

# AMUNDI ETF STOXX EUROPE 600 UCITS ETF

MONTHLY  
REPORT

31/07/2016

EQUITY ■

## Key information

Net Asset Value (NAV) : 67.85 ( EUR )  
NAV and AUM as at : 29/07/2016  
Assets Under Management (AUM) :  
143.11 ( million EUR )  
ISIN code : FR0010791004  
Benchmark : STOXX Europe 600

## Investment Objective

AMUNDI ETF STOXX EUROPE 600 UCITS ETF aims to closely replicate the performance of the STOXX Europe 600® Index, whether the trend is rising or falling.

## Risk & Reward Profile (SRII)



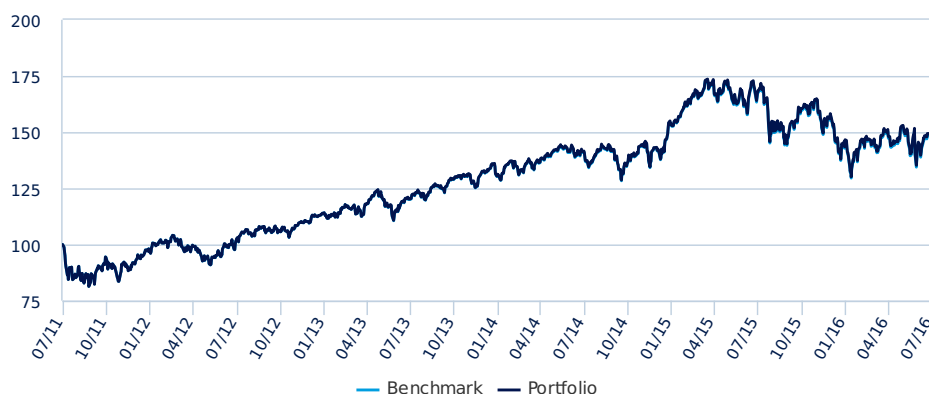
Lower risk, potentially lower rewards

Higher risk, potentially higher rewards

The SRII 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 SRII is not guaranteed and may change over time.

## Returns

### Performance (VL) \*



### Risk indicators

	1 year	3 years	Inception to date
Portfolio volatility	19.33%	16.31%	16.86%
Benchmark volatility	19.33%	16.30%	16.86%
Ex-post Tracking Error	0.05%	0.07%	0.08%
Sharpe ratio	-0.56	0.43	0.50

### Cumulative returns\*

	YTD	1 month	3 months	1 year	3 years	5 years	Since
Since	31/12/2015	30/06/2016	29/04/2016	31/07/2015	31/07/2013	29/07/2011	22/09/2009
Portfolio	-4.27%	3.72%	1.25%	-11.04%	24.42%	49.90%	71.89%
Benchmark	-4.41%	3.73%	1.18%	-11.18%	23.88%	49.01%	70.70%
Spread	0.14%	-0.01%	0.07%	0.15%	0.54%	0.90%	1.19%

### Calendar year performance\*

	2015	2014	2013	2012	2011	2010	2009	2008	2007	2006
Portfolio	9.87%	7.26%	20.91%	18.29%	-8.57%	11.65%	-	-	-	-
Benchmark	9.60%	7.20%	20.79%	18.18%	-8.61%	11.61%	-	-	-	-
Spread	0.27%	0.06%	0.12%	0.11%	0.04%	0.04%	-	-	-	-

\* 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.

Index Data

Description

STOXX Europe 600® Index provides a broad representation of European equities, with the 600 stocks broken down as follows: 200 large cap, 200 middle cap and 200 small cap equities.

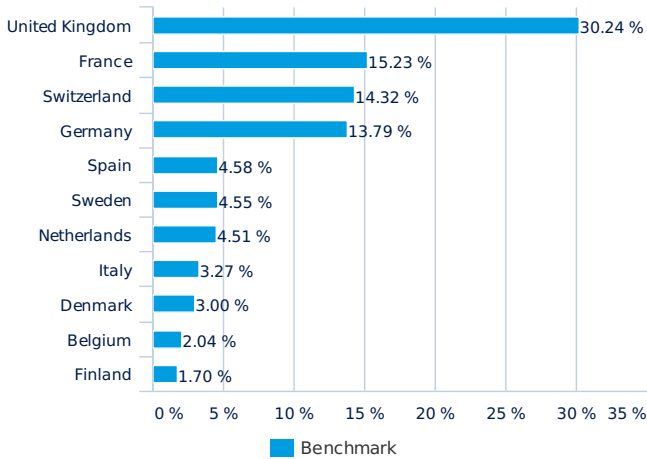
Information

Asset class : **Equity**  
Exposure : **Europe**  
Benchmark index currency : **EUR**  
Holdings : **600**

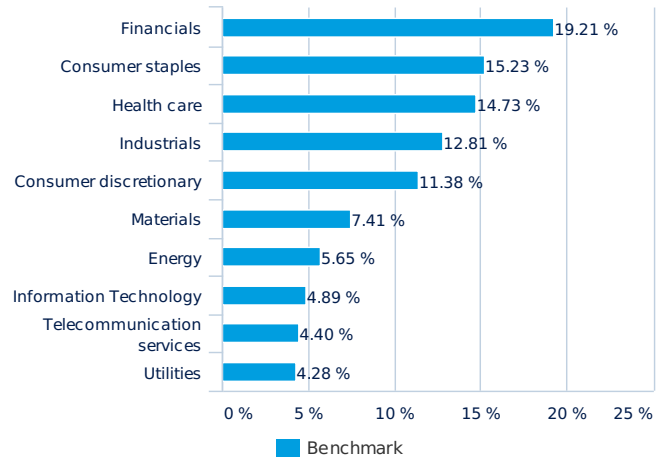
Top 10 holdings

	% of assets (benchmark)
NESTLE SA - REG	3.12%
NOVARTIS	2.68%
ROCHE HLDG AG-GENUSS	2.19%
HSBC HOLDING PLC GBP	1.59%
BRITISH AMER TOBACCO	1.46%
TOTAL	1.45%
ROYAL DUTCH SHL-A NA	1.39%
GLAXOSMITHKLINE PLC	1.35%
BP PLC	1.30%
NOVO NORDISK A/S-B NEW	1.30%
<b>Total</b>	<b>17.83%</b>

Geographical breakdown



Sector breakdown



Principal characteristics

Fund structure	Mutual Fund (FCP) under French law
UCITS compliant	UCITS
Fund Manager	Amundi Asset Management
Administrator	CACEIS Fund Administration France
Custodian	CACEIS BANK FRANCE
Independent auditor	PWC SELLAM
Share-class inception date	22/09/2009
Share-class reference currency	EUR
Classification	International Equities
Type of shares	Accumulation and/or Distribution
ISIN code	FR0010791004
Minimum investment to the secondary market	1 Share (s)
Frequency of NAV calculation	Daily
Ongoing charge	0.18% ( realized ) - 31/12/2015
Minimum recommended investment period	5 years
French tax wrapper	PEA eligible
Fiscal year end	December
ISA and SIPP Eligible	Yes
UK Distrib/Report Status	Yes
Primary Market Maker	BNP Paribas

## Listing data

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Nyse Euronext Paris	9:05 - 17:35	EUR	C6E	C6E FP	INC6EINAV.PA	C6E.PA	.INC6E
Deutsche Börse	9:00 - 17:30	EUR	540E	C6EGR GR	INC6EINAV.DE	C6E.DE	.INC6E
Six Swiss Exchange	9:00 - 17:30	EUR	C6E	C6E SW	INC6EINAV.S	C6E.S	.INC6E

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