

AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA - UCITS ETF DR - USD

FACTSHEET

Marketing
Communication

31/03/2024

EQUITY ■

Key Information (Source: Amundi)

Net Asset Value (NAV) : **649.66 (USD)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) :
40.13 (million USD)
ISIN code : **LU1602145200**
Replication type : **Physical**
Benchmark :
100% SCIENTIFIC BETA DEVELOPED MULTI-BETA MULTI-STRATEGY ERC

Objective and Investment Policy

The objective is to track the performance of the Scientific Beta Developed Multi-Beta Multi-Strategy ERC (the "Strategy Index") as closely as possible, regardless of whether it rises or falls. 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 Indicator (Source : Fund Admin)



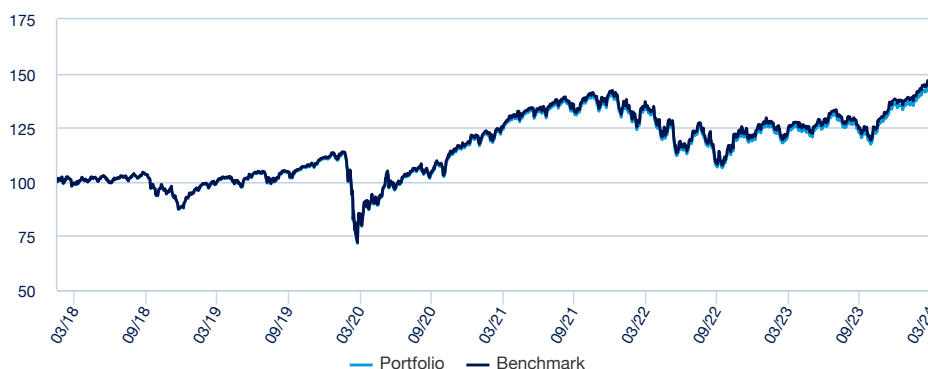
Lower Risk

Higher Risk

The risk indicator assumes you keep the product for 5 years.
The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

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

Performances from 14/02/2018 to 28/03/2024 (Source : Fund Admin)



Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	11.25%	14.77%	18.53%
Benchmark volatility	11.21%	14.76%	18.54%
Ex-post Tracking Error	0.13%	0.11%	0.13%
Sharpe ratio	1.04	0.14	0.21

* 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	14/02/2018
Portfolio	6.84%	3.91%	6.84%	17.24%	16.88%	45.63%	45.07%
Benchmark	7.00%	3.96%	7.00%	17.65%	18.02%	47.83%	47.59%
Spread	-0.16%	-0.05%	-0.16%	-0.41%	-1.14%	-2.21%	-2.52%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	13.54%	-14.69%	19.10%	6.27%	25.28%
Benchmark	13.84%	-14.40%	19.41%	6.57%	25.60%
Spread	-0.30%	-0.29%	-0.30%	-0.30%	-0.32%

* 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.

EQUITY

Meet the Team

**Lionel Brafman**

Head of the Index & Multistrategies team

**Marie-Charlotte Lebigue**

Lead Portfolio Manager

**David Heard**

Co-Portfolio Manager

Index Data (Source : Amundi)

Description of the Index

The Index mirrors the performance of 4 sub-indices selected and weighted from the Scientific Beta indices designed by ERIA for this universe of mid and large cap developed markets equities. The 'Scientific Beta' indices are strategy indices that mix within that same universe, 4 securities selection schemes and 5 diversification strategies known as 'Smart beta'.

Information (Source: Amundi)

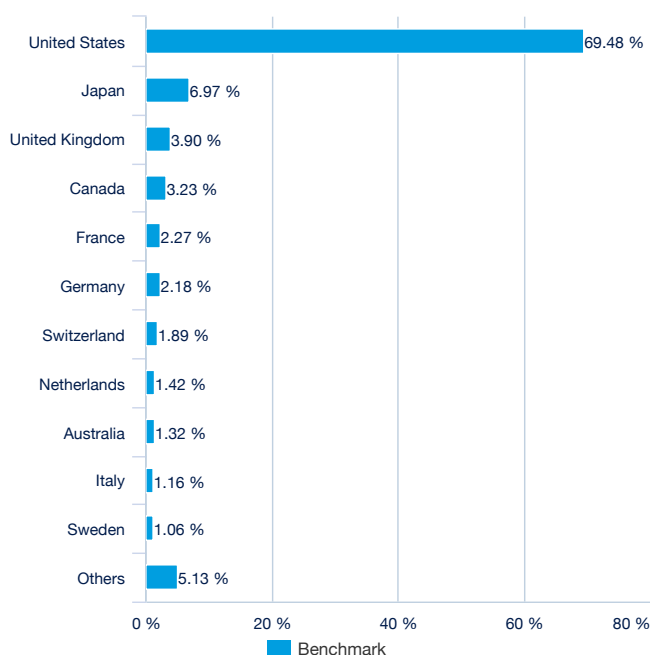
Asset class : **Equity**
Exposure : **International**

Holdings : **1118**

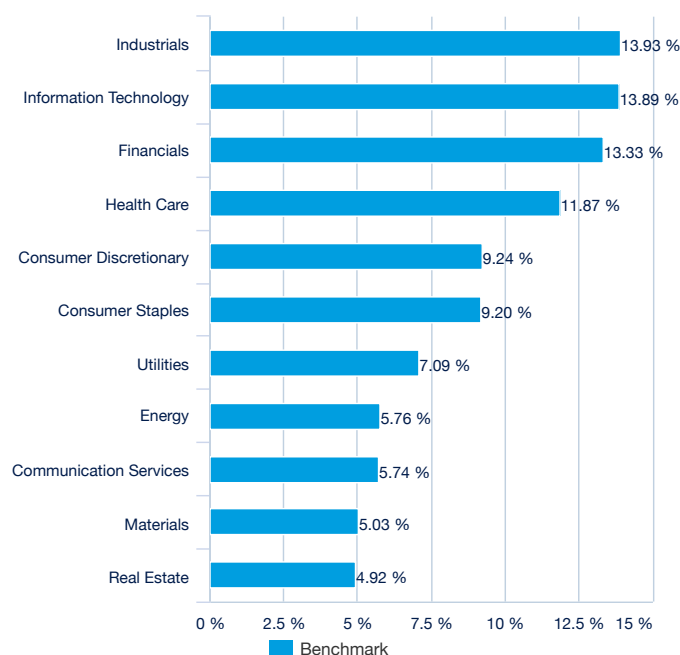
Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
MERCK & CO. INC.	0.89%
VERTEX PHARMACEUTIC	0.64%
REGENERON PHARMACEUTICALS	0.52%
META PLATFORMS INC-CLASS A	0.51%
SPOTIFY TECHNOLOGY SA	0.50%
WALMART INC	0.49%
SYNOPSIS INC	0.49%
ALPHABET INC CL A	0.43%
EXXON MOBIL CORP	0.43%
WW GRAINGER INC	0.41%
Total	5.30%

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	20/04/2017
Date of the first NAV	14/02/2018
Share-class reference currency	USD
Classification	-
Type of shares	Accumulation
ISIN code	LU1602145200
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.40% (realized) - 08/02/2023
Minimum recommended investment period	5 years
French tax wrapper	-
Fiscal year end	December
Primary Market Maker	BNP Paribas

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
BIVA	-	USD	SMRU	SMRUN MM	-	-	-
London Stock Exchange	8:00 - 16:30	GBX	SMRG	SMRG LN	-	SMRG.L	-
London Stock Exchange	8:00 - 16:30	USD	SMRU	SMRU LN	ISMURU	SMRU.L	ISMRIINAV.PA
Nyse Euronext Paris	9:05 - 17:35	USD	SMRU	SMRU FP	ISMURU	SMRU.PA	ISMRIINAV.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

EQUITY ■

Index Providers

Scientific Beta Developed Multi-Beta Multi-Strategy Four-Factor ERC (THE "STRATEGY INDEX") REFERENCED HEREIN IS THE PROPERTY OF EDHEC RISK INSTITUTE ASIA LTD ("ERIA") AND HAS BEEN LICENSED FOR USE IN CONNECTION WITH AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA WITHIN THE FRAMEWORK OF ERI SCIENTIFIC BETA ACTIVITY. THE STRATEGY INDEX IS CALCULATED BY ERI SCIENTIFIC BETA ON THE BASIS OF THE EDHEC-RISK INSTITUTE METHODOLOGY.

EACH PARTY ACKNOWLEDGES AND AGREES THAT AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA IS NOT SPONSORED OR ENDORSED BY ERIA. ERIA MAKES NO REPRESENTATION WHATSOEVER, WHETHER EXPRESS OR IMPLIED, AND HEREBY EXPRESSLY DISCLAIM ALL WARRANTIES (INCLUDING WITHOUT LIMITATION, THOSE OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE), WITH RESPECT TO THE STRATEGY INDEX OR ANY DATA INCLUDED THEREIN OR RELATING THERETO, AND IN PARTICULAR DISCLAIM ANY WARRANTY EITHER AS TO THE QUALITY, ACCURACY AND/OR COMPLETENESS OF THE STRATEGY INDEX OR ANY DATA INCLUDED THEREIN, THE RESULTS OBTAINED FROM THE USE OF THE STRATEGY INDEX AND/OR THE COMPOSITION OF THE STRATEGY INDEX AT ANY PARTICULAR TIME ON ANY PARTICULAR DATE OR OTHERWISE AND/OR THE CREDITWORTHINESS OF ANY ENTITY, OR THE LIKELIHOOD OF THE OCCURRENCE OF A CREDIT EVENT OR SIMILAR EVENT (HOWEVER DEFINED) WITH RESPECT TO AN OBLIGATION, IN THE STRATEGY INDEX AT ANY PARTICULAR TIME ON ANY PARTICULAR DATE OR OTHERWISE. ERIA SHALL NOT BE LIABLE (WHETHER IN NEGLIGENCE OR OTHERWISE) TO THE PARTIES OR ANY OTHER PERSON FOR ANY ERROR IN THE STRATEGY INDEX AND ERIA IS UNDER NO OBLIGATION TO ADVISE THE PARTIES OR ANY PERSON OF ANY ERROR THEREIN. ERIA MAKES NO REPRESENTATION WHATSOEVER, WHETHER EXPRESS OR IMPLIED, AS TO THE ADVISABILITY OF PURCHASING OR SELLING AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA, THE ABILITY OF THE STRATEGY INDEX TO TRACK RELEVANT MARKETS' PERFORMANCES, OR OTHERWISE RELATING TO THE STRATEGY INDEX OR ANY TRANSACTION OR PRODUCT WITH RESPECT THERETO, OR OF ASSUMING ANY RISKS IN CONNECTION THEREWITH. ERIA HAS NO OBLIGATION TO TAKE THE NEEDS OF ANY PARTY INTO CONSIDERATION IN DETERMINING, COMPOSING OR CALCULATING THE STRATEGY INDEX. NO PARTY PURCHASING OR SELLING AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA, NOR ERIA, SHALL HAVE ANY LIABILITY TO ANY PARTY FOR ANY ACT OR FAILURE TO ACT BY ERIA IN CONNECTION WITH THE DETERMINATION, ADJUSTMENT, CALCULATION OR MAINTENANCE OF THE STRATEGY INDEX.

Important information

This document is provided for information purposes only and does not constitute a recommendation, a solicitation, an offer, advice or an invitation to purchase or sell any units or shares of the fund (FCP), collective employee fund (FCPE), SICAV, SICAV sub-fund or SICAV investing primarily in real estate (SPPICAV) (collectively, "the Funds") described herein and should in no case be interpreted as such. This document is not a contract or commitment of any form. Information contained in this document may be altered without notice. The management company accepts no liability whatsoever, whether direct or indirect, that may arise from the use of information contained in this document. The management company can in no way be held responsible for any decision or investment made on the basis of information contained in this document. The information contained in this document is disclosed to you on a confidential basis and shall not be copied, reproduced, modified, translated or distributed without the prior written approval of the management company, to any third person or entity in any country or jurisdiction which would subject the management company or any of the funds, to any registration requirements within these jurisdictions or where it might be considered as unlawful. Not all of the funds are systematically registered in all jurisdictions of all investors. Investment involves risk. The past performances shown in this document, and simulations based on these, do not guarantee future results, nor are they reliable indicators of future performance. The value of an investment in units or shares of the funds may fluctuate according to market conditions and cause the value of an investment to go up or down. As a result, fund investors may lose all or part of the capital originally invested. All potential investors in the funds are advised to ascertain whether such an investment is compatible with the laws to which they are subject and the tax implications of such an investment prior to investing, and to familiarise themselves with the legal documents in force for each fund. Concerning mandates, this document is a part of the periodic statement of the management activities of your portfolio and must be read in conjunction with any other periodic statement or notice of confirmation provided by your custodian and related to the transactions of your portfolio. Unless stated otherwise, the management company is the source of the data in this document. The date of the data in this document is that indicated at the top of the document, unless otherwise stated.

This document is designed exclusively for institutional, professional, qualified or sophisticated investors and distributors. It is not meant for the general public or private clients of any jurisdiction or those qualified as 'US Persons'. Approved investors in regard to the European Union are those which are defined as "Professional" investors in Directive 2004/39/EC of 21 April 2004 "MiFID" or, as the case may be, as defined under each local legislation and, insofar as the offer in Switzerland is concerned, "qualified investors" as set forth in the federal Law on Collective Investments (LPCC), the Ordinance on collective investments of 22 November 2006 (OPCC) and the FINMA 08/8 Circular regarding the legislation on collective investments of 20 November 2008. This document shall not, under any circumstance, be sent within the European Union to non "Professional" investors as defined by the MFI or under each local legislation, or in Switzerland to those investors which are not defined as "qualified investors" in the applicable law and regulations.