

Amundi MSCI Japan ESG Broad Transition INDEX IJ

FACTSHEET

Marketing
Communication

28/02/2026

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Key Information (Source: Amundi)

Net Asset Value (NAV) : (A) 395,657.00 (JPY)
(D) 327,382.00 (JPY)

NAV and AUM as of : 27/02/2026

Assets Under Management (AUM) :
297,021.23 (million JPY)

ISIN code : (A) LU0996179692
(D) LU0996179775

Bloomberg code : (A) AIEJJC LX
(D) AIEJJD LX

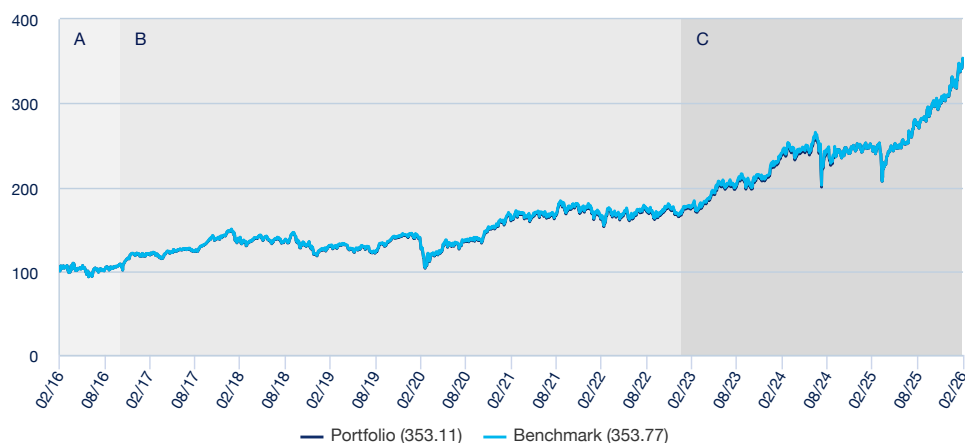
Benchmark :
100% MSCI JAPAN ESG BROAD CTB SELECT INDEX

Objective and Investment Policy

The objective of this Sub-Fund is to track the performance of MSCI Japan ESG Broad CTB Select Index, and to minimize the tracking error between the net asset value of the Sub-Fund and the performance of the Index. The Sub-Fund aims to achieve a level of tracking error of the Sub-Fund and its index that will not normally exceed 1%.

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

Performance evolution (rebased to 100) from 29/02/2016 to 27/02/2026* (Source: Fund Admin)



A : Simulation based on the performance (i) from May 10, 2005 to April 14, 2014 of the French Fund "AMUNDI INDEX JAPON" absorbed by the Luxembourgish Sub-Fund "INDEX EQUITY JAPAN" of the SICAV "AMUNDI FUNDS" on April 15, 2014 and (ii) from April 15, 2014 to October 30, 2016 of the Sub-Fund "INDEX EQUITY JAPAN" of the SICAV "AMUNDI FUNDS" managed by Amundi Japan and absorbed by the Sub-Fund "AMUNDI INDEX MSCI JAPAN" of the SICAV "AMUNDI INDEX SOLUTIONS" on October 31, 2016.

B : Performance of the Sub-Fund since the date of its launch

C : Since the beginning of this period, the reference indicator of the Sub-Fund is MSCI Japan ESG Broad CTB Select Index.

Rolling performances * (Source: Fund Admin)

Since	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Since
	31/12/2025	30/01/2026	28/11/2025	28/02/2025	28/02/2023	26/02/2021	29/02/2016	17/04/2014
Portfolio	14.65%	9.86%	16.37%	45.54%	101.12%	121.14%	253.11%	295.59%
Benchmark	14.67%	9.88%	16.41%	45.71%	101.83%	119.83%	253.77%	297.33%
Spread	-0.02%	-0.02%	-0.04%	-0.17%	-0.71%	1.31%	-0.66%	-1.75%

Calendar year performance * (Source: Fund Admin)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
Portfolio	23.26%	17.99%	27.16%	-4.59%	13.28%	8.64%	18.35%	-15.31%	19.59%	-0.91%
Benchmark	23.41%	18.23%	27.21%	-4.49%	13.44%	8.76%	18.48%	-15.15%	19.75%	-0.74%
Spread	-0.14%	-0.25%	-0.05%	-0.10%	-0.16%	-0.13%	-0.13%	-0.16%	-0.16%	-0.17%

* 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 (SRR) (Source: Fund Admin)



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

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

Risk indicators (Source: Fund Admin)

	1 year	3 years	5 years
Portfolio volatility	16.96%	17.00%	16.27%
Benchmark volatility	16.95%	17.00%	16.20%
Ex-post Tracking Error	0.14%	0.14%	0.67%
Sharpe ratio	2.66	1.51	1.05
Portfolio Information ratio	-1.22	-1.13	0.21

* 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



Nobuaki Kato
Head of Index & Multistategies Equity (Tokyo)



Satoru KOBAYASHI
Co-Portfolio Manager



Keisuke NAKAYAMA
Co-Portfolio Manager

Index Data (Source : Amundi)

Description of the Index

MSCI Japan ESG Broad CTB Select Index is an equity index based on the MSCI Japan Index representative of the large and mid-cap securities of the Japan Market (the "Parent Index"). The Index excludes companies whose products have negative social or environmental impacts, while overweighting companies with strong ESG Score. Additionally, the Index aims to represent the performance of a strategy that reweights securities based upon the opportunities and risks associated with the climate transition to meet the EU Climate Transition Benchmark (EU CTB) regulation minimum requirements.

Information (Source: Amundi)

Asset class : **Equity**
Exposure : **Japan**

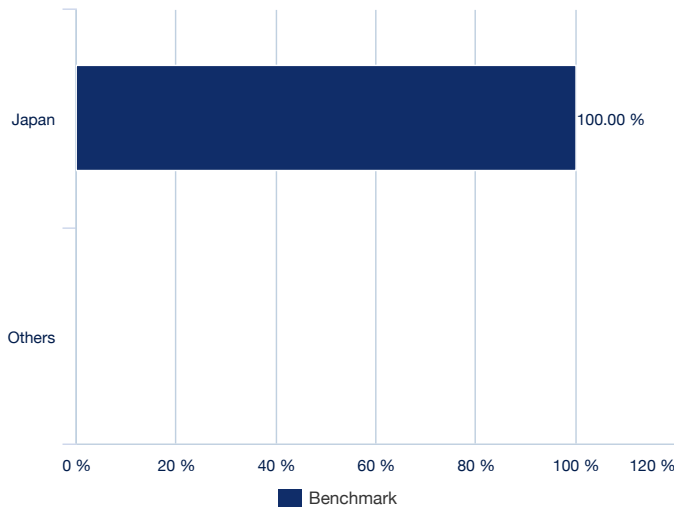
Holdings : **165**

Top 10 benchmark holdings (source : Amundi)

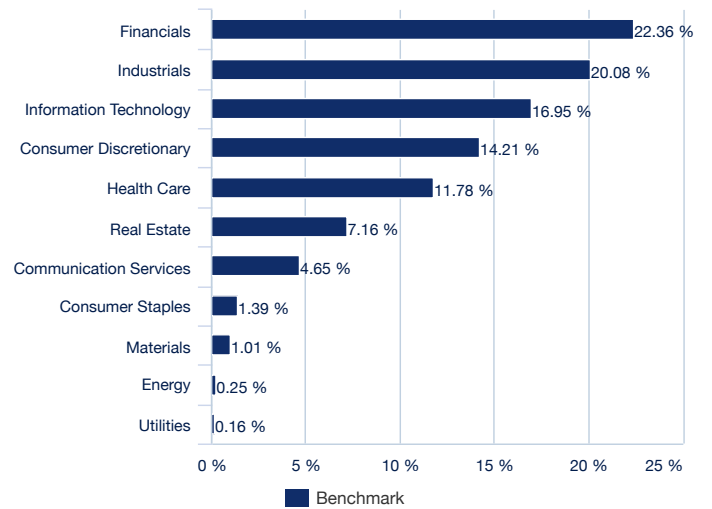
	% of assets (Index)
MITSUBISHI UFJ FIN	4.04%
ADVANTEST	4.02%
SUMITOMO MITSUI FINAN	3.48%
SONY GROUP CORP (JT)	3.44%
KEYENCE CORP	3.09%
FANUC CORP	2.96%
TOYOTA MOTOR CORP	2.86%
MIZUHO FINANCIAL GROUP INC	2.77%
TOKYO ELECTRON LTD	2.63%
MITSUBISHI ESTATE	2.49%
Total	31.77%

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

Japan's economy returned to growth in Q4 2025, with GDP rising 0.1 percent quarter on quarter after a 0.7 percent decline in Q3. Business investment increased 0.2 percent, private consumption edged up 0.1 percent, and government spending was flat. Net trade made no contribution as both exports and imports fell 0.3 percent. Headline inflation eased to 1.5 percent year on year in January 2026 (core inflation 2.0 percent), with monthly CPI down 0.2 percent, food inflation slowed and energy prices remained negative, reflecting subsidy effects. The S&P Global Composite PMI rose from 53.1 in January to 53.8 in February, indicating continued expansion in both manufacturing and services, with ongoing job creation. The government maintained stimulus measures and targeted public investment following the recent election. The trade deficit narrowed sharply to JPY 1,152.7 billion in January from JPY 2,741.7 billion as exports surged 16.8 percent year on year and imports fell 2.5 percent. Consumer confidence improved to 37.9 in January, the highest since April 2024.

From sector point of view, stocks from Real Estate, Materials and Utilities outperformed benchmark whereas the ones from Communication Services, Information Technology and Financials under-performed over the month.
In February, fund mainly received dividends from: FAST RETAILING CO JPY50, AEON CO LTD, RYOHIN KEIKAKU CO LTD and TOHO CO LTD/TOKYO.
In February JPY depreciated by -1.32% vs. CHF at 203.0, -1.19% vs. USD at 156.13, -0.9% vs. CZK at 7.61, -0.45% vs. EUR at 184.34, on the other end it appreciated by and 0.85% vs. GBP at 209.9.

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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	JPY
Classification	Not applicable
Type of shares	(A) Accumulation (D) Distribution
ISIN code	(A) LU0996179692 (D) LU0996179775
Frequency of NAV calculation	Daily
Management fees and other administrative or operating costs	0.15%
Minimum recommended investment period	5 years
Fiscal year end	September
UK Distrib/Report Status	Yes

Important information

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