

Amundi MSCI Europe Climate Paris Aligned - IU

FACTSHEET

Marketing
Communication

31/03/2025

EQUITY ■

Key Information (Source: Amundi)

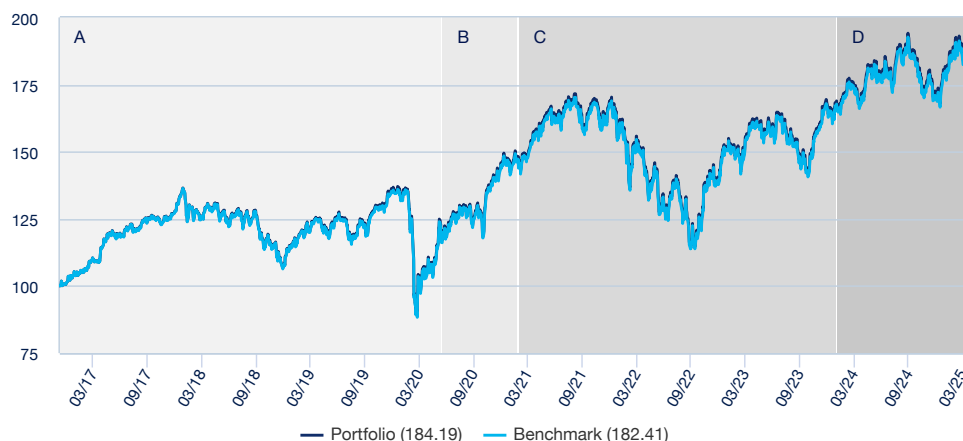
Net Asset Value (NAV) : **17,896.95 (USD)**
NAV and AUM as of : **31/03/2025**
Assets Under Management (AUM) :
307.69 (million USD)
ISIN code : **LU1437020065**
Bloomberg code : **AIEEUC LX**
Benchmark :
**100% MSCI EUROPE CLIMATE PARIS ALIGNED
FILTERED INDEX**

Objective and Investment Policy

The objective of this Sub-Fund is to track the performance of MSCI Europe Climate Paris Aligned Filtered Index (the "Index"), and to minimize the tracking error between the net asset value of the Sub-Fund and the performance of the Index

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

Performance evolution (rebased to 100) from 08/12/2016 to 31/03/2025* (Source: Fund Admin)



A : Until the end of this period, the reference indicator of the Sub-Fund was MSCI Europe Low Carbon Leaders Index.
B : Until the end of this period, the reference indicator of the Sub-Fund was MSCI EUROPE CLIMATE CHANGE Index.
C : Since the beginning of this period, the reference indicator of the sub-fund is MSCI Europe Climate Change CTB Select Index.
D : Since the beginning of this period, the reference indicator of the sub-fund is MSCI EUROPE Climate Paris Aligned Filtered Net EUR Index.

Rolling performances * (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Since
Since	31/12/2024	28/02/2025	31/12/2024	28/03/2024	31/03/2022	31/03/2020	-	08/12/2016
Portfolio	7.58%	-1.19%	7.58%	4.96%	19.87%	78.49%	-	84.19%
Benchmark	7.36%	-1.22%	7.36%	4.64%	19.42%	77.67%	-	82.41%
Spread	0.21%	0.03%	0.21%	0.32%	0.44%	0.82%	-	1.78%

Calendar year performance * (Source: Fund Admin)

	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
Portfolio	1.62%	21.57%	-18.02%	16.93%	6.66%	27.14%	-16.64%	26.52%	-	-
Benchmark	1.58%	21.44%	-18.03%	16.82%	6.70%	26.78%	-16.75%	26.32%	-	-
Spread	0.04%	0.12%	0.01%	0.11%	-0.03%	0.36%	0.11%	0.20%	-	-

* 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 (SRI) (Source: Fund Admin)



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

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

Risk indicators (Source: Fund Admin)

	1 year	3 years	5 years
Portfolio volatility	14.76%	17.93%	19.28%
Benchmark volatility	14.68%	17.90%	19.24%
Ex-post Tracking Error	0.97%	0.97%	0.92%
Sharpe ratio	0.12	0.13	0.53
Portfolio Information ratio	0.34	0.06	0.05

* 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

**Isabelle Lafargue**Head of Index & Multistategies Management –
Regional Funds**Vincent Masson**

Senior Portfolio Manager - Index & Multistategies

**Jerome Gueguen**

Co-Portfolio Manager

Index Data (Source : Amundi)

Description of the Index

The Index is an equity index based on the MSCI Europe index ("Parent Index") representative of the large and mid-cap stocks across developed market countries in the European Economic and Monetary Union (the "Parent Index"). The Index is designed to support investors seeking to reduce their exposure to transition and physical climate risks and who wish to pursue opportunities arising from the transition to a lower-carbon economy, while aligning with the minimum standards for EU Paris-Aligned Benchmark (EU PABs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011. The Index incorporates the Task Force on Climate-Related Financial Disclosures (TCFD) recommendations and are designed to exceed the minimum standards of the EU Paris-Aligned Benchmark.

Information (Source: Amundi)

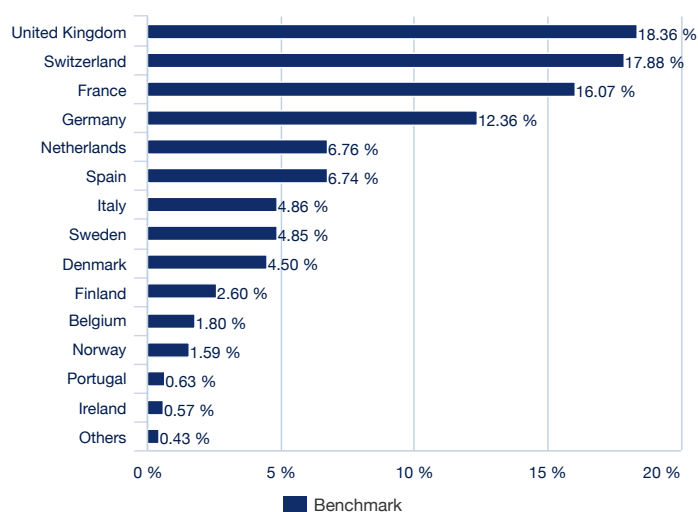
Asset class : **Equity**
Exposure : **Europe**

Holdings : **264**

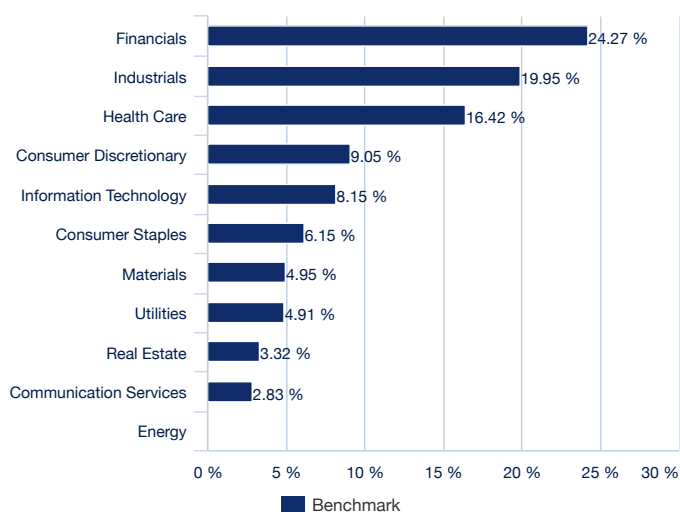
Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
ASML HOLDING NV	2.63%
SAP SE / XETRA	2.54%
SCHNEIDER ELECT SE	2.45%
ROCHE HLDG AG-GENUSS	2.25%
NOVO NORDISK A/S-B	2.24%
ASTRAZENECA GBP	2.21%
SIEMENS AG-REG	2.10%
NOVARTIS AG-REG	2.03%
ABB LTD-REG	1.74%
HSBC HOLDING PLC GBP	1.68%
Total	21.87%

Geographical breakdown (Source: Amundi)



Benchmark Sector breakdown (source : Amundi)



Management commentary

In Europe, the German stimulus plan and continued rate cuts by the ECB are improving the economic outlook. US equities underperformed European and emerging markets, with a notable retreat by the Magnificent 7. In March, the S&P 500 lost about 6%, while European equities were down only 4% and emerging markets gained 2%. Long-term interest rates in the Eurozone rose, while they remained stable in the US. At the same time, the dollar fell against the Euro, boosting gold, while the price of oil continued to rise.

EQUITY ■

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	USD
Classification	-
Type of shares	Accumulation
ISIN code	LU1437020065
Frequency of NAV calculation	Daily
Management fees and other administrative or operating costs	0.17%
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.

This document is designed exclusively for institutional, professional, qualified or sophisticated investors and distributors. It is not meant for the general public or private clients of any jurisdiction or those qualified as 'US Persons'. Approved investors in regard to the European Union are those which are defined as "Professional" investors in Directive 2004/39/EC of 21 April 2004 "MiFID" or, as the case may be, as defined under each local legislation and, insofar as the offer in Switzerland is concerned, "qualified investors" as set forth in the federal Law on Collective Investments (LPCC), the Ordinance on collective investments of 22 November 2006 (OPCC) and the FINMA 08/8 Circular regarding the legislation on collective investments of 20 November 2008. This document shall not, under any circumstance, be sent within the European Union to non "Professional" investors as defined by the MFI or under each local legislation, or in Switzerland to those investors which are not defined as "qualified investors" in the applicable law and regulations.