	10.92%
<b>Spread</b>	0.51%	0.62%	0.46%	0.53%	0.42%	0.95%	0.67%	0.82%	0.96%	0.82%

\* 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>	14.78%	17.23%	20.14%
<b>Benchmark volatility</b>	14.82%	17.25%	20.15%
<b>Ex-post Tracking Error</b>	0.26%	0.27%	0.26%
<b>Sharpe ratio</b>	-0.05	0.12	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 Tracking Error indicator measures the performance's difference between the fund and the benchmark

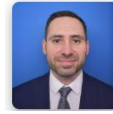
The investor's should take into account all the features or objectives of the fund before deciding to invest in it. There is no guarantee that the ESG considerations will improve the investment strategy or performance of a fund.

## EQUITY

## Meet the Team

**Lionel Brafman**

Head of the Index &amp; 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)

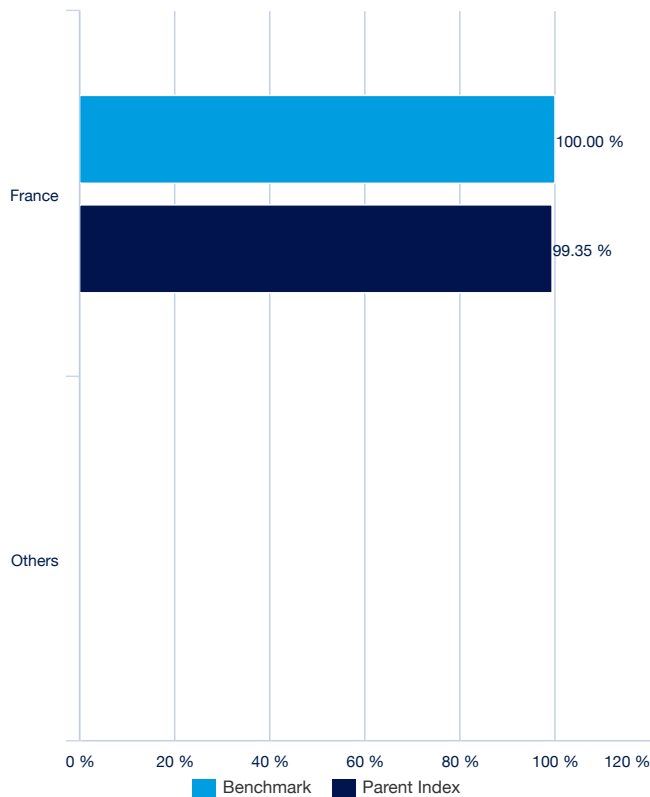
Asset class : **Equity**Exposure : **Europe**Holdings : **40**

## Top 10 benchmark holdings (source : Amundi)

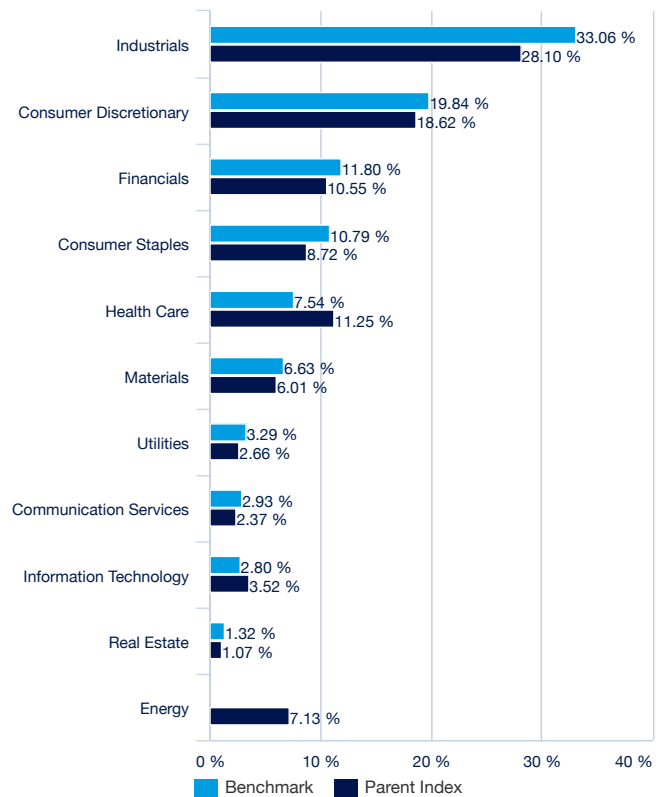
	% of assets (Index)	% assets (Parent index)
LVMH MOET HENNESSY LOUIS VUI	10.00%	9.02%
SCHNEIDER ELECT SE	9.75%	7.90%
SANOFI - PARIS	7.54%	6.10%
AIRBUS SE	6.51%	5.26%
AIR LIQUIDE SA	6.34%	5.13%
L OREAL (PARIS)	5.76%	4.66%
SAFRAN SA	5.42%	4.38%
HERMES INTERNATIONAL	5.18%	4.19%
AXA SA	4.53%	3.66%
BNP PARIBAS	4.47%	3.62%
<b>Total</b>	<b>65.50%</b>	<b>53.91%</b>

Parent index : **CAC LARGE 60**

## Geographical breakdown (Source: Amundi)

Parent index : **CAC LARGE 60**

## Benchmark Sector breakdown (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)

	Index	Parent index	ESG criteria
Overall Rating	-	-	The criteria are extra-financial criteria used to assess the Environmental, Social and Governance practices of companies.
Environment	-	-	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	-	-	
Governance	-	-	

Parent index : CAC LARGE 60

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) :	71.00	110.00

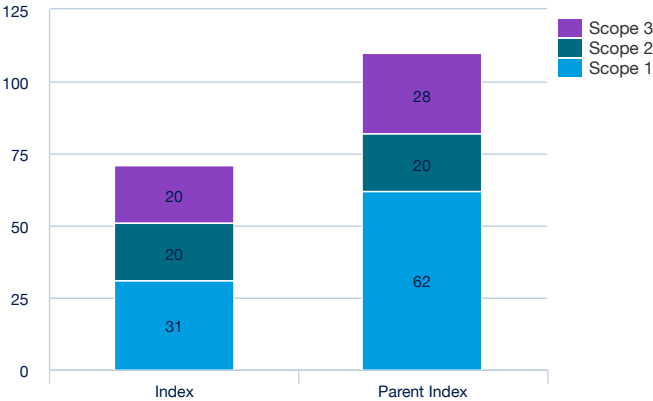
Carbon footprint

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, 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 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 : CAC LARGE 60

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	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
Management fees and other administrative or operating costs	0.25%
Minimum recommended investment period	5 years
Fiscal year end	December
ISA and SIPP Eligible	Yes
UK Distrib/Report Status	Yes
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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