AMUNDI ETF iSTOXX Europe Multi-Factor Market Neutral UCITS ETF

FACTSHEET

Marketing Communication

31/12/2022

EQUITY

Key Information (Source: Amundi)

Net Asset Value (NAV) : **20.33 (EUR)**
NAV and AUM as of : **30/12/2022**
Assets Under Management (AUM) :
10.06 (million EUR)
ISIN code : **FR0013284304**
Benchmark :
100% ISTOXX EUROPE MULTI-FACTOR MARKET NEUTRAL

Objective and Investment Policy

Amundi ETF iSTOXX Europe Multi-Factor Market Neutral UCITS ETF seeks to replicate, as closely as possible, the performance of the "strategy" index iSTOXX Europe Multi-Factor Market Neutral, net reinvested dividends (net return), whether it is rising or falling in one single trasaction. This ETF aims to capture the potential long term outperformance of market's risk premia while offsetting the European equity markets' movements.

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

1	2	**3**	4	5	6	7

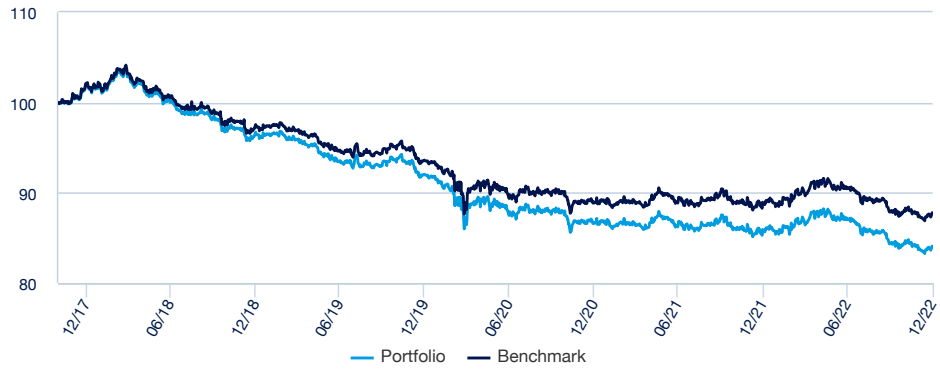
Lower risk, potentially lower rewards

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 31/10/2017 to 30/12/2022 (Source : Fund Admin)



Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date
Portfolio volatility	3.76%	3.81%	3.52%
Benchmark volatility	3.76%	3.81%	3.52%
Ex-post Tracking Error	0.01%	0.02%	0.02%
Portfolio sharpe ratio	-0.49	-0.69	-0.83

Cumulative returns* (Source: Fund Admin)

Since	YTD 31/12/2021	1 month 30/11/2022	3 months 30/09/2022	1 year 31/12/2021	3 years 31/12/2019	5 years 29/12/2017	Since 31/10/2017
Portfolio	-1.85%	0.47%	-0.29%	-1.85%	-8.58%	-17.52%	-15.90%
Benchmark	-1.01%	0.53%	-0.08%	-1.01%	-6.16%	-14.00%	-12.20%
Spread	-0.84%	-0.07%	-0.21%	-0.84%	-2.42%	-3.52%	-3.70%

Calendar year performance* (Source: Fund Admin)

	2022	2021	2020	2019	2018
Portfolio	-1.85%	-1.07%	-5.85%	-4.89%	-5.15%
Benchmark	-1.01%	-0.20%	-5.01%	-4.11%	-4.43%
Spread	-0.84%	-0.87%	-0.84%	-0.77%	-0.72%

** 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.*

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Meet the Team



Lionel Brafman

Head of the Index & Multistrategies team



Zhicong Mou

Portfolio Manager - Index & Multistrategies



Pierre Maigniez

Co-Portfolio Manager

Index Data (Source : Amundi)

Description of the Index

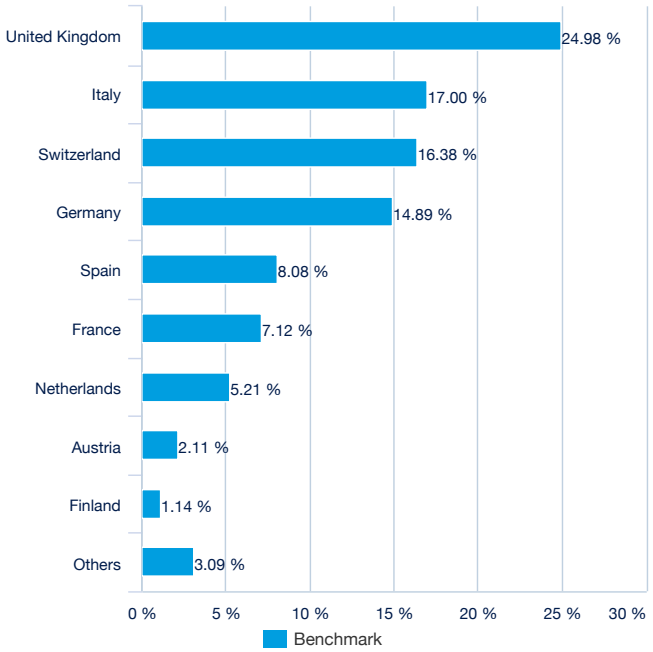
The objective of the iSTOXX Europe Multi-Factor Market Neutral Strategy Index is to be exposed to the performance gap between the iSTOXX Europe Multi-Factor index and the STOXX Europe 600 Futures Roll EUR Excess Return index. Its objective is therefore not to be exposed to movements in European equity markets. The iSTOXX Europe Multi-Factor Market Neutral Strategy Index may thus have a positive or negative performance, regardless of the upward or downward trend of European equity markets.
The iSTOXX Europe Multi-Factor Strategy Index is a smart beta index of small-, mid- and large-cap equities of developed European markets and the STOXX Europe 600 Futures Roll EUR Excess Return index is an index of futures contracts on the STOXX Europe 600 equity index, which is an index covering small-, mid- and large-cap equities and weighted by market capitalisations.

Information (Source: Amundi)

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

Holdings : **117**

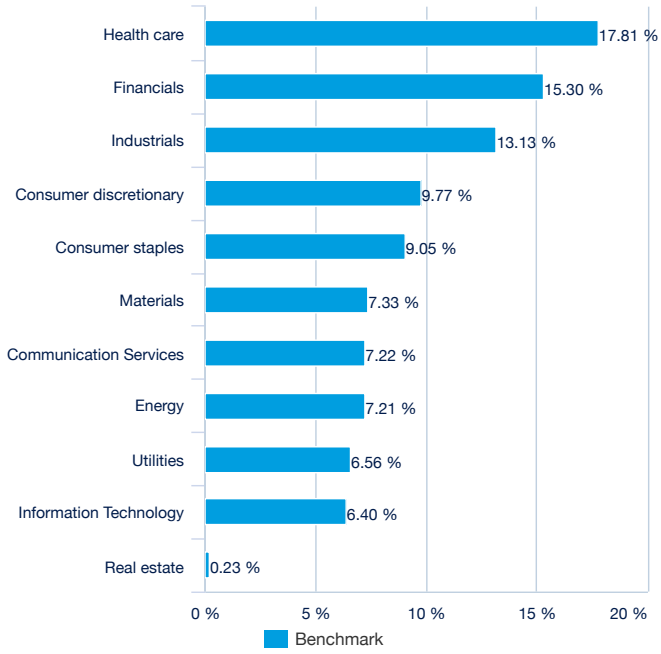
Geographical breakdown (Source: Amundi)



Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
NOVARTIS	3.60%
ROCHE HLDG AG-GENUSS	2.88%
NESTLE SA-REG	2.20%
BANCO SANTANDER SA	2.01%
ENI SPA	1.81%
BANCO BILBAO VIZCAYA ARGENTA	1.73%
PRYSMIAN SPA	1.65%
E.ON SE	1.65%
TESCO PLC	1.65%
ABB LTD	1.62%
Total	**20.81%**

Benchmark Sector breakdown (source : Amundi)



Amundi Asset Management, SAS (French : Société par Actions Simplifiée)
with a capital of 1 143 615 555 €
AMF approved Portfolio Management Company- GP number 04000036
Corporate address: 91-93, Boulevard Pasteur - 75015 Paris- France 437 574 452 RCS Paris
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Principal characteristics (Source : Amundi)

Legal structure	Mutual Fund (FCP) under French law
UCITS compliant	UCITS
Management Company	Amundi Asset Management
Administrator	CACEIS Fund Administration France
Custodian	CACEIS Bank
Independent auditor	PRICEWATERHOUSECOOPERS AUDIT
Share-class inception date	31/10/2017
Date of the first NAV	31/10/2017
Share-class reference currency	EUR
Classification	Not applicable
Type of shares	Accumulation and/or Distribution
ISIN code	FR0013284304
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.55% (realized) - 31/12/2021
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
Nyse Euronext Paris	9:05 - 17:35	EUR	MKTN	MKTN FP	IMKTN	MKTN.PA	IMKTNINAV.PA
Deutsche Börse	9:00 - 17:30	EUR	SMRN	SMRN GY	IMKTN	SMRN.DE	IMKTNINAV.PA
Borsa Italiana	9:00 - 17:30	EUR	MKTN	MKTN IM	IMKTN	MKTN.MI	IMKTNINAV.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	+44 (0) 20 7074 9321
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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Index Providers

Type of index replicated : Equities.
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Important information

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