

Amundi MSCI EMU ESG Selection - IE

FACTSHEET

Marketing
Communication

30/11/2025

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Key Information (Source: Amundi)

Net Asset Value (NAV) : (A) 2,956.31 (EUR)
(D) 1,978.97 (EUR)

NAV and AUM as of : 28/11/2025

Assets Under Management (AUM) :
2,203.91 (million EUR)

ISIN code : (A) LU0389810994
(D) LU0389811026

Bloomberg code : (A) CAIDXIC LX
(D) CAIDXID LX

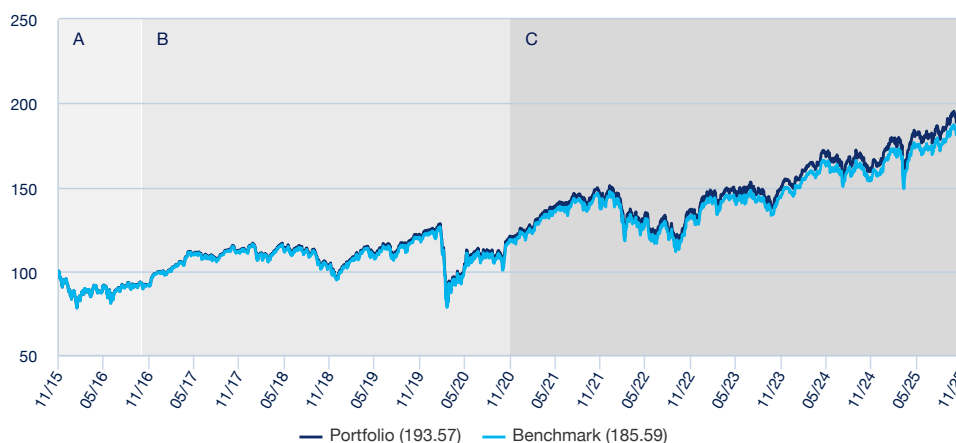
Benchmark :
100% MSCI EMU ESG LEADERS SEL 5% CAPPED

Objective and Investment Policy

AMUNDI MSCI EMU ESG Selection seeks to replicate, as closely as possible, the performance of the MSCI EMU ESG Selection P-Series 5% Issuer Capped Index (Total return index). This sub-fund has exposure to large and mid-cap companies across 10 developed market countries in the EMU using a best-in-class approach by only selecting companies that have the highest MSCI ESG Ratings. In addition, companies showing involvement in alcohol, gambling, tobacco, thermal coal, nuclear power, conventional weapons, nuclear weapons, controversial weapons and civilian firearms are excluded from the Index and each constituent weight is capped at 5%.

Returns (Source: Fund Admin) - Past performance does not predict future returns

Performance evolution (rebased to 100) from 30/11/2015 to 28/11/2025* (Source: Fund Admin)



A : Simulation based on the performance from September 23, 2008 to October 30, 2016 of the Luxembourgish Sub-Fund "INDEX EQUITY EURO" of the SICAV "AMUNDI FUNDS" managed by Amundi Asset Management and absorbed by AMUNDI INDEX MSCI EMU on October 31, 2016.
B : Until the end of this period, the reference indicator of the Sub-Fund was MSCI EMU
C : Since the beginning of this period, the reference indicator of the sub-fund is MSCI EMU ESG LEADERS SELECT 5% Issuer Capped

Rolling performances * (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Since
Since	31/12/2024	31/10/2025	29/08/2025	29/11/2024	30/11/2022	30/11/2020	30/11/2015	23/09/2008
Portfolio	18.10%	0.52%	6.77%	20.07%	42.23%	61.93%	93.57%	196.29%
Benchmark	17.30%	0.50%	6.65%	19.44%	40.20%	57.71%	85.59%	177.89%
Spread	0.80%	0.02%	0.12%	0.64%	2.03%	4.22%	7.99%	18.40%

Calendar year performance * (Source: Fund Admin)

	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
Portfolio	6.60%	17.18%	-10.89%	21.43%	-1.28%	28.75%	-14.65%	13.61%	3.79%	10.88%
Benchmark	6.07%	16.69%	-11.35%	20.74%	-1.48%	28.17%	-14.98%	13.39%	3.49%	10.75%
Spread	0.53%	0.49%	0.46%	0.70%	0.20%	0.59%	0.32%	0.22%	0.30%	0.13%

* 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 (SRRRI) (Source: Fund Admin)



Lower risk, potentially lower rewards
Higher risk, potentially higher rewards

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

Risk indicators (Source: Fund Admin)

	1 year	3 years	5 years
Portfolio volatility	14.82%	14.44%	15.14%
Benchmark volatility	14.31%	14.09%	14.83%
Ex-post Tracking Error	1.15%	1.07%	0.98%
Sharpe ratio	1.20	0.64	0.54
Portfolio Information ratio	0.55	0.50	0.56

* 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 higher the volatility, the higher the risk.

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

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Meet the Team

**Lionel Brafman**

Head of the Index & Multistrategies team

**Vincent Masson**

Senior Portfolio Manager - Index & Multistrategies

**Jerome Gueguen**

Co-Portfolio Manager

Index Data (Source : Amundi)

Description of the Index

MSCI EMU ESG Leaders Select 5% Issuer Capped Index is an equity index based on the MSCI EMU Index ("Parent Index"), representative of the large and mid-cap stocks across 10 developed countries (as of September 2020) in the European Economic and Monetary Union (EMU) and issued by companies that have the highest Environmental, Social and Governance (ESG) rating in each sector of the Parent Index.

Information (Source: Amundi)

Asset class : **Equity**
Exposure : **Eurozone**

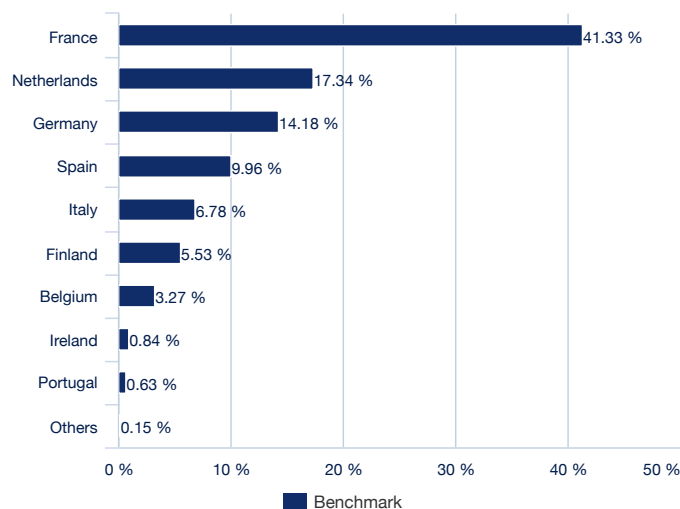
Holdings : **106**

Top 10 benchmark holdings (source : Amundi)

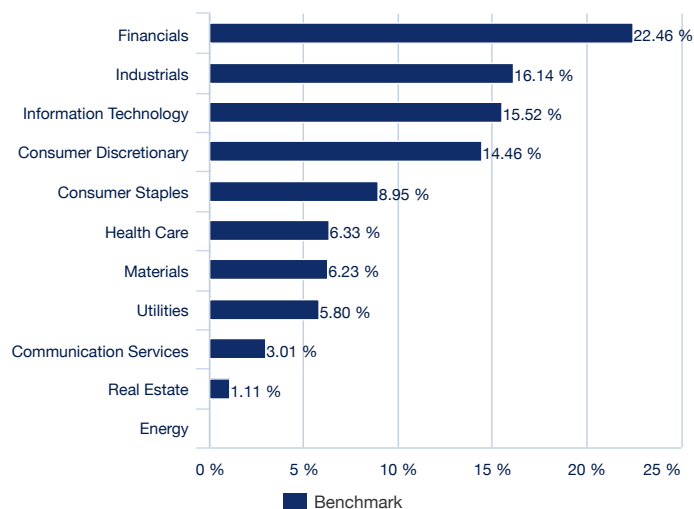
	% of assets (Index)
ASML HOLDING NV	5.72%
LVMH MOET HENNESSY LOUIS VUI	4.95%
INFINEON TECHNOLOGIES AG	4.40%
SCHNEIDER ELECT SE	4.39%
IBERDROLA SA	4.06%
AIR LIQUIDE SA	3.34%
ESSILORLUXOTTICA	3.31%
L OREAL (PARIS)	3.14%
INTESA SANPAOLO	2.79%
NOKIA OYJ	2.62%
Total	38.71%

For illustrative purposes only and not a recommendation to buy or sell securities.

Geographical breakdown (for illustrative purposes only - Source: Amundi)



Benchmark Sector breakdown (for illustrative purposes only - Source : Amundi)



Management commentary

In Europe, the consolidation phase continues, but markets remain generally positive for the year. The Euro Stoxx 50 rose slightly by +0.1% over the month and shows +15.8% since the beginning of the year. French equities ended flat, but the DAX consolidated (-0.5% over the month), nevertheless remaining the best-performing European index since the start of the year, with an increase of +19.7%.

The dollar rebound that began in mid-September appears to be coming to an end. The greenback depreciated slightly against the euro over the month: EUR/USD ended up +0.5% at 1.16 after dipping below 1.15. Gold continued to rise but did not close at a new high: the ounce ended at \$4,239, an increase of +5.9% over the month. Finally, the price of oil fell due to expectations of a return of Russian production linked to the peace plan: Brent closed at \$63/barrel, down -2.9%.

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Information (Source: Amundi)

Fund structure	SICAV 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	29/06/2016
Share-class reference currency	EUR
Classification	Not applicable
Type of shares	(A) Accumulation (D) Distribution
ISIN code	(A) LU0389810994 (D) LU0389811026
Frequency of NAV calculation	Daily
Management fees and other administrative or operating costs	0.10%
Minimum recommended investment period	5 years
French tax wrapper	PEA eligible
Fiscal year end	September
UK Distrib/Report Status	Yes

Important information

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