

# AMUNDI EURO STOXX 50 II UCITS ETF GBP Hedged Acc

FACTSHEET

Marketing  
Communication

31/08/2024

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## Key Information (Source: Amundi)

Net Asset Value (NAV) : **206.85 ( GBP )**  
 NAV and AUM as of : **30/08/2024**  
 Assets Under Management (AUM) :  
**2,447.93 ( million GBP )**  
 ISIN code : **FR0012399772**  
 Replication type : **Physical**  
 Benchmark :  
**100% EURO STOXX 50 NET RETURN DAILY HEDGED GBP**  
 French tax wrapper : **PEA eligible**  
 Date of the first NAV : **30/01/2015**  
 First NAV : **100.00 ( GBP )**

## Objective and Investment Policy

The AMUNDI EURO STOXX 50 II UCITS ETF GBP Hedged Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index EURO STOXX 50 Net Return EUR, offsetting the impact of daily variations of the index local currency vs. the GBP. The GBP-hedged share class offers the simplicity of a daily currency hedge mechanism that is embedded in the investment product, representing an efficient solution to manage the foreign-exchange risk.

## 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.

It is important for potential investors to evaluate the risks described below and in the fund prospectus which can be found on [www.amundi.com](http://www.amundi.com)

**CAPITAL AT RISK** : ETFs are tracking instruments: Their risk profile is similar to a direct investment in the Underlying Index. Investors' capital is fully at risk and investors may not get back the amount originally invested.

**REPLICATION RISK** : The fund objectives might not be reached due to unexpected events on the underlying markets which will impact the index calculation and the efficient fund replication.

**COUNTERPARTY RISK** : Investors are exposed to risks resulting from the use of an OTC Swap with MORGAN STANLEY BANK AG , SOCIETE GENERALE. In-line with UCITS guidelines, the exposure to the counterparty cannot exceed 10% of the total fund assets. Physically replicated ETFs may have counterparty risk resulting from the use of a Securities Lending Programme.

**UNDERLYING RISK** : The Underlying Index of a Amundi ETF may be complex and volatile. When investing in commodities, the Underlying Index is calculated with reference to commodity futures contracts exposing the investor to a liquidity risk linked to costs such as cost of carry and transportation. ETFs exposed to Emerging Markets carry a greater risk of potential loss than investment in Developed Markets as they are exposed to a wide range of unpredictable Emerging Market risks.

**CURRENCY RISK** : ETFs may be exposed to currency risk if the ETF is denominated in a currency different to that of the Underlying Index they are tracking. This means that exchange rate fluctuations could have a negative or positive effect on returns.

**LIQUIDITY RISK** : Liquidity is provided by registered market-makers on the respective stock exchange where the ETF is listed. On-exchange liquidity may be limited as a result of a suspension in the underlying market represented by the Underlying Index tracked by the ETF; a failure in the systems of one of the relevant stock exchanges, The market-maker systems; or an abnormal trading situation or event.

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

### Performances from 30/01/2015 to 30/08/2024 (Source : Fund Admin)



A : Jusqu'au 20/09/2018, les performances du Fonds indiquées correspondent à celles du FCP - LYXOR EURO STOXX 50 (DR) UCITS ETF (le Fonds absorbé). Ce dernier a été absorbé par le Fonds le 20/09/2018.

### Cumulative returns\* (Source: Fund Admin)

Since	YTD	1 month	3 months	1 year	3 years	5 years	10 years
	29/12/2023	31/07/2024	31/05/2024	31/08/2023	31/08/2021	30/08/2019	-
<b>Portfolio</b>	13.59%	1.94%	0.19%	20.28%	33.99%	73.25%	-
<b>Benchmark</b>	13.18%	1.96%	0.17%	19.90%	32.47%	71.18%	-
<b>Spread</b>	0.41%	-0.03%	0.02%	0.38%	1.52%	2.07%	-

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

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
<b>Portfolio</b>	24.41%	-8.03%	24.30%	-2.41%	29.65%	-10.58%	9.85%	3.80%	-	-
<b>Benchmark</b>	24.06%	-8.35%	23.99%	-2.43%	29.40%	-10.89%	9.72%	3.73%	-	-
<b>Spread</b>	0.35%	0.32%	0.31%	0.02%	0.25%	0.31%	0.13%	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.

### Risk indicators (Source: Fund Admin) \*

	1 year	3 years
<b>Portfolio volatility</b>	13.80%	17.23%
<b>Benchmark volatility</b>	13.77%	17.19%
<b>Ex-post Tracking Error</b>	0.15%	0.29%
<b>Sharpe ratio</b>	1.12	0.41

\* 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 represents the annualised volatility of the performance differences between the ETF and the benchmark

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Index Data (Source : Amundi)

Description of the Index

The EURO STOXX 50 Net Return EUR is Europe's leading Blue-chip index for the Eurozone providing a Blue-chip representation of supersector leaders in the Eurozone from 50 stocks and over 12 Eurozone countries. It captures approximately 60% of the free float market capitalisation of the EURO STOXX Total Market Index (TMI), which in turn covers approximately 95% of the free float market capitalisation of the represented countries. More information on [www.stoxx.com](http://www.stoxx.com).

Information (Source: Amundi)

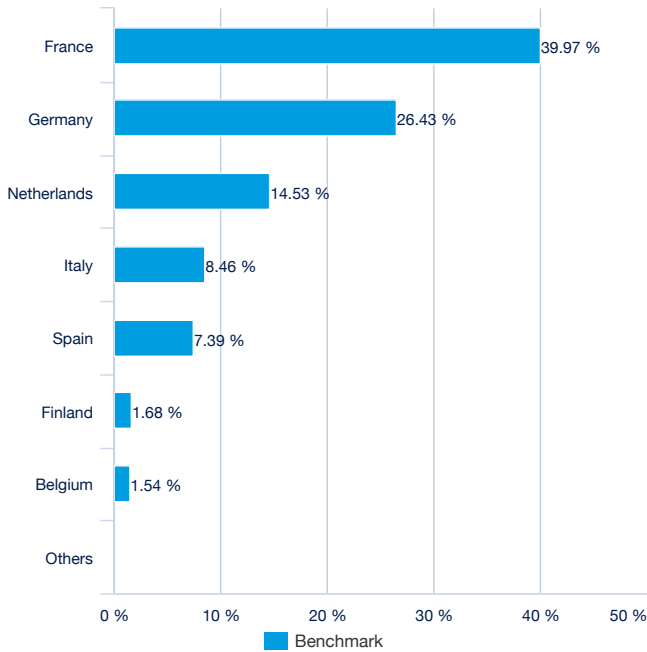
Asset class : **Equity**  
Exposure : **Eurozone**

Holdings : 50

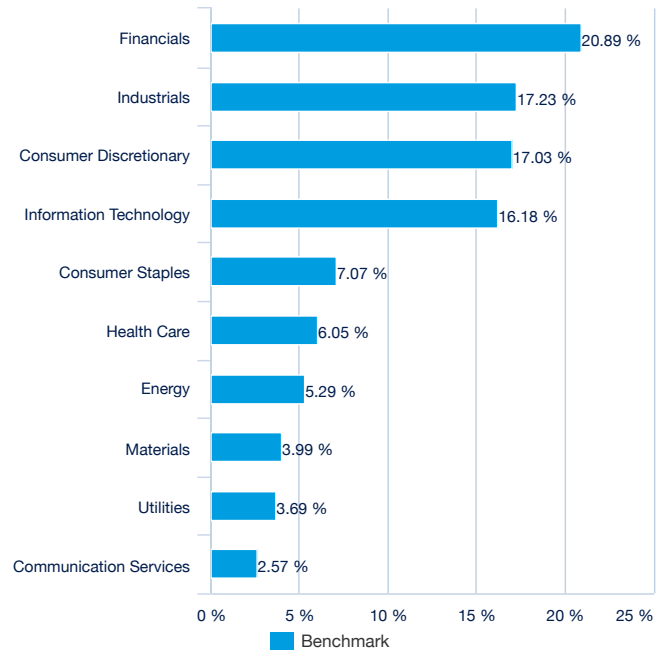
Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
ASML HOLDING NV	8.46%
SAP SE / XETRA	5.87%
LVMH MOET HENNESSY LOUIS VUI	5.01%
TOTALENERGIES SE PARIS	4.32%
SCHNEIDER ELECT SE	3.82%
SIEMENS AG-REG	3.69%
SANOFI - PARIS	3.36%
ALLIANZ SE-REG	3.17%
AIR LIQUIDE SA	2.82%
L OREAL (PARIS)	2.78%
<b>Total</b>	<b>43.29%</b>

Geographical breakdown (Source: Amundi)



Benchmark Sector breakdown (source : Amundi)



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## Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
London Stock Exchange	9:00 - 17:30	GBP	MSEX	MSEX LN	MSEGIV	MSEX.L	MSEGIV
Six Swiss Exchange	9:00 - 17:30	GBP	MSEX	MSEG SW	MSEGIV	MSEG.S	MSEGIV

## Principal characteristics (Source : Amundi)

Fund structure	SICAV under French law
UCITS compliant	UCITS
Management Company	Amundi Asset Management
Administrator	SOCIETE GENERALE
Custodian	SGSS - Paris
Independent auditor	Deloitte & Associés
Share-class inception date	20/09/2018
Share-class reference currency	GBP
Classification	Euro zone equities
Type of shares	Accumulation
ISIN code	FR0012399772
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Management fees and other administrative or operating costs	0.24%
Entry charge (maximum)	5.00%
Exit charge (maximum)	5.00%
Fiscal year end	October

## Index Providers

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- The merchantability and the fitness for a particular purpose or use of the EURO STOXX 50® and its data;
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