# AMUNDI MSCI BRAZIL - UCITS ETF

FACTSHEET

Marketing Communication

**31/03/2024**

EQUITY

## Key Information (Source: Amundi)

Net Asset Value (NAV) : **53.18 ( USD )**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) : **6.92 ( million USD )**
ISIN code : **LU1437024992**
Replication type : **Synthetical**
Benchmark : **MSCI Brazil**

## Objective and Investment Policy

AMUNDI MSCI BRAZIL UCITS ETF seeks to replicate as closely as possible the performance of the MSCI Brazil Index, whether the trend is rising or falling. This ETF, calculated in USD, enables investors to benefit from an exposure to the leading stocks on the Brazilian market, with a single transaction.

## Risk Indicator *(Source : Fund Admin)*

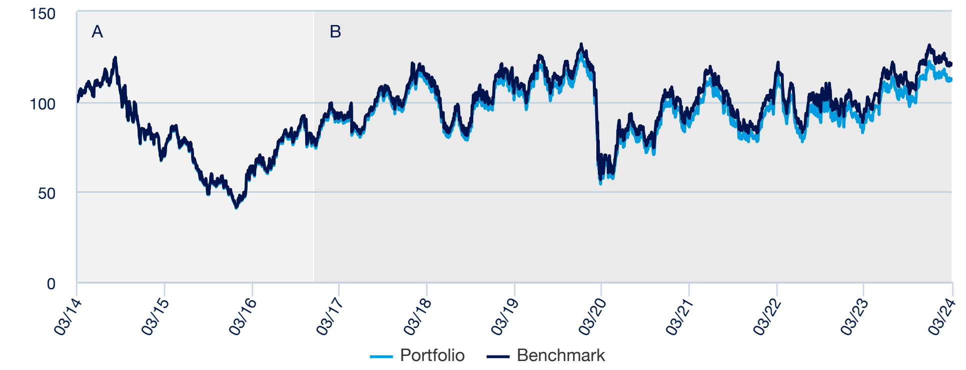
1 2 3 4 5 **6** 7

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




A : Simulation faite sur la base des performances, du 12 janvier 2010 au 12 décembre 2016, du Fonds français « Amundi ETF MSCI Brazil »
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** | 19.34% | 28.86% | 31.49% |
| **Benchmark volatility** | 19.35% | 28.87% | 31.50% |
| **Ex-post Tracking Error** | 0.01% | 0.03% | 0.08% |
| **Sharpe ratio** | 1.06 | 0.20 | -0.09 |

* 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<br>29/12/2023 | 1 month<br>29/02/2024 | 3 months<br>29/12/2023 | 1 year<br>31/03/2023 | 3 years<br>31/03/2021 | 5 years<br>29/03/2019 | Since<br>12/01/2010 |
|---|---|---|---|---|---|---|---|
| **Portfolio** | -7.53% | -1.86% | -7.53% | 26.06% | 26.38% | 5.69% | -24.11% |
| **Benchmark** | -7.36% | -1.81% | -7.36% | 26.95% | 28.74% | 9.62% | -16.33% |
| **Spread** | -0.17% | -0.06% | -0.17% | -0.89% | -2.37% | -3.94% | -7.78% |

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

| | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 | 2014 |
|---|---|---|---|---|---|---|---|---|---|---|
| **Portfolio** | 31.86% | 13.53% | -18.00% | -19.79% | 25.19% | -1.59% | 23.69% | 65.02% | -41.79% | -14.60% |
| **Benchmark** | 32.69% | 14.15% | -17.40% | -19.02% | 26.30% | -0.88% | 24.60% | 66.24% | -41.37% | -14.04% |
| **Spread** | -0.84% | -0.62% | -0.59% | -0.78% | -1.12% | -0.71% | -0.91% | -1.21% | -0.42% | -0.56% |

** 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

**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 MSCI Brazil is composed of the most important stocks in the Brazilian market.

### Information (Source: Amundi)

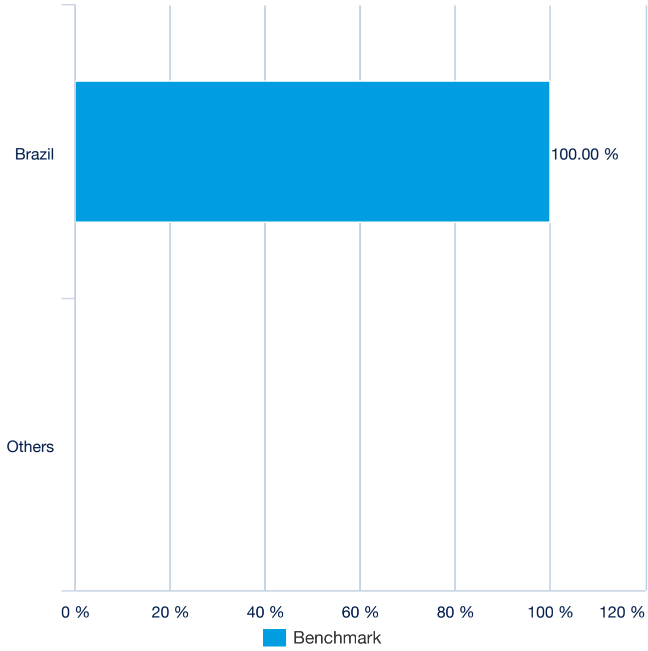
Asset class : **Equity**
Exposure : **Latin America**

Holdings : **49**

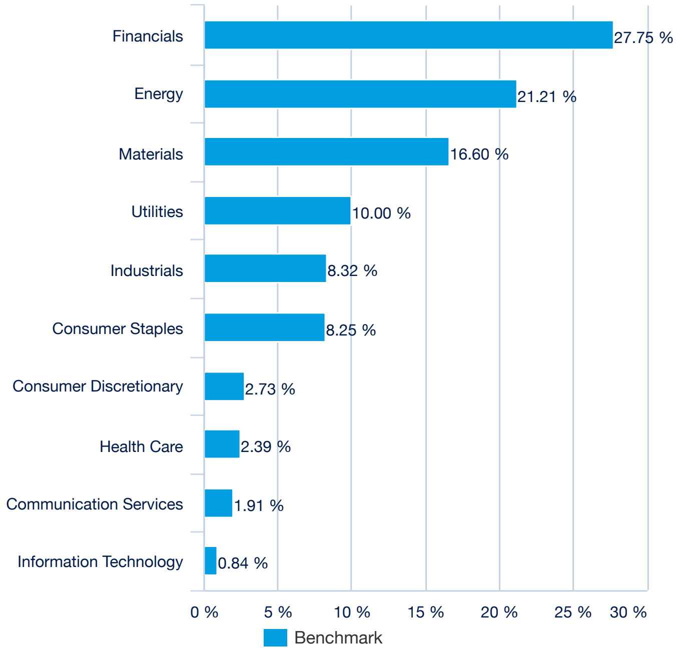
### Top 10 benchmark holdings (source : Amundi)

| | % of assets (Index) |
|---|---|
| VALE SA | 10.99% |
| PETROBRAS - PETROLEO BRAS-PFD | 9.44% |
| ITAU UNIBANCO HO-PFD | 8.90% |
| PETROBRAS - PETROLEO BRAS | 7.56% |
| BCO BRADESCO SA-PFD | 4.02% |
| B3 SA - BRASIL BOLSA BALCAO | 3.59% |
| WEG SA | 3.40% |
| AMBEV SA | 3.13% |
| ITAUSA SA | 3.02% |
| SUZANO SA | 2.70% |
| **Total** | **56.74%** |

### Geographical breakdown (Source: Amundi)




### Benchmark Sector breakdown (source : Amundi)



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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 | 29/06/2016 |
| Date of the first NAV | 12/01/2010 |
| Share-class reference currency | USD |
| Classification | Not applicable |
| Type of shares | Accumulation |
| ISIN code | LU1437024992 |
| Minimum investment to the secondary market | 1 Share(s) |
| Frequency of NAV calculation | Daily |
| Ongoing charges | 0.55% ( 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 |
|---|---|---|---|---|---|---|---|
| London Stock Exchange | 8:00 - 16:30 | USD | BRZ | BRZ LN | INBRZ | BRZ.L | INBRZINAV.PA |
| Borsa Italiana | 9:00 - 17:30 | EUR | BRZ | BRZ IM | INEBZ | BRZ.MI | INEBZINAV.PA |
| Deutsche Börse | 9:00 - 17:30 | USD | 540F | 540F GY | INBRZ | BRZ.DE | INBRZINAV.PA |
| Six Swiss Exchange | 9:00 - 17:30 | USD | BRZ | BRZ SW | INBRZ | BRZ.S | INBRZINAV.PA |
| Nyse Euronext Paris | 9:05 - 17:35 | USD | BRZ | BRZ FP | INBRZ | BRZ.PA | INBRZINAV.PA |

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