

# AMUNDI INDEX MSCI EMERGING MARKETS SRI - AE

FACTSHEET

31/12/2021

EQUITY ■

## Key Information (source : Amundi)

Net Asset Value (NAV) : **122.80 ( EUR )**  
 NAV and AUM as of : **31/12/2021**  
 Assets Under Management (AUM) :  
**1,377.10 ( million EUR )**  
 ISIN code : (A) LU1861138375  
 (D) LU1861138458  
 Bloomberg code : **AIMEAEC LX**  
 Benchmark :  
**100% MSCI EM SRI FILTERED EX FOSSIL FUELS**

## Objective and Investment Policy

AMUNDI INDEX MSCI Emerging Markets SRI seeks to replicate, as closely as possible, the performance of MSCI Emerging Markets SRI filtered Ex Fossil Fuel Index (Total return index). This Fund has exposure to large and mid-cap companies with outstanding Environmental, Social and Governance (ESG) ratings across 26 emerging markets countries excluding issuers involved in Nuclear Power, Tobacco, Thermal coal, Alcohol, Gambling, all Weapons, Civilian Firearms, GMOs, Adult Entertainment, Oil and Gas and Fossil fuel production & reserves.

## Risk & Reward Profile (SRRI)



Lower risk, potentially lower rewards

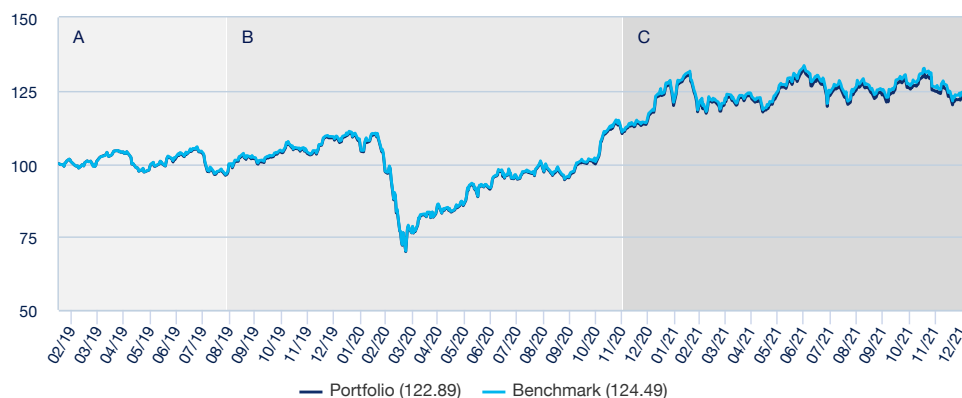
Higher risk, potentially higher rewards

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.

« Technical net asset values may be calculated and published for any calendar day (excluding Saturdays and Sundays) that is neither a business day nor a transaction day. These technical net asset values are merely indicative and will not be the basis for purchasing, switching, redeeming and/or transferring shares. »

## Returns

### Performance evolution (rebased to 100) from 13/02/2019 to 31/12/2021\*



A : Until the end of this period, the reference indicator of the Sub-Fund was MSCI EMERGING MARKETS SRI Index  
 B : Until the end of this period, the reference indicator of the Sub-Fund was MSCI EMERGING MARKETS SRI 5% ISSUER CAPPED  
 C : Since the beginning of this period, the reference indicator of the sub-fund is MSCI EM (Emerging Markets) SRI Filtered ex Fossil Fuels Index

### Cumulative returns\*

	YTD	1 month	3 months	1 year	3 years	5 years	Since
Since	31/12/2020	30/11/2021	30/09/2021	31/12/2020	-	-	13/02/2019
<b>Portfolio</b>	5.55%	-1.46%	-0.72%	5.55%	-	-	22.89%
<b>Benchmark</b>	6.23%	-1.22%	-0.74%	6.23%	-	-	24.49%
<b>Spread</b>	-0.68%	-0.24%	0.02%	-0.68%	-	-	-1.60%

### Calendar year performance\*

	2021	2020	2019	2018	2017
<b>Portfolio</b>	5.55%	7.78%	-	-	-
<b>Benchmark</b>	6.23%	8.00%	-	-	-
<b>Spread</b>	-0.68%	-0.22%	-	-	-

\* 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 indicators

	1 year	3 years	5 years
<b>Portfolio volatility</b>	17.67%	-	-
<b>Benchmark volatility</b>	17.49%	-	-
<b>Ex-post Tracking Error</b>	1.57%	-	-
<b>Portfolio sharpe ratio</b>	0.34	-	-
<b>Information ratio</b>	-0.41	-	-

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 Sharpe Ratio is a statistical indicator which measures the portfolio performance compared to a risk-free placement

## EQUITY

## Meet the Team

**Lionel Brafman**

Head of the Index &amp; Multistrategies team

**Zhicong Mou**

Portfolio Manager - Index &amp; Multistrategies

**Pierre Maigniez**

Co-Portfolio Manager

## Index Data

## Description

MSCI EM (Emerging Markets) SRI Filtered ex Fossil Fuels Index is an equity index based on the MSCI Emerging Markets Index (the "Parent Index"), representative of the large and mid-cap stocks across 26 emerging countries (as of September 2020). The index provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies whose products have negative social or environmental impacts.

## Information

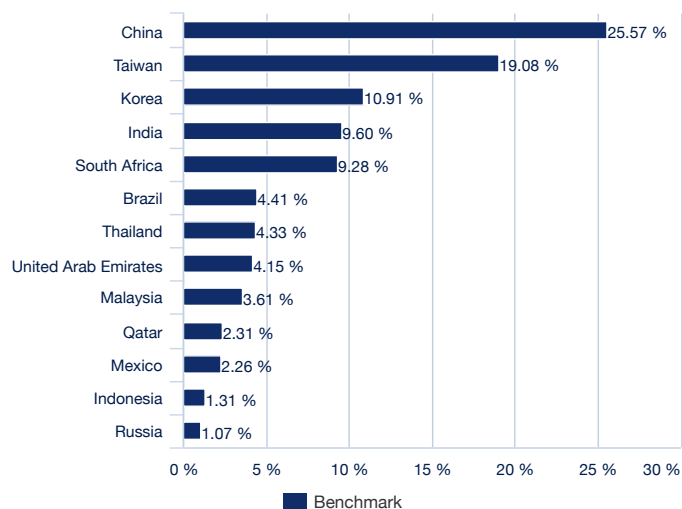
Asset class : **Equity**  
 Zone Géographique : **Emerging countries**  
 Benchmark index currency : **USD**

Holdings : **182**

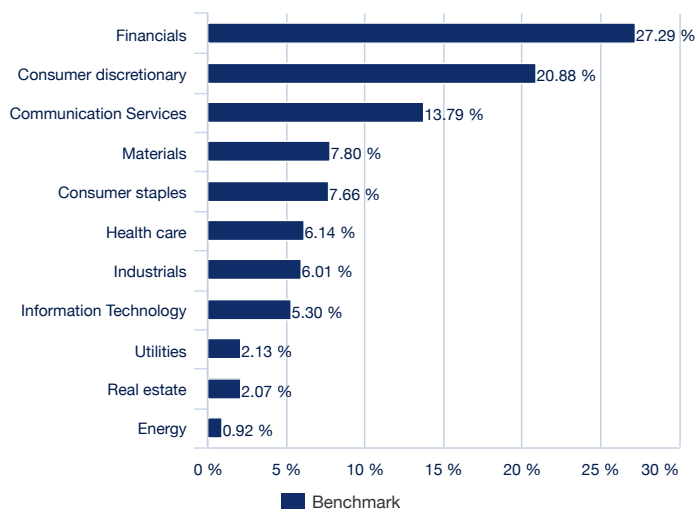
## Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
TAIWAN SEMICONDUCTOR MANUFAC	5.30%
MEITUAN-CLASS B	4.02%
PING AN INSURANCE	3.22%
NIO INC - ADR	3.11%
WUXI BIOLOGICS CAYMAN INC	2.93%
NAVER CORP	2.77%
NASPERS LTD	2.34%
EMIRATES TELECOM CORPORATION	2.12%
KAKAO CORP	2.08%
BYD COMPANY LTD - H	1.87%
<b>Total</b>	<b>29.77%</b>

## Geographical breakdown



## Benchmark Sector breakdown (source : Amundi)



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## Information

Legal structure	UCITS under Luxembourg law
UCITS compliant	UCITS
Management Company	Amundi Luxembourg SA
Administrator	CACEIS Bank, Luxembourg Branch
Custodian	CACEIS Bank, Luxembourg Branch
Independent auditor	PRICEWATERHOUSECOOPERS LUXEMBOURG
Share-class inception date	16/01/2019
Share-class reference currency	EUR
Classification	-
Type of shares	(A) Accumulation (D) Distribution
ISIN code	(A) LU1861138375 (D) LU1861138458
Frequency of NAV calculation	Daily
Ongoing charges	0.50% ( realized ) - 15/01/2021
Minimum recommended investment period	5 years
Fiscal year end	September
CNMV code	-

## Legal information

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