

# AMUNDI JPX-NIKKEI 400 UCITS ETF - DAILY HEDGED CHF

EQUITY ■

FACTSHEET

Marketing  
Communication

31/03/2024

## Key Information (Source: Amundi)

Net Asset Value (NAV) : **136.73 ( CHF )**  
NAV and AUM as of : **28/03/2024**  
Assets Under Management (AUM) :  
**237.84 ( million CHF )**  
ISIN code : **LU1681047665**  
Replication type : **Synthetical**  
Benchmark :  
**100% JP-NIKKEI 400 CHF HEDGED INDEX**

## Objective and Investment Policy

This ETF seeks to replicate as closely as possible the performance of the JPX-Nikkei 400 index whether the trend is rising or falling.

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

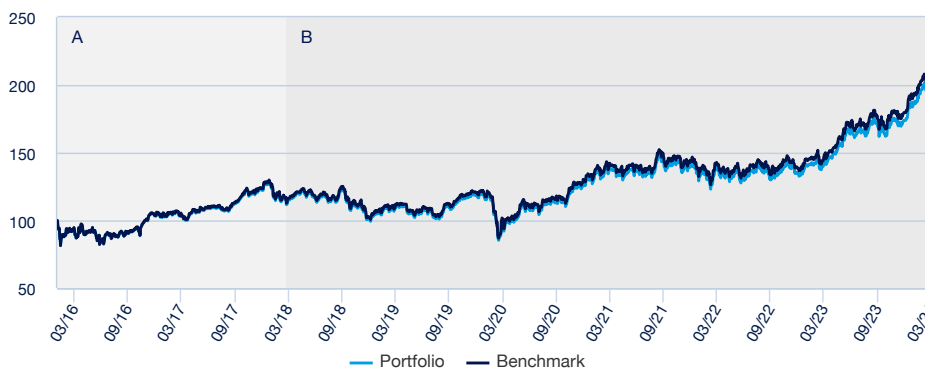


Lower risk, potentially lower rewards  
Higher risk, potentially higher rewards

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 01/02/2016 to 28/03/2024 (Source : Fund Admin)



A : Based on the performance as from the launch date until the absorption date of the French Fund "AMUNDI ETF JPX-NIKKEI 400 UCITS ETF" managed by Amundi Asset Management and absorbed by "AMUNDI JPX-NIKKEI 400" on 22/03/2018.

B : Performance of the Sub-Fund since the date of its launch

### 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 | 01/02/2016 |
| <b>Portfolio</b> | 17.70%     | 3.97%      | 17.70%     | 41.95%     | 49.22%     | 88.24%     | 104.65%    |
| <b>Benchmark</b> | 17.81%     | 4.00%      | 17.81%     | 42.46%     | 50.84%     | 91.70%     | 111.59%    |
| <b>Spread</b>    | -0.11%     | -0.03%     | -0.11%     | -0.51%     | -1.62%     | -3.46%     | -6.94%     |

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

|                  | 2023   | 2022   | 2021   | 2020   | 2019   | 2018    | 2017   | 2016 | 2015 | 2014 |
|------------------|--------|--------|--------|--------|--------|---------|--------|------|------|------|
| <b>Portfolio</b> | 29.44% | -4.04% | 10.60% | 7.06%  | 17.18% | -17.42% | 18.50% | -    | -    | -    |
| <b>Benchmark</b> | 29.91% | -3.69% | 11.01% | 7.46%  | 17.61% | -17.03% | 19.08% | -    | -    | -    |
| <b>Spread</b>    | -0.46% | -0.34% | -0.41% | -0.40% | -0.43% | -0.39%  | -0.58% | -    | -    | -    |

### Risk indicators (Source: Fund Admin)

|                               | 1 year | 3 years | Inception to date * |
|-------------------------------|--------|---------|---------------------|
| <b>Portfolio volatility</b>   | 14.15% | 14.91%  | 18.49%              |
| <b>Benchmark volatility</b>   | 14.15% | 14.91%  | 18.49%              |
| <b>Ex-post Tracking Error</b> | 0.00%  | 0.00%   | 0.01%               |
| <b>Sharpe ratio</b>           | 2.95   | 0.92    | 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

\* 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

**Sébastien Foy**

Responsable de l'équipe de gestion - Indiciel Synthétique

**Hamid Drali**

Portfolio Manager

## Index Data (Source : Amundi)

## Description of the Index

JPX-Nikkei 400 Index is an equity index representative of the Japanese equities universe listed on the first two sections of the Tokyo Stock Exchange as well as on the Mother and JASDAQ markets.

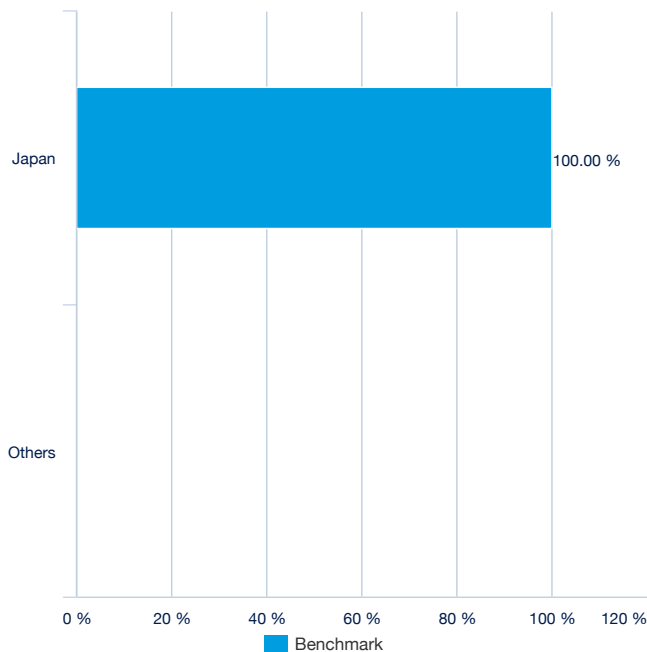
## Information (Source: Amundi)

Asset class : **Equity**Exposure : **Asia Pacific**Benchmark index currency : **JPY**Holdings : **399**

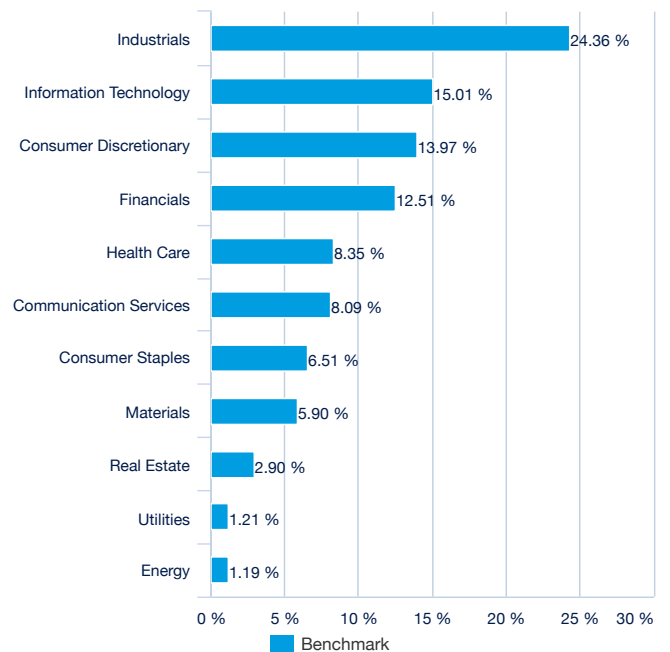
## Top 10 benchmark holdings (source : Amundi)

|                           | % of assets (Index) |
|---------------------------|---------------------|
| TOKYO ELECTRON LTD        | 2.42%               |
| TOYOTA MOTOR CORP         | 2.07%               |
| MITSUBISHI CORP           | 2.00%               |
| HITACHI LTD               | 1.95%               |
| SHIN-ETSU CHEMICAL        | 1.88%               |
| RECRUIT HOLDINGS CO LTD   | 1.83%               |
| MITSUBISHI UFJ FIN        | 1.79%               |
| SUMITOMO MISUI FINAN      | 1.77%               |
| MITSUI & CO LTD           | 1.75%               |
| TOKIO MARINE HOLDINGS INC | 1.64%               |
| <b>Total</b>              | <b>19.10%</b>       |

## Geographical breakdown (Source: Amundi)



## Benchmark Sector breakdown (source : Amundi)



## EQUITY

## 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                 | 22/03/2018                        |
| Date of the first NAV                      | 01/02/2016                        |
| Share-class reference currency             | CHF                               |
| Classification                             | -                                 |
| Type of shares                             | Accumulation                      |
| ISIN code                                  | LU1681047665                      |
| Minimum investment to the secondary market | 1 Share(s)                        |
| Frequency of NAV calculation               | Daily                             |
| Ongoing charges                            | 0.18% ( realized ) - 08/02/2023   |
| Minimum recommended investment period      | 5 years                           |
| Fiscal year end                            | December                          |
| ISA and SIPP Eligible                      | Yes                               |
| UK Distrib/Report Status                   | No                                |
| Primary Market Maker                       | BNP Paribas                       |

## Listing data (source : Amundi)

| Place               | Hours        | CCY | Mnemo | Bloomberg Ticker | Bloomberg iNAV | Reuters RIC | Reuters iNAV |
|---------------------|--------------|-----|-------|------------------|----------------|-------------|--------------|
| Six Swiss Exchange  | 9:00 - 17:30 | CHF | JPHC  | JPHC SW          | IJPHC          | JPHC.S      | IJPHCINAV.PA |
| Nyse Euronext Paris | 9:05 - 17:35 | CHF | JPHC  | JPHC FP          | IJPHC          | JPHC.PA     | IJPHCINAV.PA |

## Contact

## ETF Sales contact

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| Italy                   | +39 02 0065 2965      |
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| Switzerland (French)    | +41 22 316 01 51      |
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| Hong Kong               | +65 64 39 93 50       |
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