



Press Release

Amundi unveils the first European Equity Multi-Factor Market Neutral ETF

London, 08/11/2017 – Amundi ETF continues to innovate with the launch of the first¹ European Equity Multi Factor Market Neutral ETF. Available on Euronext Paris, it will also be listed on the main European stock exchanges in the coming weeks.

This new UCITS European Equity Multi-Factor Market Neutral ETF means investors can now capture the long-term potential of factor risk premia without being exposed to the direction of European equity markets.

The underlying index, the **iSTOXX Europe Multi-Factor Market Neutral strategy index**² is based on:

- a “long” exposure into the iSTOXX Europe Multi Factor strategy index (Net Return), made of 6 factors (carry, low risk, momentum, size, value and quality²)
- a “short” position against the STOXX Europe 600 Futures Roll EUR Excess Return index to achieve the market neutral stance.

Fannie Wurtz, Managing Director at Amundi ETF, Indexing & Smart Beta, said: *“In today’s low yield environment, investors are on the lookout for new ways to generate return and diversify their portfolios. We’re proud to be the first in Europe to offer a cost-efficient all-in-one European Equity Multi Factor Market Neutral UCITS ETF with 0.55% on-going charges³. This new ETF shows our ongoing determination to give investors transparent and effective investment solutions.”*

¹ At launch date

² For further information on the index methodology please refer to <https://www.stoxx.com/indices>, where more information on the factor definition is also available (Carry: level and sustainability of shareholders’ payout / Low risk: low volatility / Momentum: strong recent performance / Size: low market capitalization / Value: stocks that trade for less than their intrinsic values / Quality: stocks with solid financial background)

³ Ongoing charges - annual, all taxes included. For Amundi ETF funds, the ongoing charges, as disclosed in the KIID, 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. **Transaction cost and commissions may occur when trading ETFs.**

Further information about Amundi ETF can be found on the amundiETF.com website.

This document is intended solely for journalists and media professionals. The information about the Amundi ETF funds is provided solely to enable journalists and media professionals to have an overview of these funds, and whatever use they make, which is exclusively for independent editorial, Amundi Asset Management assumes no responsibility.

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About Amundi ETF

Amundi is Europe's largest asset manager by assets under management and ranks in the top 10⁴ globally. Having been a pioneer of the European ETF market, Amundi ranks among the top five European ETF providers⁵, with more than €34.5bn in assets under management⁶. Amundi ETF offers investors a broad range of more than 100 ETFs characterised by:

- quality
- continuous innovation
- competitive prices

Dedicated teams are located in eleven European countries and rely on a wide network of "Authorised Participants" (more than 65 market makers).

amundiETF.com

About Amundi

Amundi is Europe's largest asset manager by assets under management and ranks in the top 10⁷ globally. Thanks to the integration of Pioneer Investments, it now manages 1.4 trillion⁸ euros of assets across six main investment hubs⁹. Amundi offers its clients in Europe, Asia-Pacific, the Middle-East and the Americas a wealth of market expertise and a full range of capabilities across the active, passive and real assets investment universes. Headquartered in Paris, and listed since November 2015, Amundi is the 1st asset manager in Europe by market capitalization¹⁰.

Leveraging the benefits of its increased scope and size, Amundi has the ability to offer new and enhanced services and tools to its clients. Thanks to its unique research capabilities and the skills of close to 5,000 team members and market experts based in 37 countries, Amundi provides retail, institutional and corporate clients with innovative investment strategies and solutions tailored to their needs, targeted outcomes and risk profiles.

Amundi. Confidence must be earned.

Visit amundi.com for more information or to find an Amundi office near you.

⁴ Source IPE Top 400 Asset Managers published in June 2017 and based on AUM as of end December 2016.

⁵ Source: Deutsche Bank ETF Monthly Europe, as of September 2017

⁶ Source: Amundi ETF/Bloomberg 30 September 2017.

⁷ Source IPE "Top 400 asset managers" published in June 2017 and based on AUM as of end December 2016.

⁸ Amundi figures as of September 30, 2017

⁹ Investment hubs: Boston, Dublin, London, Milan, Paris and Tokyo

¹⁰ Based on market capitalization as of September 30, 2017

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Promotional, non-contractual information not constituting investment advice or recommendation or solicitation to buy or sell.

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.

Investment in a Fund carries a substantial degree of risk (i.e. risks are detailed in the DICI and prospectus).

The transparency policy and information on the composition of Funds' assets is available at amundiETF.com. The indicative net asset value is published by stockbrokers. Information on the composition of indices is available on the websites of the index suppliers. Units in the Funds acquired on the secondary market may not, in general terms, be directly resold to the Fund.

Investors must buy and sell units on a secondary market with the assistance of an intermediary (e.g. a broker) and, in doing so, may incur costs. In addition, investors may pay more than the current net asset value when they buy units, and may receive less than the current net asset value when they sell them.

Transaction cost and commissions may occur when trading ETFs.

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.).

Information reputed exact as of **November 2017**.

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Amundi ETF designates the ETF business of Amundi Asset Management.

This Document was not reviewed/stamped/approved by any Financial Authority;

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