AMUNDI MSCI EUROPE HIGH DIVIDEND FACTOR UCITS ETF - EUR

FACTSHEET

Marketing Communication

31/03/2024

EQUITY ■

Key Information (Source: Amundi)

Net Asset Value (NAV) : **173.25 (EUR)**

NAV and AUM as of : **28/03/2024**

Assets Under Management (AUM) : **92.47 (million EUR)**

ISIN code : **LU1681041973**

Replication type : **Synthetical**

Benchmark : **MSCI Europe High Dividend Yield**

Objective and Investment Policy

This ETF seeks to replicate as closely as possible the performance of the MSCI Europe High Dividend Yield index whether the trend is rising or falling.

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

1 2 3 4 5 **6** 7

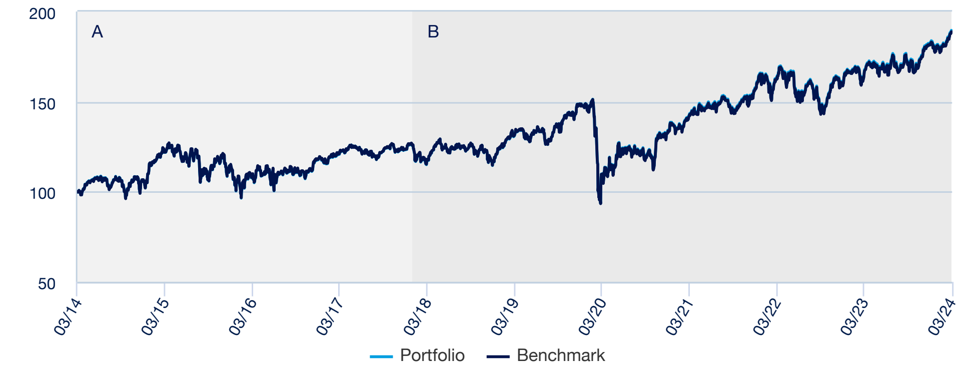
Lower risk, potentially lower rewards

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 28/03/2014 to 28/03/2024 (Source : Fund Admin)



A : Sur la base des performances réalisées depuis la date de lancement du Fonds français « AMUNDI ETF MSCI EUROPE HIGH DIVIDEND FACTOR UCITS ETF » géré par Amundi Asset Management et absorbé par « AMUNDI MSCI EUROPE HIGH DIVIDEND FACTOR » le 31.01.2018.

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

Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	11.15%	12.22%	16.80%
Benchmark volatility	11.15%	12.21%	16.80%
Ex-post Tracking Error	0.08%	0.09%	0.10%
Sharpe ratio	0.84	0.70	0.60

* 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)

Since	YTD 29/12/2023	1 month 29/02/2024	3 months 29/12/2023	1 year 31/03/2023	3 years 31/03/2021	5 years 29/03/2019	Since 26/02/2009
Portfolio	3.89%	4.07%	3.89%	12.97%	32.77%	44.53%	331.18%
Benchmark	3.90%	4.04%	3.90%	12.93%	32.69%	43.67%	330.96%
Spread	-0.01%	0.03%	-0.01%	0.05%	0.08%	0.86%	0.23%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	14.58%	1.09%	18.03%	-9.59%	25.98%	-5.18%	4.61%	3.83%	7.49%	9.73%
Benchmark	14.52%	1.11%	17.97%	-9.82%	25.73%	-5.22%	4.53%	3.88%	7.69%	9.80%
Spread	0.06%	-0.02%	0.05%	0.23%	0.25%	0.04%	0.07%	-0.05%	-0.20%	-0.07%

** 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

MSCI Europe High Dividend Yield Index is an equity index representative of leading securities traded in the markets of the European countries with the highest dividend yields in their respective developed countries (as define in the index methodology).

Information (Source: Amundi)

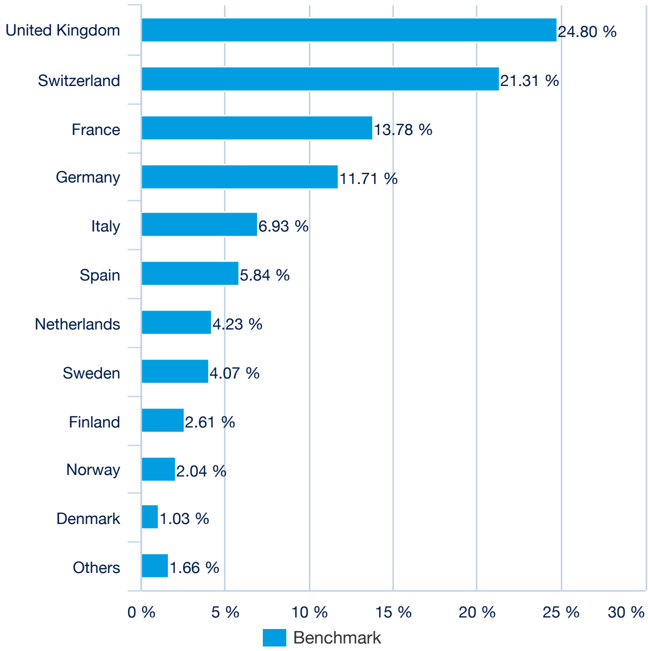
Asset class : **Equity**
Exposure : **Europe**
Benchmark index currency : **USD**

Holdings : **72**

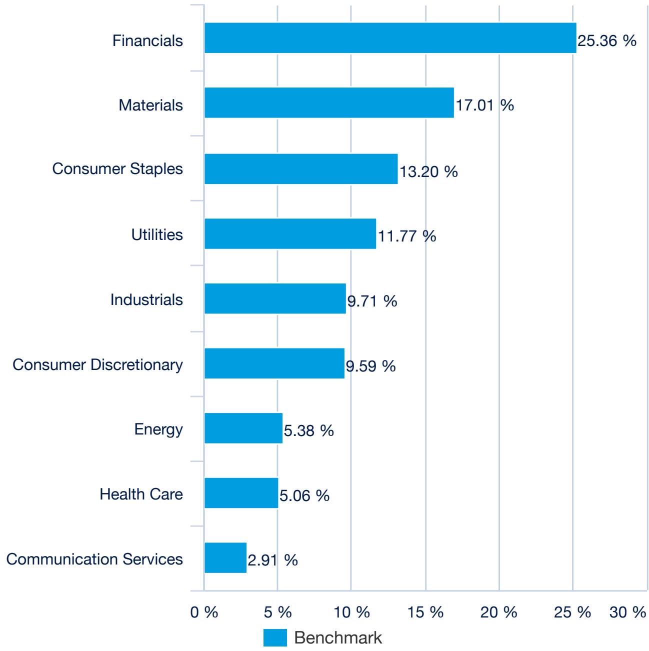
Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
ALLIANZ SE-REG	5.50%
UNILEVER PLC (GBP)	5.03%
ZURICH INSURANCE GROUP AG	4.98%
NOVARTIS AG-REG	4.81%
IBERDROLA SA	4.80%
TOTALENERGIES SE PARIS	4.45%
RIO TINTO PLC (GBR)	4.34%
AXA SA	4.30%
STELLANTIS MILAN	3.97%
GLENCORE PLC-GBP	3.59%
Total	**45.78%**

Geographical breakdown (Source: Amundi)



Benchmark Sector breakdown (source : Amundi)



Amundi ETF
ASSET MANAGEMENT

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)

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	31/01/2018
Date of the first NAV	26/02/2009
Share-class reference currency	EUR
Classification	-
Type of shares	Accumulation
ISIN code	LU1681041973
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.23% (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
Six Swiss Exchange	9:00 - 17:30	EUR	-	CD9 SW	INCD9	-	-
Deutsche Börse	9:00 - 17:30	EUR	EHF1	EHF1 GY	INCD9	EHF1.DE	INCD9INAV.PA
Nyse Euronext Paris	9:05 - 17:35	EUR	CD9	CD9 FP	INCD9	CD9.PA	INCD9INAV.PA

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