

R61

# Amundi MSCI Europe Quality Factor UCITS ETF



Europe large/mid cap equities with quality factor filter. Passive tracker on MSCI Europe Quality Index.

## About the Fund

Data as of April 30th 2026

Amundi Investment Solutions is a leading asset manager in Europe, founded in 2010 from the merger of the asset management businesses of Credit Agricole and Société Générale. It manages over EUR2tn worth of assets.

The **Amundi MSCI Europe Quality Factor UCITS ETF** is a passive index solution that tracks the MSCI Europe Quality Index using a synthetic replication approach. The index is a subset of MSCI Europe Index, a free float-adjusted market cap index that tracks large and mid caps across 15 developed European countries, with additional filter to emphasise stocks that exhibit strong quality characteristics relative to their peers within the corresponding GICS sector based on 3 specific financial measurements that are high return-on-equity, low leverage, and low earnings variability. The ETF has >120 holdings similar to the index.

### Amundi Msci Europe Quality Factor UCITS ETF

ISIN	LU1681041890
Management Style	Factor-based
Asset Class	<u>Europe Equities - Quality</u>
TER	0.23% p.a.
Distribution policy	Accumulating
Inception	2016-07-12
Share Class	EUR
Max. recommended Portfolio share	30%

## Performance

### Price Performance – Maximum Period



#### Building Block Returns

##### Amundi MSCI Europe Quality Factor UCITS ETF

Ann. return (3-year):	5.41%
Ann. return (5-year):	5.54%
Ann. return (10-year):	7.64%
Ann. Standard Deviation (5-year):	14.89%

This ETF represents passive exposure to the Europe large/mid cap equities, with quality factor filter.

#### Benchmark Returns

##### Vanguard Investment Series PLC - European Stock Index Fund

Ann. return (3-year):	12.28%
Ann. return (5-year):	10.18%
Ann. return (10-year):	8.94%
Ann. Standard Deviation (5-year):	12.53%

#### FairHorizon Benchmark Returns

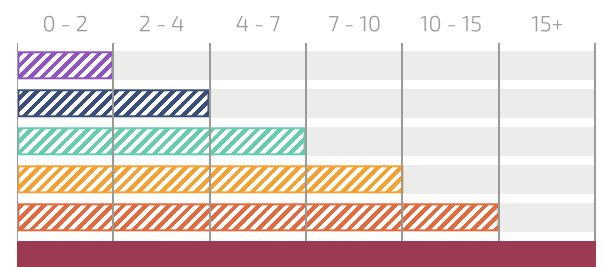
##### Dimensional Funds PLC - World Equity Fund

Ann. return (3-year):	15.35%
Ann. return (5-year):	10.09%
Ann. return (10-year):	10.58%
Ann. Standard Deviation (5-year):	12.73%

The Dimensional World Equity Fund is our FAIRHORIZON Red reference benchmark solution that has primarily global developed equities for long-term global equity-like returns and volatility.

## The FairHorizon Context

### Investment-Time-Horizon in years



Expected long-term return	2 - 4% p.a.
Expected volatility	3 - 5% p.a.

## Why we prefer this fund

### Relevance of strategy

This ETF represents passive exposure to the Europe large/mid cap equities, with quality factor filter.

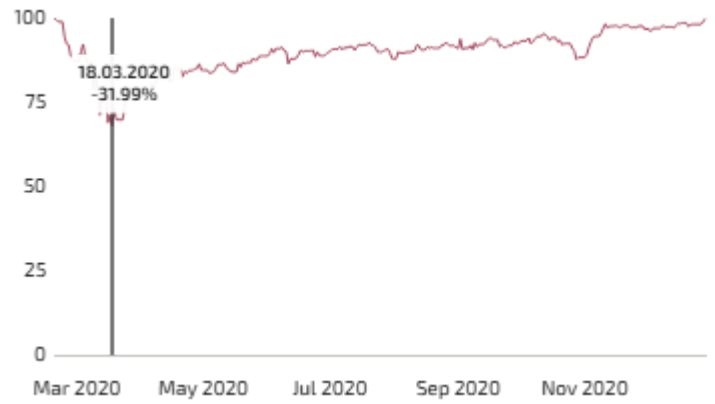
### Differentiated portfolio

The quality factor filter appeals investors with related investment requirements.

### Liquidity

The ETF is listed on multiple Europe exchanges in various currencies.

## Historical maximum drawdown & recovery time



Max drawdown (since inception) -31.99%

Recovery Period 287 Days

## Diversification



Top 10 Holdings

ASML Holding NV	7.32%
Novartis AG	5.41%
Roche Holding AG Participating	5.18%
AstraZeneca PLC	4.99%
Nestle SA	4.74%
Novo Nordisk A/S Class B Commo	3.84%
ABB Ltd	3.42%
Schneider Electric SE	2.78%
Allianz SE	2.77%
Unilever PLC	2.65%

Sectors

No sector data

Geography

No geo data

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