Amundi ETF iSTOXX Europe Multi-Factor Market Neutral UCITS ETF

Amundi ASSET MANAGEMENT ETF

ETF Profile

Investment Objective

Amundi ETF iSTOXX Europe Multi-Factor Market Neutral UCITS ETF seeks to replicate, as closely as possible, the performance of the strategy index iSTOXX Europe Multi-Factor Market Neutral (net return), whether it is rising or falling, in one single transaction. This ETF aims to **capture the potential long-term outperformance of factors risk premia while isolating the European equity markets' movements.**

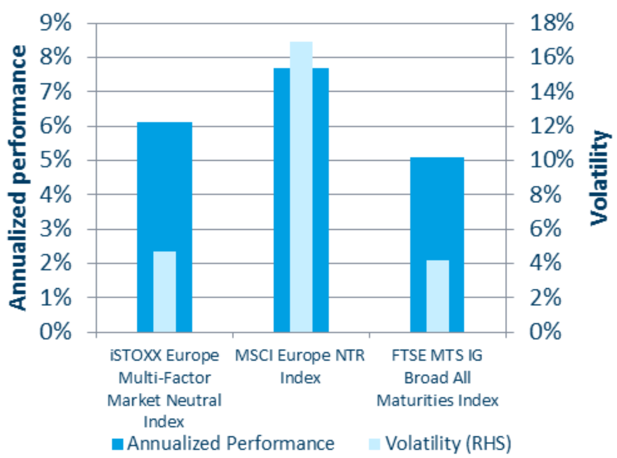
For further information, please also refer to the KIID and the fund prospectus.

Key facts

- An **innovative**[1] ETF to enhance **diversification**
- A tool to capture the potential outperformance of factors with a target of **no exposure to the European equity market direction**[2]
- An equity vehicle a **bond-like volatility level**
- A **cost-efficient** long-short all-in-one solution: construction through **recognized indexes both on the long and short leg**

An Equity Multi-Factor Strategy with no exposure to European equity market direction[2]

- The iSTOXX Europe Multi-Factor Market Neutral strategy index seeks to benefit from the potential returns and diversification of a factor-based strategy through:
  - a ***long*** diversified position across the following six factors: **carry, low risk, momentum, size, value and quality.**
  - *a* ***short*** position in the STOXX Europe 600 futures which allows to hedge the European market[2] with a weekly reset.



From 30/12/2010 to 30/09/2017
Past performance do not provide an indicator of future results

Risk & reward profile (SRRI)

Low risk — High risk
Potentially lower returns — Potentially higher returns

1 2 **3** 4 5 6 7

The SRRI represents the risk & return profile as per the Key Investor Information Document (KIID) and may change over the time. The lowest does not mean "risk-free".

Fund Information	
ISIN	FR0013284304
Inception date	31/10/2017
Euronext Paris information Listing date BBG ticker	 7/12/2017 MKTN FP
Xetra information Listing date BBG ticker	 16/01/2018 SMRN GY
Borsa Italiana information Listing date BBG ticker	 16/01/2018 MKTN IM
Ongoing Charges[3]	0.55%
Base Currency	EUR
Legal form	French FCP UCITS V compliant
Income treatment	Reinvested[4]
NAV Frequency	Daily

Index Information	
Benchmark	**iSTOXX Europe Multi-Factor Market Neutral index**
Index Bloomberg ticker	**ISEXMETN**
Index Reuters code	**.ISEXMETN**
Index currency	**EUR**

1) At launch date. Source: Amundi ETF, Indexing & Smart Beta

2) The index is constructed with a target of β=0 / Source: STOXX as of end-September 2017. For more information about the methodology of the index, please consult the index provider website: www.stoxx.com

3) Ongoing charges - annual, all taxes included. For Amundi ETF funds, the ongoing charges correspond to the Total Expense Ratio. The ongoing charges represent the charges taken from the fund over a year. When the fund has not closed its accounts for the first time, the ongoing charges are estimated. It compares the annual total management and operating costs (all taxes included) charged to a fund against the value of that fund's assets. **Transaction cost and commissions may occur when trading ETFs.**

4) Dividend distribution at the discretion of the Management Company .

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A closer look into the Stoxx factors

$$\text{Multi Factor} = \frac{\text{Carry} + \text{Low Risk} + \text{Momentum} + \text{Quality} + \text{Size} + \text{Value}}{6}$$

Source: Stoxx as of end October 2017
For more information, please refer to the index provider website www.stoxx.com

Disclaimer

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Investment in a Fund carries a substantial degree of risk (i.e. risks are detailed in the DICI and prospectus).
Before subscribing, potential investors must consult the regulatory documentation of the Funds approved by the AMF, including the current Key Investor Information Document (KIID) available on the website www.amundi.com or upon request from the registered office of Amundi AM. Past performances do not provide an indicator of future results. It is the responsibility of investors to assure themselves as to the compatibility of this investment with the laws of the jurisdiction to which they are subject and of its appropriateness to their investment objectives and financial (including tax) situation.)
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The information contained in this document is deemed accurate as at November 2017.
Amundi Asset Management, with share capital of 1 086 262 605 euros, portfolio management company approved by the AMF (French securities regulator) with no. GP 04000036, registered office: 90 boulevard Pasteur - 75015 PARIS - France 437 574 452 RCS Paris – France.
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