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)*

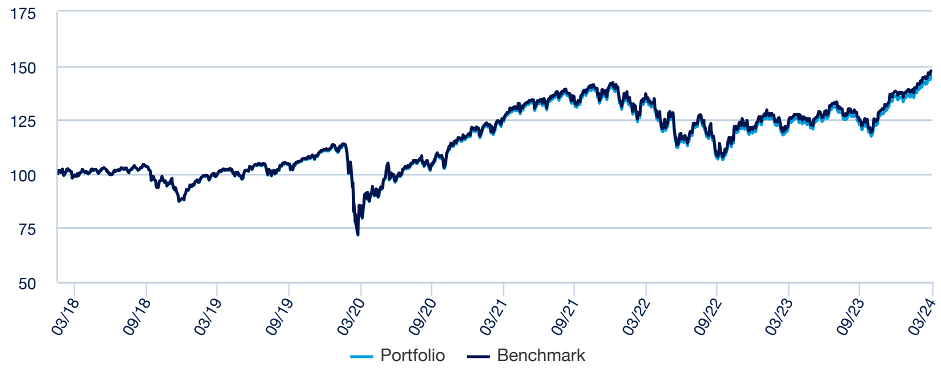
1 2 3 **4** 5 6 7

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 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)

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 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.*

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)

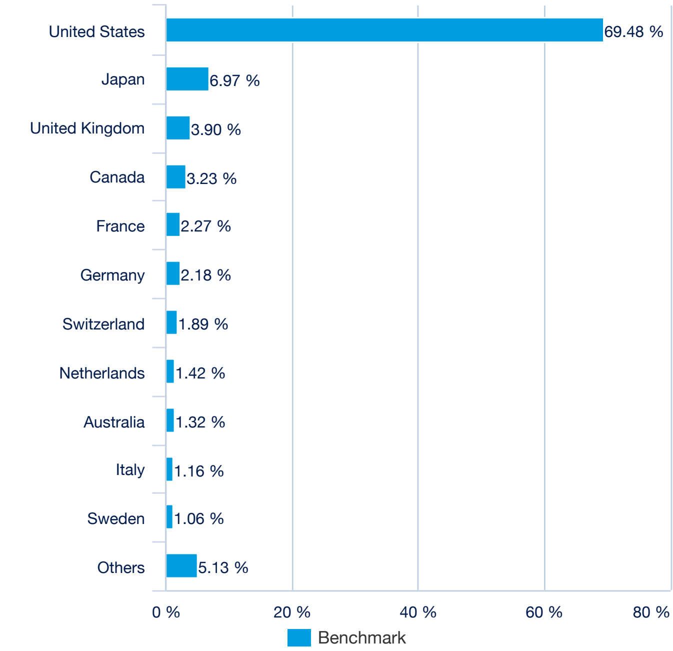
Asset class : **Equity**
Exposure : **International**

Holdings : **1118**

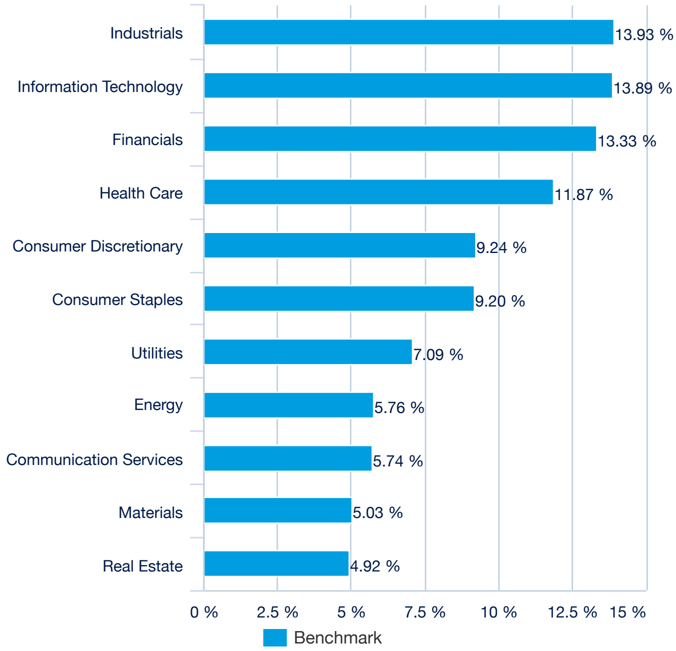
Top 10 benchmark holdings (source : Amundi)

	% 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%
SYNOPSYS 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)



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
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	ISMRU	SMRU.L	ISMRUINAV.PA
Nyse Euronext Paris	9:05 - 17:35	USD	SMRU	SMRU FP	ISMRU	SMRU.PA	ISMRUINAV.PA

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Index Providers

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Important information