AMUNDI MSCI EUROPE MINIMUM VOLATILITY FACTOR UCITS ETF - EUR

FACTSHEET

Marketing Communication

31/03/2024

EQUITY

Key Information (Source: Amundi)

Net Asset Value (NAV) : **130.34 (EUR)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) : **129.95 (million EUR)**
ISIN code : **LU1681041627**
Replication type : **Synthetical**
Benchmark : **MSCI EUROPE MINIMUM VOLATILITY**

Objective and Investment Policy

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

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

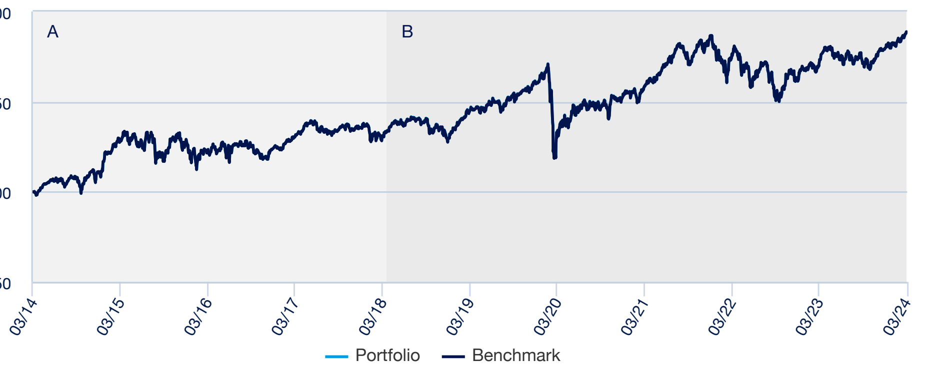
1 2 3 4 5 **6** 7

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 : Based on the performance achieved since the launch date of the French fund "AMUNDI ETF MSCI EUROPE MINIMUM VOLATILITY FACTOR UCITS ETF" managed by Amundi Asset Management and absorbed by "AMUNDI MSCI EUROPE MINIMUM VOLATILITY FACTOR" on 18.04.2018.
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	9.15%	11.36%	15.98%
Benchmark volatility	9.15%	11.36%	15.99%
Ex-post Tracking Error	0.00%	0.00%	0.07%
Sharpe ratio	0.57	0.40	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	5.13%	3.09%	5.13%	8.86%	19.00%	30.18%	307.33%
Benchmark	5.13%	3.09%	5.13%	8.84%	19.07%	30.35%	309.07%
Spread	0.00%	0.00%	0.00%	0.01%	-0.07%	-0.17%	-1.74%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	11.31%	-13.42%	21.42%	-4.10%	22.94%	-4.06%	8.90%	-2.55%	15.46%	10.02%
Benchmark	11.30%	-13.40%	21.50%	-4.04%	22.92%	-4.10%	8.85%	-2.59%	15.42%	10.10%
Spread	0.01%	-0.02%	-0.08%	-0.06%	0.02%	0.04%	0.04%	0.04%	0.05%	-0.08%

** 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 Minimum Volatility Index is an equity index representative of a portfolio of equities in the MSCI Europe index, selected to obtain the lowest possible absolute volatility of the portfolio while respecting the predefined risk diversification requirements (such as, for example, minimum and maximum weightings of securities, sectors and/or countries compared to the MSCI Europe index).Portfolio volatility is a measure of the risk, consisting of quantifying the amplitude of the variations of the value of the portfolio both to the upside and to the downside over a given period. Accordingly, the higher the volatility, the more the investment in this portfolio will be considered as risky and the more the risk of loss and/or expectation of gain will be significant. Low volatility nevertheless is not synonymous with risk-free investment.

Information (Source: Amundi)

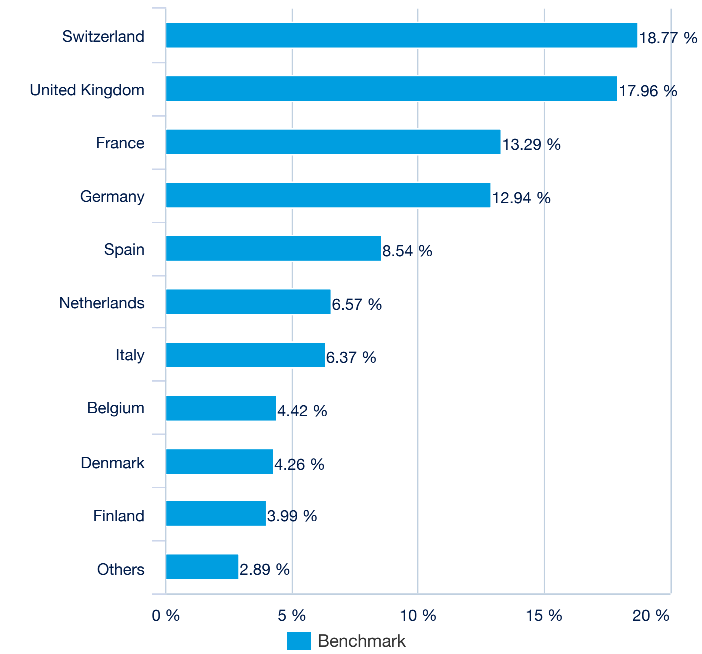
Asset class : **Equity**
Exposure : **Europe**
Benchmark index currency : **EUR**

Holdings : **157**

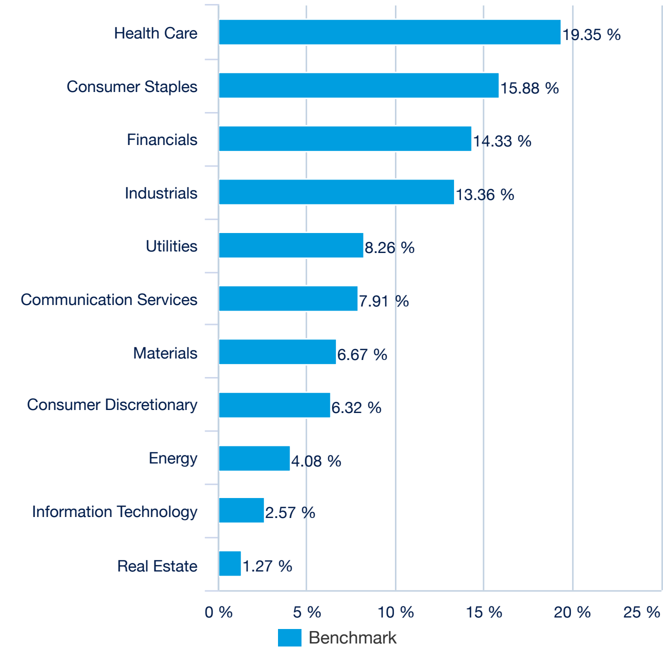
Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
BAE SYSTEMS PLC	1.82%
INDUSTRIA DE DISENO TEXTIL	1.79%
UCB SA	1.76%
GSK PLC	1.73%
FERRARI NV MILAN	1.70%
WOLTERS KLUWER	1.64%
SAP SE / XETRA	1.59%
AIR LIQUIDE SA	1.58%
ZURICH INSURANCE GROUP AG	1.55%
BEIERSDORF AG	1.53%
Total	**16.68%**

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	18/04/2018
Date of the first NAV	26/02/2009
Share-class reference currency	EUR
Classification	-
Type of shares	Accumulation
ISIN code	LU1681041627
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
BIVA	-	EUR	MIVO	MIVON MM	-	-	-
London Stock Exchange	8:00 - 16:30	GBX	MIVO	MIVO LN	IMIVO	MIVO.L	IMIVOINAV.PA
Borsa Italiana	9:00 - 17:30	EUR	MIVO	MIVO IM	IMIVO	MIVO.MI	IMIVOINAV.PA
Deutsche Börse	9:00 - 17:30	EUR	MIVA	MIVA GY	IMIVO	MIVA.DE	IMIVOINAV.PA
Nyse Euronext Paris	9:05 - 17:35	EUR	MIVO	MIVO FP	IMIVO	MIVO.PA	IMIVOINAV.PA

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