

AMUNDI INDEX EQUITY EUROPE LOW CARBON - AE

FACTSHEET

31/12/2017

EQUITY

Key information (source : Amundi)

Net Asset Value (NAV) : 107.15 (EUR)
NAV and AUM as at : 29/12/2017
ISIN code : LU1437020222
Assets Under Management (AUM) :
110.51 (million EUR)
Sub-fund reference currency : EUR
Share-class reference currency : EUR
Benchmark :
100% MSCI EUROPE LOW CARBON LEADERS
Comparative benchmark : MSCI Europe
Last coupon date : EUR

Investment Objective

The objective is to track the performance of the MSCI Europe Low Carbon Leaders (the "Strategy Index") as closely as possible, regardless of whether it rises or falls.

Information

Fund structure : UCITS
Sub-fund launch date : 29/06/2016
Share-class inception date : 29/06/2016
Eligibility : -
Type of shares : Accumulation
Minimum first subscription / subsequent :
1 thousandth(s) of (a) share(s) / 1
thousandth(s) of (a) share(s)
Entry charge (maximum) : 4.50%
Ongoing charge : 0.60% (Estimated 30/08/2016)
Exit charge (maximum) : 0%
Minimum recommended investment period : 5 years
Performance fees : No

Returns

Performance (VL) *



Cumulative returns*

Since	YTD 29/12/2016	1 month 30/11/2017	3 months 29/09/2017	1 year 29/12/2016	3 years	5 years	Since 08/12/2016
Portfolio	10.64%	0.74%	0.40%	10.64%	-	-	13.15%
Benchmark	10.34%	0.75%	0.37%	10.34%	-	-	12.87%
Spread	0.29%	-0.01%	0.03%	0.29%	-	-	0.28%
Comparative Index	10.61%	0.79%	0.63%	10.61%	-	-	13.23%

Calendar year performance*

	2017	2016	2015	2014	2013
Portfolio	10.64%	-	-	-	-
Benchmark	10.34%	-	-	-	-
Spread	0.29%	-	-	-	-

* 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 & Reward Profile (SRRI)



Lower risk, potentially lower rewards

Higher risk, potentially higher rewards

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

Volatility

	1 year	3 years	5 years
Portfolio volatility	7.52%	-	-

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.

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Deputy Head of the Index &
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Index Data

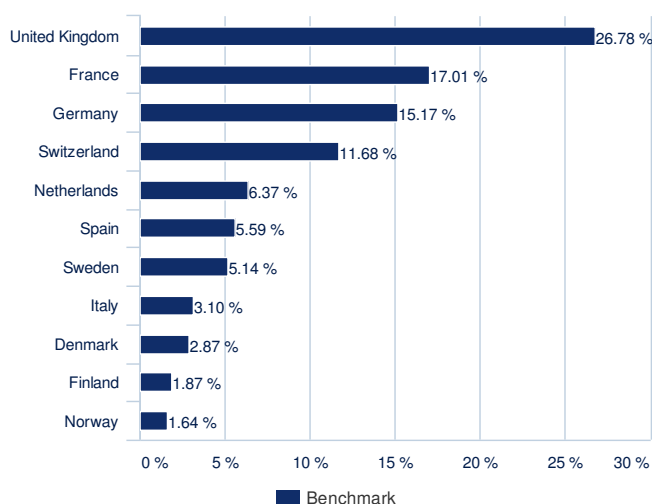
Description

The MSCI Europe Low Carbon Leaders strategy Index is based on the MSCI Europe index, its parent index. By excluding companies with the highest carbon emissions intensity and the largest owners of carbon reserves per dollar of market capitalization, the strategy index aims to achieve at least 50% reduction in its carbon footprint, while ensuring a sectorial and geographical profile match and minimizing the tracking error relative to the MSCI Europe Index.

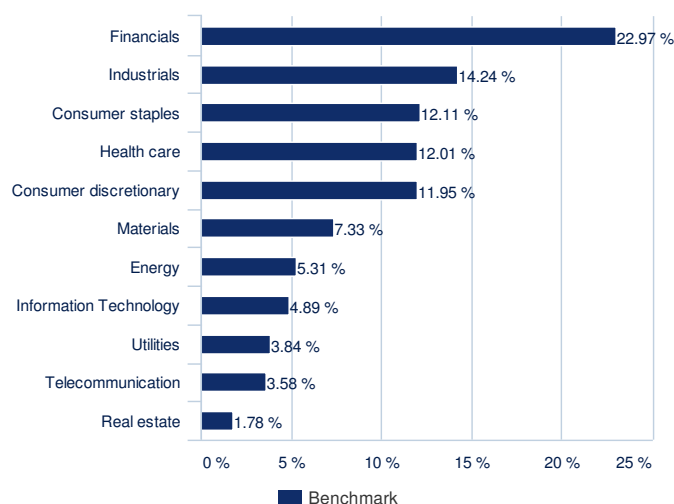
Top 10 benchmark holdings (source : Amundi)

	% of assets (benchmark)
HSBC HOLDING PLC GBP	2.22%
NOVARTIS	2.09%
ROCHE HLDG AG-GENUSS	1.98%
ROYAL DUTCH SHELL-A	1.74%
BRITISH AMER TOBACCO	1.71%
ROYAL DUTCH SHELL-B	1.64%
BASF SE XETRA	1.38%
SAP SE	1.31%
SIEMENS AG NAMEN	1.25%
ALLIANZ SE	1.19%
Total	16.51%

Geographical breakdown



Benchmark Sector breakdown (source : Amundi)



Management commentary

December was positive for global equity. While December was a fairly quiet month in terms of news, the United States tax reform being voted in and the good economic indicators supported investor morale and risky assets. In December we experienced sector rotation towards materials and energy, pointing to the best performance, and significant overperformance in the United Kingdom. Conversely, services to local authorities, technology and industry underperformed. During the year cyclical stocks (IT, materials, industry) generally outperformed the defensive sectors (telecommunications, healthcare), with the MSCI Europe Low Carbon posting annual performance of +10.34%.

During the period in question, only the Arjo security, resulting from a Getinge spin-off, left the index as a result of its too low capitalisation. The main dividends received by the fund were issued by BAT, Akzo Noble, Telefonica and BT.

Legal information

This document is of an informative, non-contractual and simplified nature. The main characteristics of the funds are mentioned in the legal documentation available on the AMF website or on request made to the main offices of the management company. The legal documentation will be sent to you prior to subscribing to a fund. The duration of the Fund is unlimited. To invest means to assume risks: the values of PPCVM stocks and shares are subject to market fluctuations and investments made may vary both upwards and downwards. Therefore, POCVM subscribers may lose all or part of the capital initially invested. Any person interested in investing in an OPCVM should, preferably prior to subscription, to ensure this is in accordance with their pertaining legislation as well as the tax consequences of such an investment and have knowledge of the valid legal documents of each OPCVM. The source of the data contained in this document is Amundi, unless otherwise mentioned. The date of the data contained herein is that indicated in the MONTHLY REPORT, unless otherwise stated.