

Amundi Core MSCI Europe AE

FACTSHEET

Marketing
Communication

28/02/2026

EQUITY ■

Key Information (Source: Amundi)

Net Asset Value (NAV) : (A) 361.48 (EUR)
(D) 279.32 (EUR)

NAV and AUM as of : 27/02/2026

Assets Under Management (AUM) :
8,953.21 (million EUR)

ISIN code : LU0389811885

Bloomberg code : (A) CAIXEUC LX
(D) CAIXEUD LX

Benchmark : MSCI EUROPE

Objective and Investment Policy

The objective of this Sub-Fund is to track the performance of MSCI Europe Index (the "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%.

Risk Indicator (Source : Fund Admin)



Lower Risk

Higher Risk

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 29/02/2016 to 27/02/2026 (Source : Fund Admin)



A : Simulation based on the performance from September 25, 2008 to October 30, 2016 of the Luxembourgish Sub-Fund "INDEX EQUITY EUROPE" of the SICAV "AMUNDI FUNDS" managed by Amundi Asset Management and absorbed by AMUNDI INDEX MSCI EUROPE on October 31, 2016.

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

Cumulative returns* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	Since
Since	31/12/2025	30/01/2026	28/11/2025	28/02/2025	28/02/2023	26/02/2021	03/08/2009
Portfolio	7.50%	4.06%	10.37%	16.17%	48.38%	80.27%	320.47%
Benchmark	7.30%	4.05%	10.16%	16.10%	48.24%	79.29%	316.93%
Spread	0.21%	0.00%	0.21%	0.07%	0.14%	0.98%	3.53%

Calendar year performance* (Source: Fund Admin)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
Portfolio	19.45%	8.60%	15.87%	-9.38%	25.22%	-3.31%	26.22%	-10.54%	10.55%	1.70%
Benchmark	19.39%	8.59%	15.83%	-9.49%	25.13%	-3.32%	26.05%	-10.57%	10.61%	1.69%
Spread	0.06%	0.01%	0.04%	0.11%	0.09%	0.01%	0.17%	0.03%	-0.06%	0.01%

* 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 © : 4 stars

Morningstar Category © :
EAA FUND EUROPE LARGE-CAP BLEND EQUITY

Rating date : 28/02/2026

Number of funds in the category : 1791

Information (Source: Amundi)

Fund structure : SICAV

Share-class inception date : 29/06/2016

Eligibility : -

Eligible PEA : No

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	14.12%	12.61%	13.37%	15.52%
Benchmark volatility	13.89%	12.38%	13.12%	15.31%

* 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.

EQUITY ■

Meet the Team

**Lionel Brafman**

Head of the Index & Multistategies team

**Isabelle Lafargue**Head of Index & Multistategies Management –
Regional Funds**Quentin Berrou**

Portfolio Manager

Management commentary

In February, the global economic momentum remained favorable with declining inflation but a tense geopolitical context. In the United States, the manufacturing sector delivered positive surprises, while disinflation continued and the Fed maintained a cautious stance. In Europe, growth remains moderate, inflation is receding but business surveys are improving, with Ukraine at the center of the diplomatic agenda. In Asia, Japan is gradually recovering, China remains in a low-inflation environment, and India maintains robust momentum. In the markets, equities are performing positively, driven by Europe and Japan, yields are easing and the dollar is stable, while gold and oil are rising.

Equity markets generally advanced in February, with marked outperformance from Europe, Japan, and emerging markets excluding China, while U.S. equities posted negative returns. In Europe, indices maintained their positive *momentum*. The EuroStoxx50 recorded an increase of +3.2%, and the Stoxx Europe 600 rose by +3.7%, supported by improved earnings growth prospects and international flows. The CAC40 reached new records and clearly outperformed at +5.6%, ahead of the DAX30 at +3%.

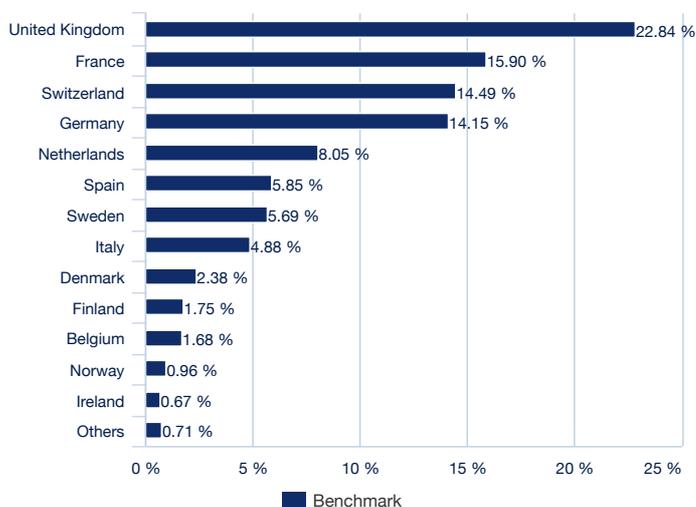
Index Data (Source : Amundi)

Description of the Index

The MSCI Europe Index comprises around 440 leading stocks from 15 European countries.

Breakdowns are those of the index.

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

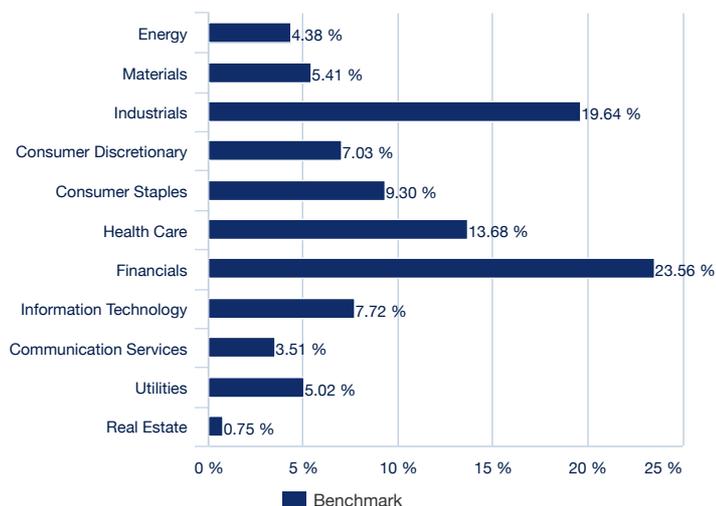


Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
ASML HOLDING NV	3.87%
ROCHE HLDG AG-GENUSS	2.26%
HSBC HOLDING PLC GBP	2.22%
ASTRAZENECA GBP	2.17%
NOVARTIS AG-REG	2.16%
NESTLE SA-REG	1.89%
SHELL PLC GBP	1.60%
SIEMENS AG-REG	1.53%
SAP SE / XETRA	1.45%
BANCO SANTANDER SA MADRID	1.32%
Total	20.47%

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

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



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.