

# AMUNDI MSCI EMU ESG LEADERS SELECT - AE

FACTSHEET

Marketing  
Communication

31/03/2025

EQUITY ■

## Key Information (Source: Amundi)

Net Asset Value (NAV) : (A) 256.40 ( EUR )  
(D) 235.56 ( EUR )

NAV and AUM as of : 31/03/2025

Assets Under Management (AUM) :

1,771.98 ( million EUR )

ISIN code : LU0389811372

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

Benchmark :

100% MSCI EMU ESG LEADERS SEL 5% CAPPED

## Objective and Investment Policy

AMUNDI MSCI EMU ESG LEADERS SELECT seeks to replicate, as closely as possible, the performance of the MSCI EMU ESG Leaders Select 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)



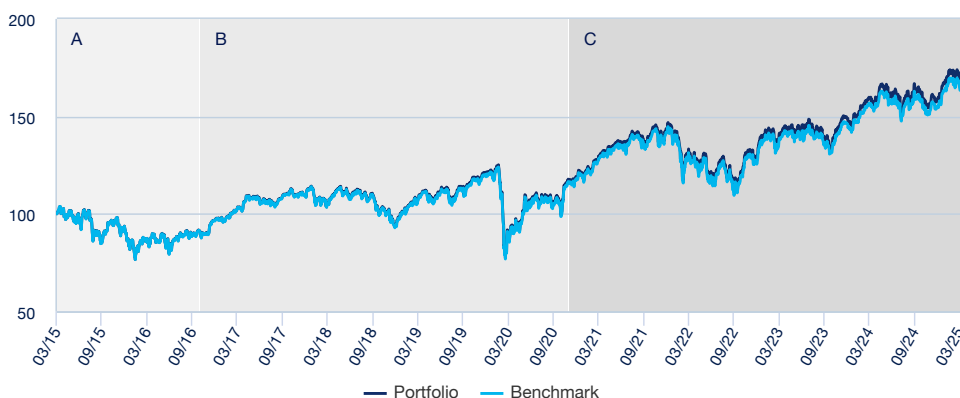
Lower Risk

Higher Risk

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 31/03/2015 to 31/03/2025 (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

### Cumulative returns\* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	Since
Since	31/12/2024	28/02/2025	31/12/2024	28/03/2024	31/03/2022	31/03/2020	23/09/2008
Portfolio	5.21%	-2.97%	5.21%	4.53%	28.58%	85.69%	157.54%
Benchmark	5.18%	-2.97%	5.18%	4.14%	27.31%	83.24%	149.17%
Spread	0.03%	-0.01%	0.03%	0.38%	1.27%	2.45%	8.37%

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

	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
Portfolio	6.44%	17.00%	-11.02%	21.25%	-1.43%	28.56%	-14.78%	13.44%	3.64%	10.71%
Benchmark	6.07%	16.69%	-11.35%	20.74%	-1.48%	28.17%	-14.98%	13.39%	3.49%	10.75%
Spread	0.37%	0.31%	0.33%	0.51%	0.05%	0.39%	0.19%	0.05%	0.15%	-0.04%

\* 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.

### Morningstar rating ©

Morningstar Overall Rating © : 3 stars

Morningstar Category © :

EUROZONE LARGE-CAP EQUITY

Rating date : 28/02/2025

Number of funds in the category : 1260

### 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	12.56%	14.63%	17.25%	17.93%
Benchmark volatility	12.51%	14.37%	17.04%	17.83%

\* 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.

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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

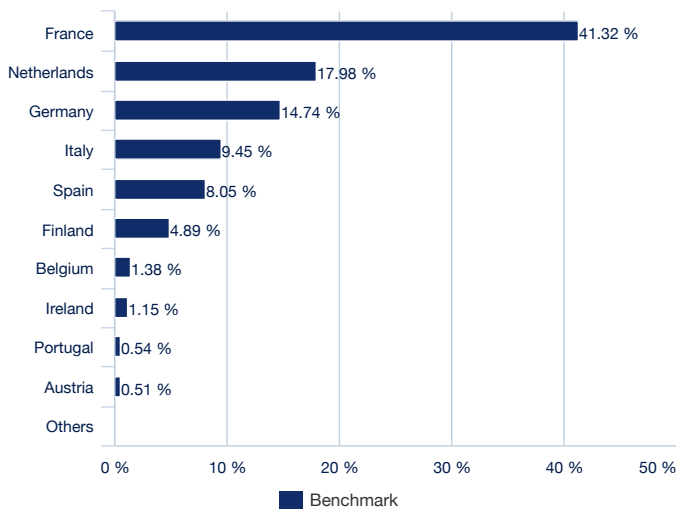
In Europe, the German recovery plan and the continuation of interest rate cuts by the ECB improve economic prospects. American stocks have underperformed compared to European and emerging markets, with a notable underperformance of the "Magnificent Seven." In March, the S&P 500 recorded a loss of about 6%, while European stocks only declined by 4% and emerging markets posted a gain of 2%. Long-term interest rates in the eurozone have increased, while they have remained stable in the United States. At the same time, the dollar has weakened against the euro, which has favored gold, while the price of oil continues to rise.

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.

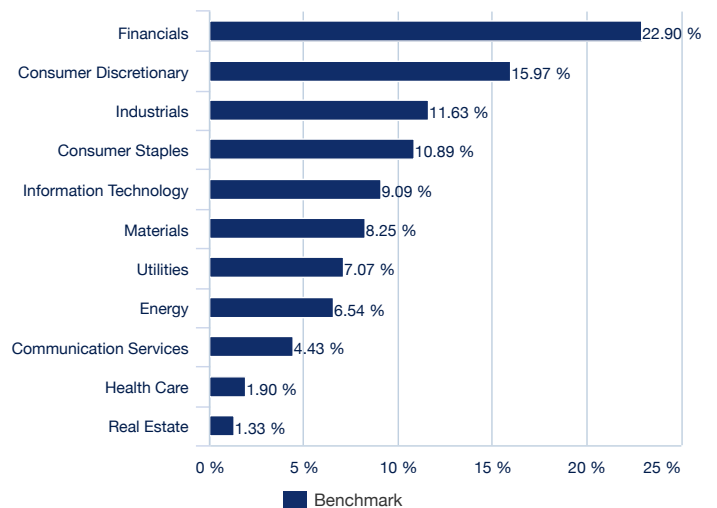
Geographical breakdown (Source: Amundi)



Top 10 benchmark holdings (source : Amundi)

Company	% of assets (Index)
TOTALENERGIES SE PARIS	5.14%
AIR LIQUIDE SA	4.48%
ASML HOLDING NV	4.48%
SCHNEIDER ELECT SE	4.44%
LVMH MOET HENNESSY LOUIS VUI	4.27%
IBERDROLA SA	3.85%
L OREAL (PARIS)	3.65%
BNP PARIBAS	3.52%
HERMES INTERNATIONAL	3.39%
INTESA SANPAOLO	3.21%
<b>Total</b>	<b>40.43%</b>

Benchmark Sector breakdown (source : Amundi)



Important information

This document is of an informative, non-contractual and simplified 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 PPCVM stocks and shares are subject to market fluctuations and investments made may vary both upwards and downwards. Therefore, POCVM subscribers may lose all or part of the capital initially invested. Any person interested in investing in an OPCVM 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 OPCVM. 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.