

AMUNDI CAC 40 ESG UCITS ETF DR - EUR

FACTSHEET

Marketing
Communication

28/02/2025

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Key Information (Source: Amundi)

Net Asset Value (NAV) : (A) 136.71 (EUR)
(D) 81.54 (EUR)

NAV and AUM as of : 28/02/2025

Assets Under Management (AUM) :
805.53 (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 Indicator (Source : Fund Admin)



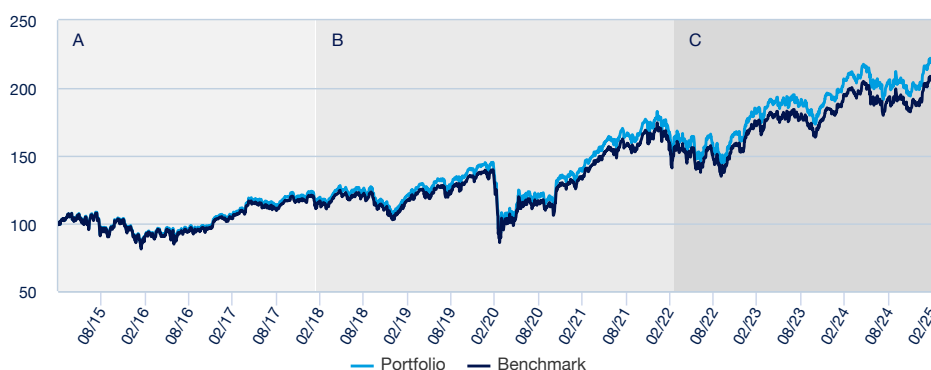
Lower Risk

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 02/03/2015 to 28/02/2025 (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	31/12/2024	31/01/2025	29/11/2024	29/02/2024	28/02/2022	28/02/2020	28/02/2003
Portfolio	9.28%	1.80%	12.06%	7.07%	33.54%	74.62%	475.57%
Benchmark	9.32%	1.81%	12.09%	6.55%	31.56%	70.61%	422.87%
Spread	-0.04%	-0.02%	-0.02%	0.52%	1.98%	4.01%	52.70%

Calendar year performance* (Source: Fund Admin)

	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
Portfolio	3.34%	21.17%	-9.08%	31.61%	-5.15%	30.19%	-8.21%	12.51%	8.63%	11.74%
Benchmark	2.82%	20.55%	-9.54%	31.07%	-5.57%	29.24%	-8.88%	11.69%	7.67%	10.92%
Spread	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 *
Portfolio volatility	14.89%	16.28%	20.09%
Benchmark volatility	14.93%	16.31%	20.11%
Ex-post Tracking Error	0.26%	0.27%	0.26%
Sharpe ratio	0.24	0.68	0.36

* 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 higher the volatility, the higher the risk. 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

**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)

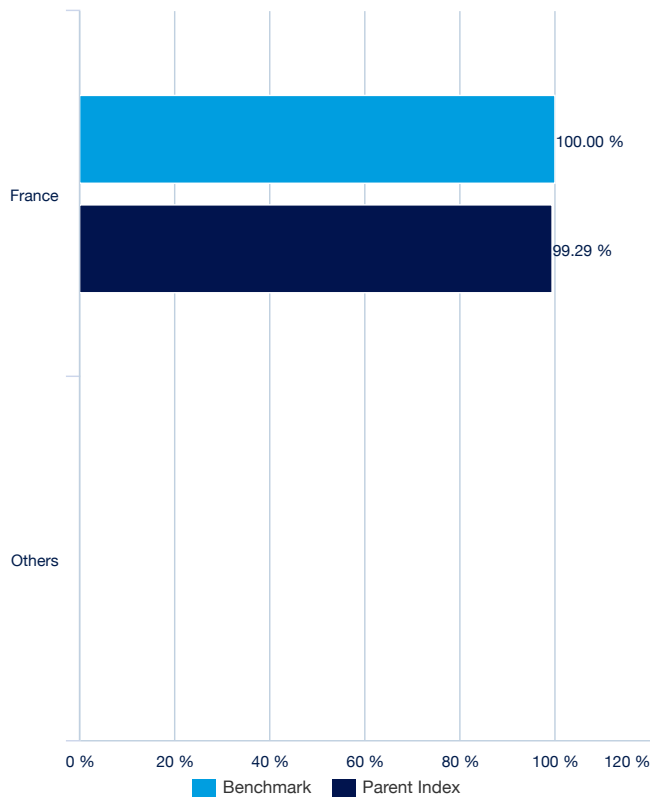
Asset class : **Equity**Exposure : **Europe**Benchmark index currency : **EUR**Holdings : **40**

Top 10 benchmark holdings (source : Amundi)

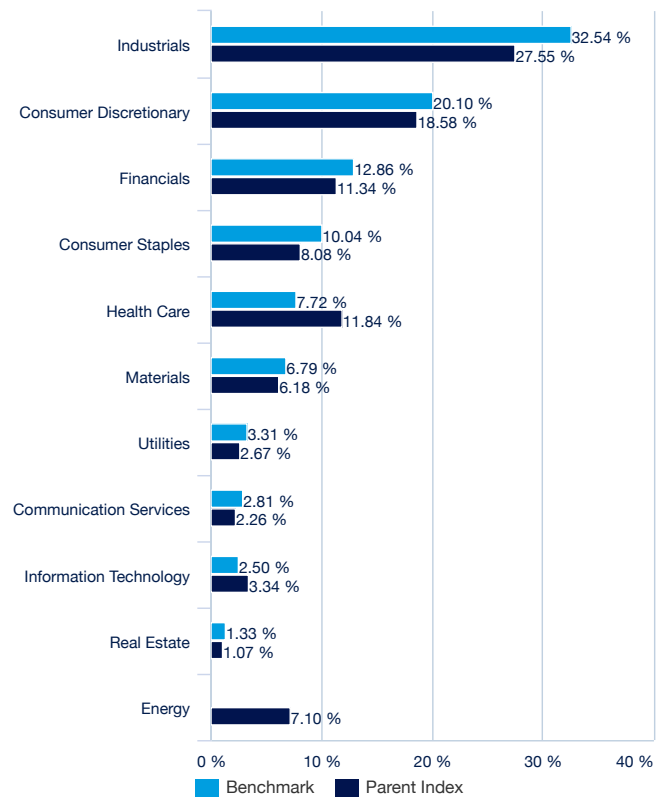
	% of assets (Index)	% assets (Parent index)
LVMH MOET HENNESSY LOUIS VUI	10.00%	8.99%
SCHNEIDER ELECT SE	8.71%	7.03%
SANOFI - PARIS	7.72%	6.21%
AIR LIQUIDE SA	6.50%	5.23%
AIRBUS SE	6.33%	5.09%
SAFRAN SA	5.82%	4.68%
HERMES INTERNATIONAL	5.54%	4.46%
L OREAL (PARIS)	5.43%	4.37%
BNP PARIBAS	5.03%	4.05%
AXA SA	4.55%	3.66%
Total	65.63%	53.76%

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
Overall Rating	7.23	7.35
Environment	6.80	7.06
Social	4.55	4.76
Governance	6.38	6.36

Parent index : **CAC LARGE 60**

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**

	Index	Parent Index
Total carbon portfolio footprint (Index/Parent index) :	71.22	112.73

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**

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	September
Primary Market Maker	BNP Paribas

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Nyse Euronext Paris	9:05 - 17:35	EUR	C40	C40 FP	INC40	C40.PA	INC40INAV.PA
Deutsche Börse	9:00 - 17:30	EUR	GC40	GC40 GY	INC40	GC40.DE	INC40INAV.PA
Borsa Italiana	9:00 - 17:30	EUR	C40	C40 IM	INC40INAV.MI	C40.MI	.INC40
Six Swiss Exchange	9:00 - 17:30	EUR	C40	C40 SW	INC40INAV.S	C40.S	.INC40
BIVA	-	EUR	C40N	C40N MM	-	-	-

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Index Providers



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