Amundi MSCI Europe Value Factor UCITS ETF EUR Acc
Equity ■
FACTSHEET

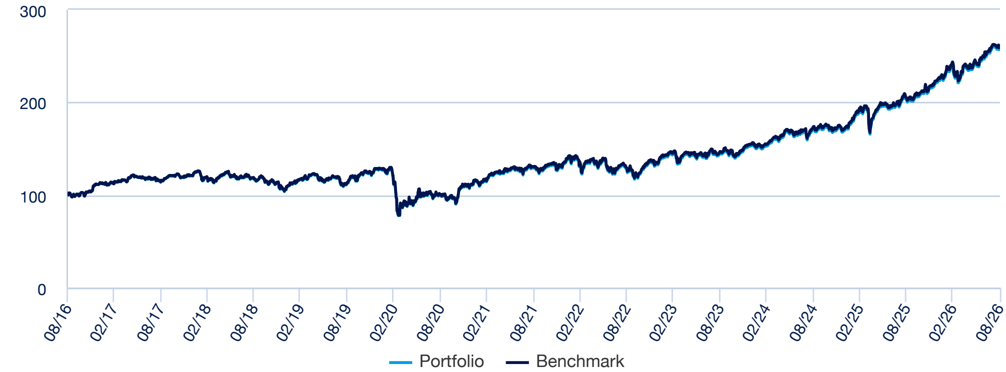
Marketing Communication

31/08/2026

Objective and Investment Policy

This Sub-Fund is passively managed. The objective of this Sub-Fund is to track the performance of MSCI Europe Value Index, and to minimize the tracking error between the net asset value of the Sub-Fund and the performance of the Index. The anticipated level of the tracking error, under normal market conditions, is indicated in the prospectus of the Sub-Fund. The Index is a Net Total Return Index : the dividends net of tax paid by the index constituents are included in the Index return. MSCI Europe Value Index is an equity index representative of leading securities of European developed countries (as defined in the index methodology) exhibiting overall value style characteristics. More information about the composition of the index and its operating rules are available in the prospectus and at: msci.com The Index value is available via Bloomberg (MSVEUNTR). The Sub-Fund will apply an Indirect Replication methodology to get exposition to the Index. The Sub-Fund will invest into a total return swap (financial derivative instrument) delivering the performance of the Index against the performance of the assets held. Derivatives are integral to the Sub-Fund's investment strategies.

Performances from 31/08/2016 to 31/08/2026 (Source : Fund Admin)



Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility *	11.17%	12.14%	18.06%
Benchmark volatility	11.17%	12.14%	18.07%
Ex-post Tracking Error	0.04%	0.04%	0.05%
Sharpe ratio	2.30	1.51	0.54

* 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 higher the volatility, the higher the risk.
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	31/12/2025	31/07/2026	29/05/2026	29/08/2025	31/08/2023	31/08/2021	26/02/2009
Portfolio	15.87%	-0.29%	7.10%	27.43%	77.82%	100.17%	442.20%
Benchmark	15.71%	-0.29%	7.09%	27.24%	77.26%	99.78%	454.82%
Spread	0.17%	0.00%	0.01%	0.20%	0.55%	0.38%	-12.62%

Morningstar rating ©
Morningstar Overall Rating ©
4 stars
Morningstar Category ©
EAA FUND EUROPE LARGE-CAP VALUE EQUITY
Rating date
31/07/2026
Number of funds in the category
263

Calendar year performance* (Source: Fund Admin)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
Portfolio	30.73%	11.24%	15.60%	-1.21%	21.60%	-13.07%	19.42%	-11.85%	7.99%	7.09%
Benchmark	30.52%	11.18%	15.60%	-1.08%	21.82%	-12.91%	19.56%	-11.64%	8.26%	7.41%
Spread	0.21%	0.06%	0.00%	-0.13%	-0.22%	-0.17%	-0.14%	-0.21%	-0.27%	-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.*

Risk Indicator *(Source : Fund Admin)*

1 2 **4** 3 5 6 7

Lower Risk Higher Risk

⚠ The SRI represents the risk and return profile as presented in the Key Information Document (KID). The lowest category does not imply that there is no risk. The SRI is not guaranteed and may change over time. 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.

We have classified this product as 4 out of 7, which is a medium risk class. This rates the potential losses from future performance at a medium level, and poor market conditions could impact our capacity to pay you. Additional risks: Market liquidity risk could amplify the variation of product performances. This product does not include any protection from future market performance so you could lose some or all of your investment. Beside the risks included in the risk indicator, other risks may affect the Sub-Fund's performance. Please refer to the Amundi Index Solutions prospectus.

Characteristics (source: Amundi)

VL
A : 474.10 EUR
Assets Under Management (AUM)
373.94 (million EUR)
Management fees and other administrative or operating costs *
0.23%
NAV and AUM as of
31/08/2026
ISIN code
A : LU1681042518
Replication type
Synthetical
Benchmark
100% MSCI EUROPE VALUE
Type of shares
Accumulation
Fund structure
SICAV under Luxembourg law
UCITS compliant
UCITS
Management Company
Amundi Luxembourg SA
Primary Market Maker
BNP Paribas
Administrator
CACEIS Bank, Luxembourg Branch
Custodian
CACEIS Bank, Luxembourg Branch
Independent auditor
DELOITTE AUDIT
Share-class inception date
18/04/2018
Date of the first NAV
26/02/2009
Share-class reference currency
EUR
Minimum investment to the secondary market
1 Share(s)
Frequency of NAV calculation
Daily
Minimum recommended investment period
5 years
Fiscal year end
September

* For more information regarding the full set of fees borne by the fund, please refer to its Key Information Document (KID). Transaction fees and commissions may apply when trading ETFs.

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EQUITY

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Index Data (Source : Amundi)

Error during the generation of the module

Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
HSBC HOLDING PLC GBP	4.85%
SHELL PLC GBP	3.47%
NESTLE SA-REG	3.41%
ROCHE HLDG AG-GENUSS CHF	2.76%
ALLIANZ SE-REG	2.72%
NOVARTIS AG-REG	2.48%
TOTALENERGIES SE PARIS	2.32%
BANCO BILBAO VIZCAYA ARGENTA	2.23%
SIEMENS AG-REG	2.21%
IBERDROLA SA	1.99%
Total	**28.45%**

For illustrative purposes only and not a recommendation to buy or sell securities.

Information (Source: Amundi)

Asset class : **Equity**
Exposure : **Europe**
Benchmark index currency : **EUR**

Holdings : **232**

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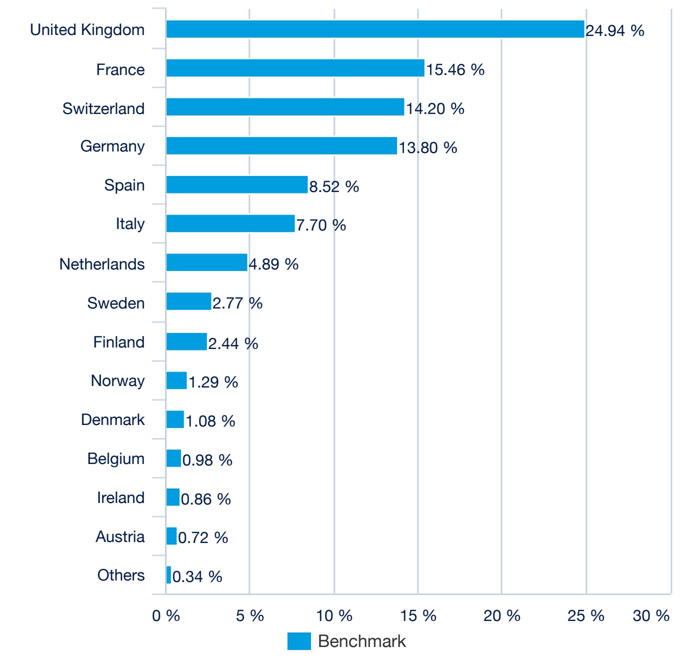
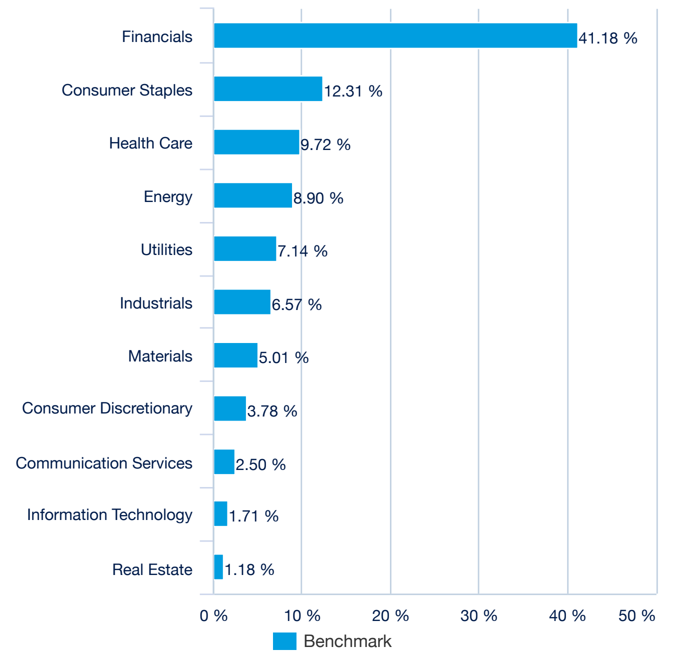
Geographical breakdown (for illustrative purposes only - Source: Amundi)



Benchmark Sector breakdown (for illustrative purposes only - Source : Amundi)



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