

# Amundi MSCI Japan ESG Broad Transition INDEX IE

FACTSHEET

Marketing  
Communication

28/02/2026

EQUITY ■

## Key Information (Source: Amundi)

Net Asset Value (NAV) : (A) 169.62 ( EUR )  
(D) 2,009.95 ( EUR )

NAV and AUM as of : 27/02/2026

Assets Under Management (AUM) :

1,611.30 ( million EUR )

ISIN code : (A) LU0996179858

(D) LU0996179932

Bloomberg code : (A) AIEJIEC LX

(D) AIEJIED LX

Benchmark :

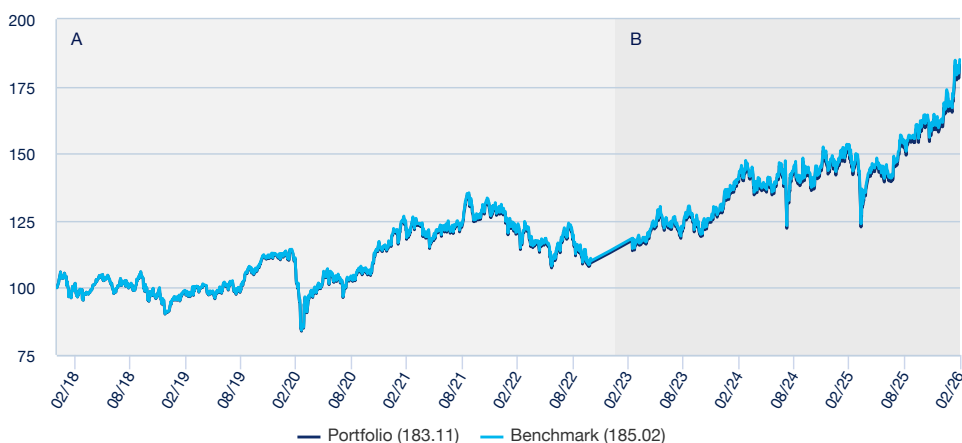
100% MSCI JAPAN ESG BROAD CTB SELECT INDEX

## 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 29/12/2017 to 27/02/2026\* (Source: Fund Admin)



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

B : 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)

	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Since
Since	31/12/2025	30/01/2026	28/11/2025	28/02/2025	28/02/2023	26/02/2021	-	31/10/2016
<b>Portfolio</b>	14.50%	9.38%	14.34%	23.75%	57.62%	55.14%	-	103.80%
<b>Benchmark</b>	14.51%	9.39%	14.37%	23.89%	58.17%	55.99%	-	106.34%
<b>Spread</b>	-0.01%	-0.02%	-0.03%	-0.14%	-0.55%	-0.84%	-	-2.54%

### Calendar year performance \* (Source: Fund Admin)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
<b>Portfolio</b>	8.97%	12.91%	14.98%	-11.28%	9.28%	4.91%	22.49%	-9.27%	8.76%	-
<b>Benchmark</b>	9.09%	13.14%	15.03%	-11.18%	9.43%	5.03%	22.63%	-9.09%	8.91%	-
<b>Spread</b>	-0.13%	-0.24%	-0.04%	-0.09%	-0.15%	-0.12%	-0.13%	-0.18%	-0.15%	-

\* 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
<b>Portfolio volatility</b>	16.84%	16.25%	15.81%
<b>Benchmark volatility</b>	16.82%	16.25%	15.79%
<b>Ex-post Tracking Error</b>	0.14%	0.13%	0.15%
<b>Sharpe ratio</b>	1.29	0.79	0.46
<b>Portfolio Information ratio</b>	-1.00	-1.06	-0.80

\* 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

EQUITY

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**

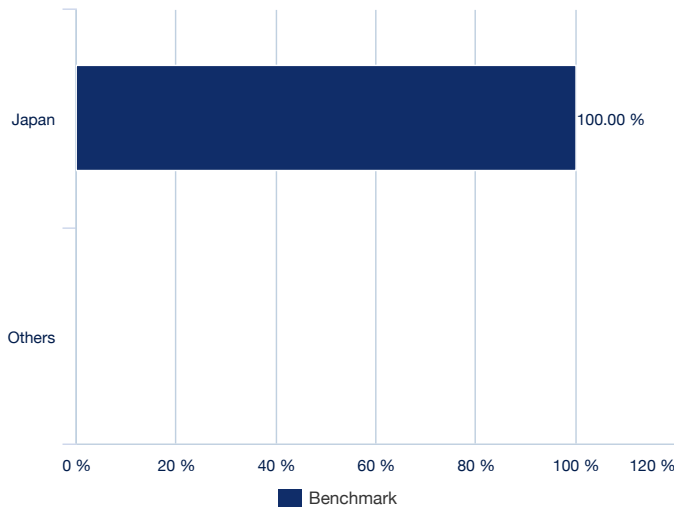
Holdings : **165**

Top 10 benchmark holdings (source : Amundi)

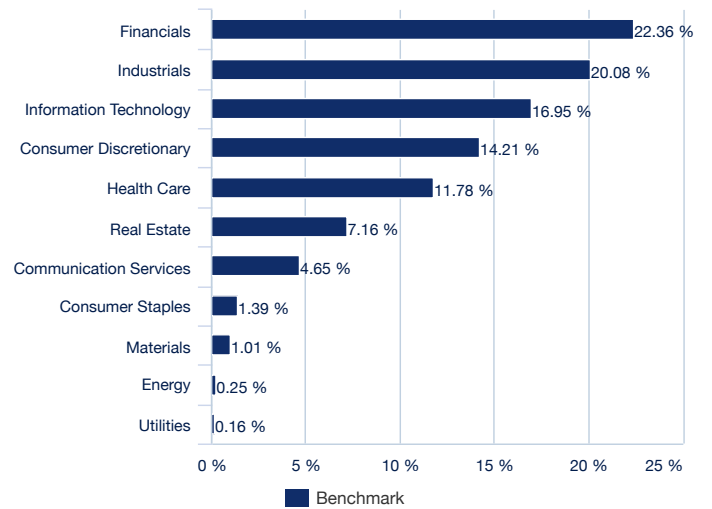
	% of assets (Index)
MITSUBISHI UFJ FIN	4.04%
ADVANTEST	4.02%
SUMITOMO MITSUI FINAN	3.48%
SONY GROUP CORP (JT)	3.44%
KEYENCE CORP	3.09%
FANUC CORP	2.96%
TOYOTA MOTOR CORP	2.86%
MIZUHO FINANCIAL GROUP INC	2.77%
TOKYO ELECTRON LTD	2.63%
MITSUBISHI ESTATE	2.49%
<b>Total</b>	<b>31.77%</b>

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	EUR
Classification	Not applicable
Type of shares	(A) Accumulation (D) Distribution
ISIN code	(A) LU0996179858 (D) LU0996179932
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

This document is provided for information purposes only and does not constitute a recommendation, a solicitation, an offer, advice or an invitation to purchase or sell any units or shares of the fund (FCP), collective employee fund (FCPE), SICAV, SICAV sub-fund or SICAV investing primarily in real estate (SPPICAV) (collectively, "the Funds") described herein and should in no case be interpreted as such. This document is not a contract or commitment of any form. Information contained in this document may be altered without notice. The management company accepts no liability whatsoever, whether direct or indirect, that may arise from the use of information contained in this document. The management company can in no way be held responsible for any decision or investment made on the basis of information contained in this document. The information contained in this document is disclosed to you on a confidential basis and shall not be copied, reproduced, modified, translated or distributed without the prior written approval of the management company, to any third person or entity in any country or jurisdiction which would subject the management company or any of the funds, to any registration requirements within these jurisdictions or where it might be considered as unlawful. Not all of the funds are systematically registered in all jurisdictions of all investors. Investment involves risk. The past performances shown in this document, and simulations based on these, do not guarantee future results, nor are they reliable indicators of future performance. The value of an investment in units or shares of the funds may fluctuate according to market conditions and cause the value of an investment to go up or down. As a result, fund investors may lose all or part of the capital originally invested. All potential investors in the funds are advised to ascertain whether such an investment is compatible with the laws to which they are subject and the tax implications of such an investment prior to investing, and to familiarise themselves with the legal documents in force for each fund. Concerning mandates, this document is a part of the periodic statement of the management activities of your portfolio and must be read in conjunction with any other periodic statement or notice of confirmation provided by your custodian and related to the transactions of your portfolio. Unless stated otherwise, the management company is the source of the data in this document. The date of the data in this document is that indicated at the top of the document, unless otherwise stated.

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