Amundi MSCI New Energy ESG Screened UCITS ETF Dist

FACTSHEET

Marketing Communication

30/06/2024

EQUITY

Key Information (Source: Amundi)

Net Asset Value (NAV) : **26.21 (EUR)**
NAV and AUM as of : **28/06/2024**
Assets Under Management (AUM) :
748.58 (million EUR)
ISIN code : **FR0010524777**
Replication type : **Physical**
Benchmark :
100% MSCI ACWI IMI NEW ENERGY ESG FILTERED
Date of the first NAV : **10/10/2007**
First NAV : **40.37 (EUR)**

Objective and Investment Policy

The Lyxor MSCI New Energy ESG Filtered (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI ACWI IMI New Energy ESG Filtered.

Risk Indicator *(Source : Fund Admin)*

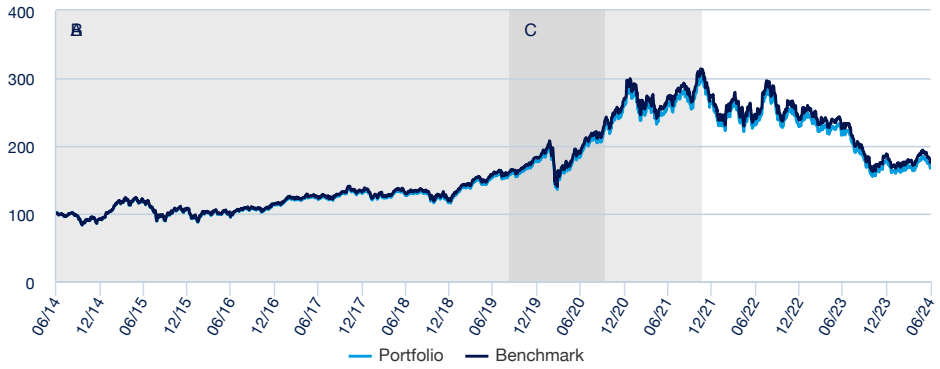
1 2 3 4 **5** 6 7

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 30/06/2014 to 28/06/2024 (Source : Fund Admin)



A : Until 05/09/2019, the performance of the Fund indicated corresponds to that of the Fund - Lyxor New Energy UCITS ETF (the Fund absorbed). The latter was absorbed by the Fund on 05/09/2019.
B : Until 24/11/2021, the Fund's benchmark was the World Alternative Energy Total Return Index.
C : Jusqu'au 05/10/2020, les performances du Fonds indiquées correspondent à un mode de réplication indirecte de l'Indice de Référence. A partir du 06/10/2020, les performances du Fonds indiquées correspondent à un mode de réplication directe de l'Indice de Référence.

Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	21.67%	22.43%	25.21%
Benchmark volatility	21.73%	22.50%	25.21%
Ex-post Tracking Error	0.13%	0.34%	0.31%
Sharpe ratio	-1.31	-0.70	-0.09

* 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

Cumulative returns* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	10 years
Since	29/12/2023	31/05/2024	28/03/2024	30/06/2023	30/06/2021	28/06/2019	30/06/2014
Portfolio	-6.79%	-8.34%	-2.69%	-24.37%	-35.94%	8.55%	67.05%
Benchmark	-6.67%	-8.35%	-2.61%	-24.05%	-35.24%	11.03%	75.35%
Spread	-0.12%	0.01%	-0.08%	-0.32%	-0.71%	-2.48%	-8.30%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	-21.73%	-13.17%	1.13%	47.76%	47.48%	-7.67%	15.27%	5.70%	16.13%	3.76%
Benchmark	-21.32%	-12.53%	1.14%	48.55%	48.20%	-7.06%	15.75%	6.11%	16.83%	4.51%
Spread	-0.41%	-0.64%	-0.01%	-0.79%	-0.72%	-0.62%	-0.48%	-0.41%	-0.71%	-0.76%

** 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.*

Index Data (Source : Amundi)

Description of the Index

The index aims to represent the performance of stocks whose activities are linked to the development of products and services in the sectors of alternative energy, energy efficiency, batteries and smart grid technologies. The index is based on a "best-in-class" ESG approach, meaning that companies in the bottom quartile by sector-adjusted ESG score are excluded from the theme universe. Companies exposed to controversial businesses, those who are the subject of severe ESG controversy or those who are in violation of the UN Global Compact are also excluded. Further index details may be found at www.msci.com.

Information (Source: Amundi)

Asset class : **Equity**
Exposure : **International**

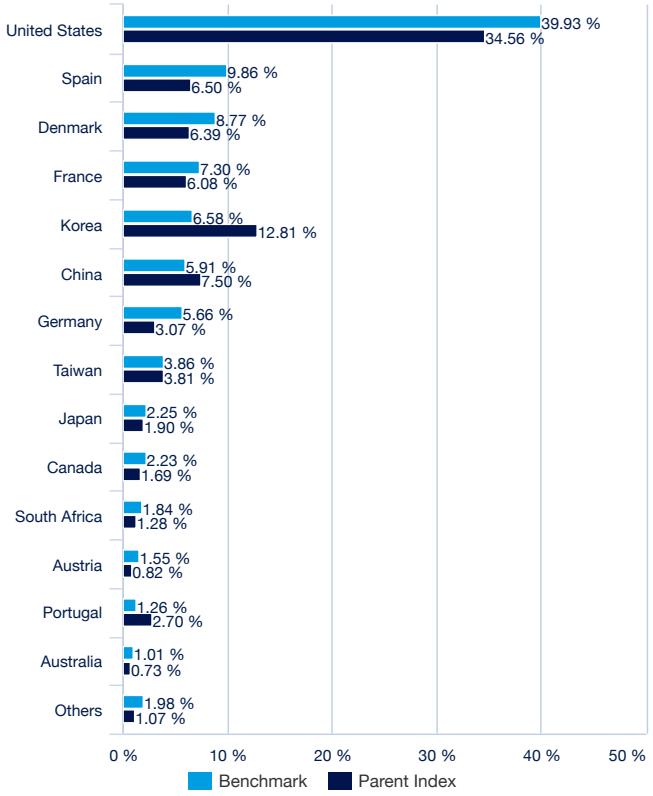
Holdings : **83**

Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)	% assets (Parent index)
FIRST SOLAR INC	7.20%	6.26%
IBERDROLA SA	6.73%	5.17%
SCHNEIDER ELECT SE	6.68%	5.13%
EDISON INTERNATIONAL	6.49%	2.73%
P G & E CORP	6.39%	2.48%
VESTAS WIND SYSTEMS A/S	5.87%	4.51%
SIEMENS ENERGY AG	4.48%	1.70%
SAMSUNG SDI CO LTD	4.06%	3.65%
ENPHASE ENERGY INC	4.05%	2.73%
ALBEMARLE CORP	3.21%	2.88%
Total	**55.15%**	**37.23%**

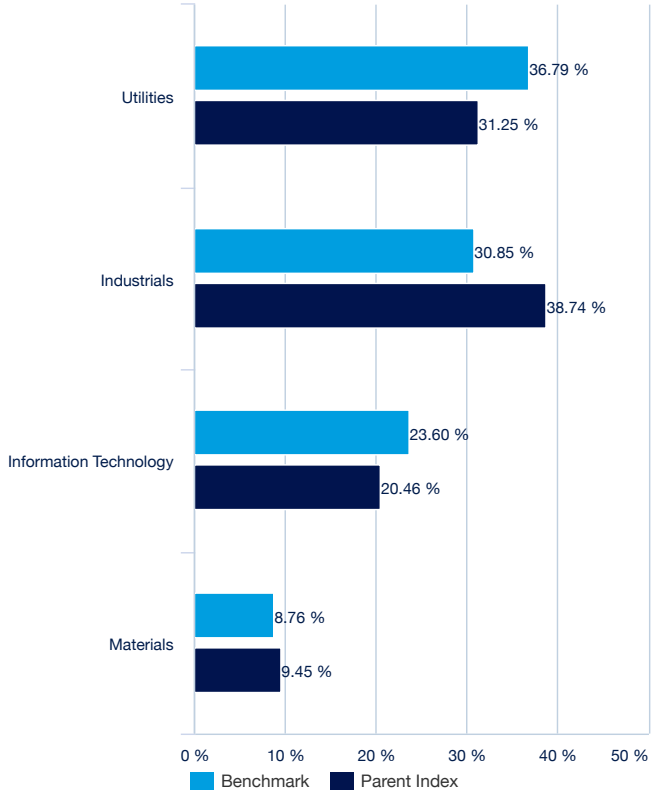
Parent index : **MSCI ACWI IMI NEW ENERGY SELECT**

Geographical breakdown (Source: Amundi)



Parent index : **MSCI ACWI IMI NEW ENERGY SELECT**

Benchmark Sector breakdown (source : Amundi)



Parent index : **MSCI ACWI IMI NEW ENERGY SELECT**

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	7.38	6.79
Environment	6.97	6.68
Social	5.57	5.15
Governance	6.13	5.87

Parent index : **MSCI ACWI IMI NEW ENERGY SELECT**

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)

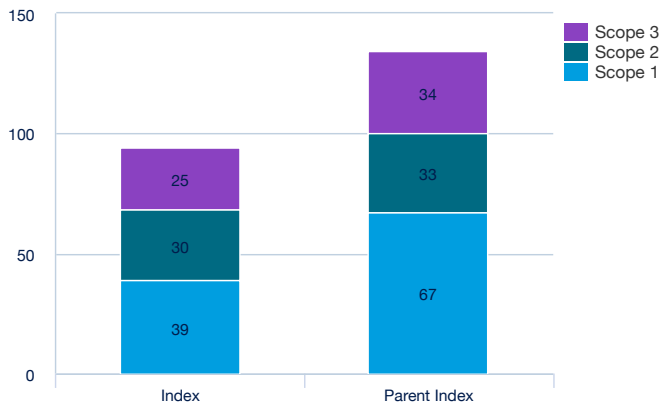
"G" for Governance (Corporate Governance and Corporate Behavior)

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) :	94.92	140.37



Parent index : **MSCI ACWI IMI NEW ENERGY SELECT**

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.

ISR Label

Principal characteristics (Source : Amundi)

Fund structure	SICAV under French law
UCITS compliant	UCITS
Management Company	Amundi Asset Management
Administrator	SOCIETE GENERALE
Custodian	SGSS - Paris
Independent auditor	Deloitte & Associés
Share-class inception date	09/05/2019
Date of the first NAV	10/10/2007
Share-class reference currency	EUR
Classification	International Equities
Type of shares	Accumulation and/or Distribution
ISIN code	FR0010524777
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Management fees and other administrative or operating costs	0.60%
Fiscal year end	October

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Nyse Euronext Paris	9:00 - 17:30	EUR	NRJ	NRJ FP	ENERIV	LYNRJ.PA	ENERIV
London Stock Exchange	9:00 - 17:30	GBP	NRJ	NRJL LN	NRJLIV	NRJL.L	NRJLIV
London Stock Exchange	9:00 - 17:30	USD	NRJ	NRJU LN	NRJUIV	NRJU.L	NRJUIV
Deutsche Börse	9:00 - 17:30	EUR	NRJ	LYXNRJ GY	ENERIV	LYXNRJ.DE	ENERIV
Borsa Italiana	9:00 - 17:30	EUR	NRJ	ENER IM	ENERIV	ENY.MI	ENERIV
Six Swiss Exchange	9:00 - 17:30	EUR	NRJ	LYNRJ SW	ENERIV	LYNRJ.S	ENERIV
Six Swiss Exchange	9:00 - 17:30	CHF	NRJ	LYNRJCHF SW	LYNRJCIV	LYNRJCH.S	LYNRJCIV

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