

AMUNDI INDEX MSCI EUROPE UCITS ETF DR

EQUITY ■

FACTSHEET

Marketing
Communication

31/03/2024

Key Information (Source: Amundi)

Net Asset Value (NAV) : (A) 91.72 (EUR)
(D) 64.73 (EUR)

NAV and AUM as of : 28/03/2024

Assets Under Management (AUM) :
4,028.15 (million EUR)

ISIN code : (A) LU1437015735
(D) LU1737652310

Replication type : Physical

Benchmark : MSCI EUROPE

Objective and Investment Policy

The objective of this Sub-Fund is to track the performance of MSCI Europe Index (the "Index"), and to minimize the tracking error between the net asset value of the Sub-Fund and the performance of the Index.

The Sub-Fund aims to achieve a level of tracking error of the Sub-Fund and its index that will not normally exceed 1%.

Risk & Reward Profile (SRRl) (Source: Fund Admin)



Lower risk, potentially lower rewards

Higher risk, potentially higher rewards

The SRRl 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 SRRl is not guaranteed and may change over time.

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

Performances from 10/11/2016 to 28/03/2024 (Source : Fund Admin)



Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	10.89%	13.55%	16.14%
Benchmark volatility	10.86%	13.51%	16.12%
Ex-post Tracking Error	0.15%	0.13%	0.11%
Sharpe ratio	1.03	0.59	0.52

* 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	Since
Since	29/12/2023	29/02/2024	29/12/2023	31/03/2023	31/03/2021	29/03/2019	10/11/2016
Portfolio	7.55%	3.91%	7.55%	14.92%	31.09%	54.03%	83.84%
Benchmark	7.63%	3.94%	7.63%	14.79%	30.31%	52.47%	81.41%
Spread	-0.08%	-0.03%	-0.08%	0.13%	0.79%	1.55%	2.43%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	16.06%	-9.25%	25.41%	-3.16%	29.48%	-12.52%	10.71%	-	-	-
Benchmark	15.83%	-9.49%	25.13%	-3.32%	29.12%	-12.70%	10.61%	-	-	-
Spread	0.22%	0.25%	0.28%	0.16%	0.36%	0.17%	0.10%	-	-	-

* 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.

Meet the Team

**Lionel Brafman**

Head of the Index & Multistратегies team

**Isabelle Lafargue**Head of Index & Multistратегies Management –
Regional Funds**Quentin Berrou**

Co-Portfolio Manager

Index Data (Source : Amundi)

Description of the Index

The MSCI Europe Index comprises around 440 leading stocks from 15 European countries.

Breakdowns are those of the index.

Information (Source: Amundi)

Asset class : **Equity**

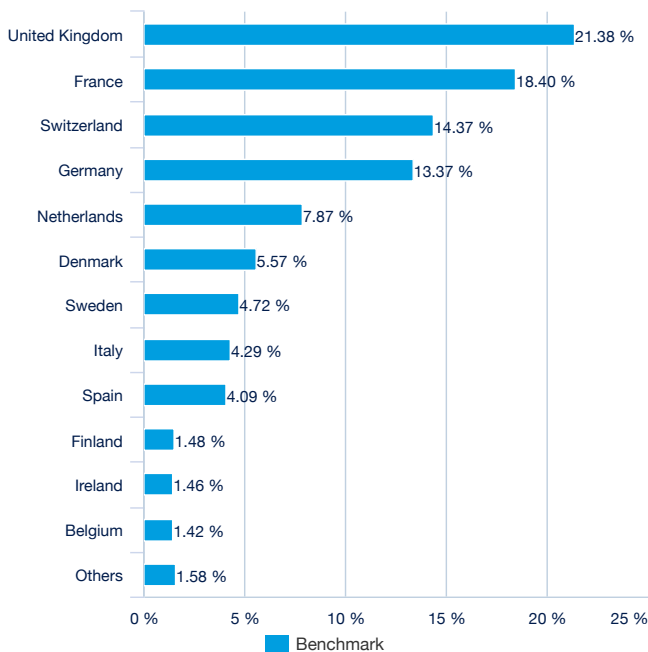
Exposure : **Europe**

Holdings : **421**

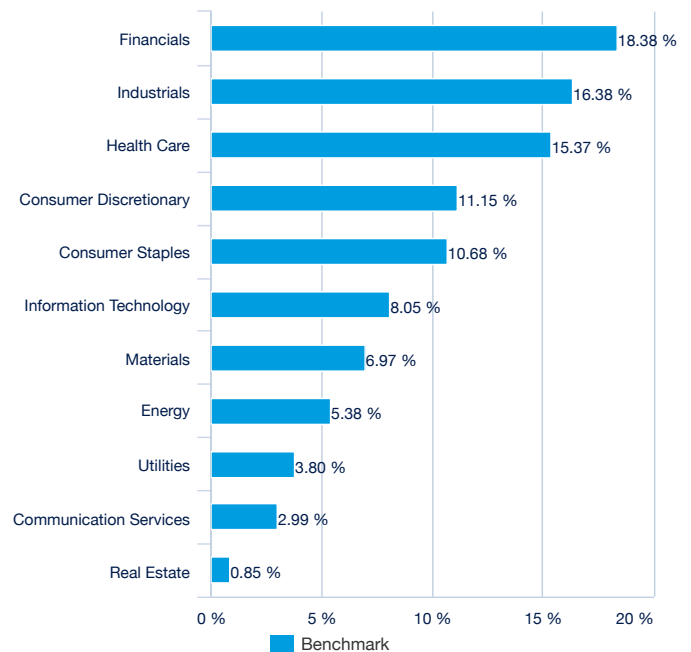
Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
HSBC HOLDING PLC GBP	1.36%
ROCHE HLDG AG-GENUSS	1.62%
NOVARTIS AG-REG	1.80%
SAP SE / XETRA	1.85%
ASTRAZENECA GBP	1.90%
SHELL PLC	1.96%
LVMH MOET HENNESSY LOUIS VUI	2.25%
NESTLE SA-REG	2.57%
ASML HOLDING NV	3.52%
NOVO NORDISK A/S-B	3.78%
Total	22.61%

Geographical breakdown (Source: Amundi)



Benchmark Sector breakdown (source : Amundi)



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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	29/06/2016
Date of the first NAV	10/11/2016
Share-class reference currency	EUR
Classification	-
Type of shares	(A) Accumulation (D) Distribution
ISIN code	(A) LU1437015735 (D) LU1737652310
Minimum investment to the secondary market	-
Frequency of NAV calculation	Daily
Ongoing charges	0.15% (realized) - 08/02/2023
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	CEU2	CEU2N MM	-	-	-
London Stock Exchange	-	GBX	CEG2	CEG2 LN	-	CEG2.L	-
London Stock Exchange	8:00 - 16:30	USD	CEU2	CEU2 LN	-	AMCEU2.L	-
Borsa Italiana	9:00 - 17:30	EUR	CEU2	CEU2 IM	ICEU2	CEU2.MI	ICEU2INAV.PA
Nyse Euronext Paris	9:05 - 17:35	EUR	CEU2	CEU2 FP	ICEU2	CEU2.PA	ICEU2INAV.PA
Nyse Euronext Amsterdam	9:05 - 17:35	USD	CEU2	CEU2 NA	IICEU2	CEU2.AS	IICEU2INAV.PA

Contact

ETF Sales contact

France & Luxembourg	+33 (0)1 76 32 65 76
Germany & Austria	+49 (0) 800 111 1928
Italy	+39 02 0065 2965
Switzerland (German)	+41 44 588 99 36
Switzerland (French)	+41 22 316 01 51
UNITED KINGDOM (Retail)	+44 (0) 20 7 074 9598
UNITED KINGDOM (Instit)	+44 (0) 800 260 5644
Netherlands	+31 20 794 04 79
Nordic countries	+46 8 5348 2271
Hong Kong	+65 64 39 93 50
Spain	+34 914 36 72 45

ETF Capital Markets contact

Téléphone	+33 (0)1 76 32 19 93
Bloomberg IB Chat	Capital Markets Amundi ETF Capital Markets Amundi HK ETF

ETF Market Makers contact

BNP Paribas	+33 (0)1 40 14 60 01
Kepler Cheuvreux	+33 (0)1 53 65 35 25

Amundi contact

Amundi ETF
90 bd Pasteur
CS 21564
75 730 Paris Cedex 15 - France
Hotline : +33 (0)1 76 32 47 74
info@amundietf.com

Facilities Agent
Amundi (UK) Limited
41 Lothbury - London
EC2R 7HF - United Kingdom

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