

Amundi MSCI EMU ESG Selection AE

FACTSHEET

Marketing
Communication

30/04/2026

EQUITY ■

Key Information (Source: Amundi)

Net Asset Value (NAV) : (A) 313.81 (EUR)
(D) 281.79 (EUR)

NAV and AUM as of : 30/04/2026

Assets Under Management (AUM) :
2,249.57 (million EUR)

ISIN code : LU0389811372

Bloomberg code : (A) CAIDXEC LX
(D) CAIDXED LX

Benchmark :
100% MSCI EMU ESG SELECTION P-SERIES 5%
ISSUER CAPPED INDEX

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%.

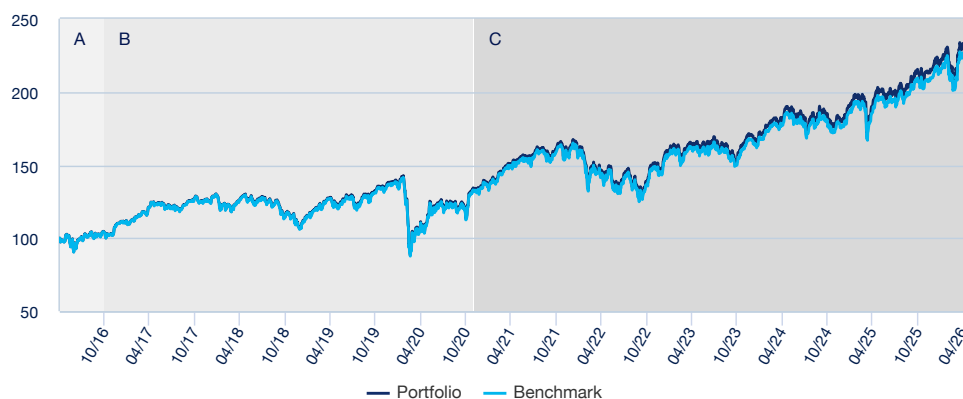
Risk Indicator (Source : Fund Admin)



⚠ The SRI represents the risk and return profile as presented in the Key Information Document (KID). The lowest category does not imply that there is no risk. The SRI is not guaranteed and may change over time. The risk indicator assumes you keep the product for 5 years. The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

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

Performances from 02/05/2016 to 30/04/2026 (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

Cumulative returns* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	Since
Since	31/12/2025	31/03/2026	30/01/2026	30/04/2025	28/04/2023	30/04/2021	23/09/2008
Portfolio	7.68%	11.30%	5.62%	22.22%	41.39%	56.04%	215.21%
Benchmark	7.47%	11.28%	5.63%	21.89%	39.83%	53.04%	203.37%
Spread	0.21%	0.03%	-0.01%	0.33%	1.55%	3.00%	11.84%

Calendar year performance* (Source: Fund Admin)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
Portfolio	19.58%	6.44%	17.00%	-11.02%	21.25%	-1.43%	28.56%	-14.78%	13.44%	3.64%
Benchmark	19.16%	6.07%	16.69%	-11.35%	20.74%	-1.48%	28.17%	-14.98%	13.39%	3.49%
Spread	0.42%	0.37%	0.31%	0.33%	0.51%	0.05%	0.39%	0.19%	0.05%	0.15%

Morningstar rating ©

Morningstar Overall Rating © : 3 stars

Morningstar Category © :
EAA FUND EUROZONE LARGE-CAP EQUITY

Rating date : 30/04/2026

Number of funds in the category : 1215

Information (Source: Amundi)

Fund structure : SICAV

Share-class inception date : 29/06/2016

Eligibility : -

Eligible PEA : Yes

Type of shares : (A) Accumulation
(D) Distribution

Minimum first subscription / subsequent :
1 thousandth(s) of (a) share(s)

Dealing times :

Orders received each day D day before 2pm CET

Entry charge (maximum) : 4.50%

Management fees and other administrative or operating costs :
0.30%

Exit charge (maximum) : 0.00%

Minimum recommended investment period : 5 years

Performance fees : No

Risk analysis (rolling) (Source: Fund Admin)

	1 year	3 years	5 years	10 years
Portfolio volatility	15.36%	14.47%	15.56%	17.48%
Benchmark volatility	15.06%	14.19%	15.30%	17.34%

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* 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.

* 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.

Meet the Team



Lionel Brafman
Head of the Index & Multistategies team



Vincent Masson
Senior Portfolio Manager - Index & Multistategies



Jerome Gueguen
Co-Portfolio Manager

Management commentary

The European economy has been hit hard by the energy shock. First quarter growth came in at 0.8% year-on-year, below forecasts. April data confirm the slowdown in activity. Prospects in the services sector are deteriorating (particularly in Germany), while indicators in the manufacturing sector (production and orders) are more positive, probably linked to precautionary restocking by manufacturers fearing price increases and shortages. Consumer confidence is also deteriorating (indicator close to historic lows). The eurozone unemployment rate remained unchanged at 6.2%.

Eurozone inflation rose more than expected, reaching 3% in April, compared with 2.60% in March 2026 (revised up by +0.1 pt), but core inflation has not yet reacted and only rose to 2.2%. Lacking visibility, the European Central Bank kept its key interest rates unchanged (2% for the deposit rate).

Equity markets rebounded strongly in April, with global indices rising by 9 to 10% and volatility falling (VIX<17%) after the announcement of the ceasefire in Iran. Europe, weakened by the blockade of the Strait of Hormuz and a new major energy shock, significantly underperformed (Eurostoxx 50 +5.6%) with a rise in the euro. Several European companies reported disappointing results, as consumers cut back on spending in the context of the conflict in the Middle East. The DAX 30 (+7.1%) significantly outperformed the CAC 40 (+3.8%).

Oil prices were highly volatile throughout April, fluctuating in line with the conflict between Iran and the United States. Brent prices had fallen to as low as \$90 per barrel with the announcement of the ceasefire at the start of the month, then rose above \$110 per barrel after the White House reiterated its "red lines" in negotiations with Tehran and ships were hit by gunfire.

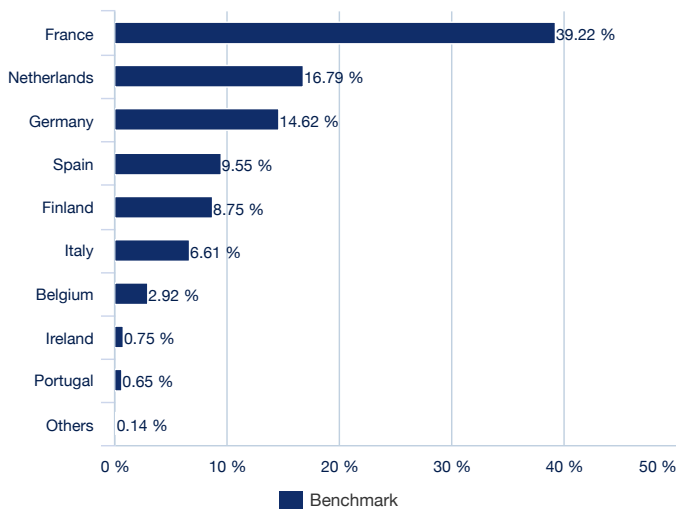
The dollar initially appreciated, then followed a downward trend, particularly against the euro. Gold continued its consolidation, ending at \$4,618 an ounce in April, after falling by -11.5% in March.

Index Data (Source : Amundi)

Description of the Index

MSCI EMU ESG Selection P-Series 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.

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

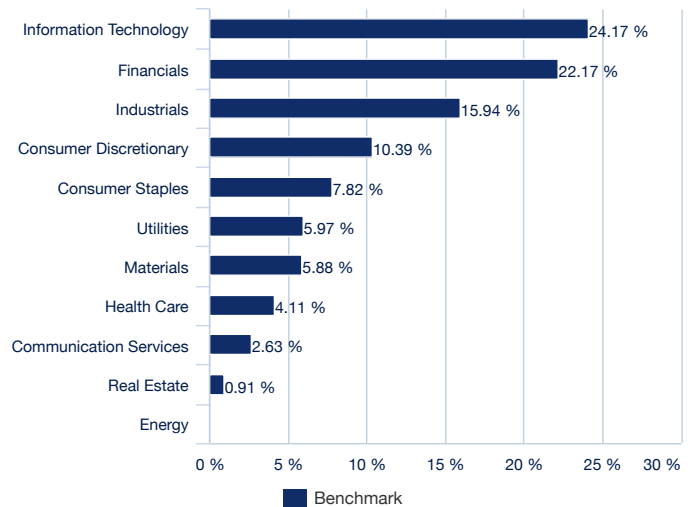


Top 10 benchmark holdings (source : Amundi)

Company	% of assets (Index)
ASML HOLDING NV	6.96%
NOKIA OYJ HELSINKI	6.21%
INFINEON TECHNOLOGIES AG	6.11%
SCHNEIDER ELECT SE	4.81%
IBERDROLA SA	4.14%
LVMH MOET HENNESSY LOUIS VUI	3.61%
STMICROELECTRONICS/P	3.44%
AIR LIQUIDE SA	3.38%
BNP PARIBAS	2.94%
L OREAL (PARIS)	2.84%
Total	44.44%

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

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



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Important information

This document is of an informative, non-contractual nature. The main characteristics of the funds are mentioned in the legal documentation available on the AMF website or on request made to the main offices of the management company. The legal documentation will be sent to you prior to subscribing to a fund. The duration of the Fund is unlimited. To invest means to assume risks: the values of UCITS stocks and shares are subject to market fluctuations and investments made may vary both upwards and downwards. Therefore, UCITS subscribers may lose all or part of the capital initially invested. Any person interested in investing in an UCITS should, preferably prior to subscription, to ensure this is in accordance with their pertaining legislation as well as the tax consequences of such an investment and have knowledge of the valid legal documents of each UCITS. The source of the data contained in this document is Amundi, unless otherwise mentioned. The date of the data contained herein is that indicated in the MONTHLY REPORT, unless otherwise stated. Please note that the management company may de-notify arrangements made for marketing as regards units or shares of the Fund in a Member State of the EU in respect of which it has made a notification.