AMUNDI ACTIONS EUROPE RESPONSABLE - I

FACTSHEET

Marketing Communication

31/05/2026

EQUITY

Article 8

Key Information (Source: Amundi)

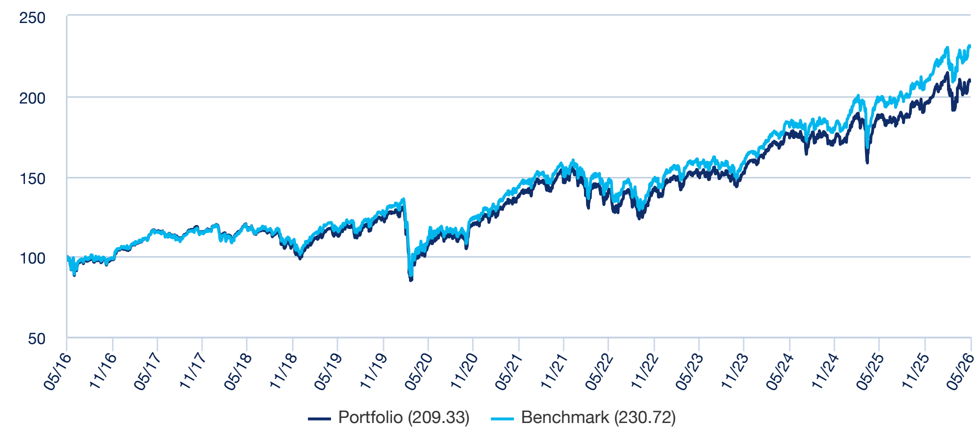
Net Asset Value (NAV) : **165,636.16 (EUR)**
NAV and AUM as of : **29/05/2026**
Assets Under Management (AUM) : **64.06 (million EUR)**
ISIN code : **FR0010807842**
Benchmark : **MSCI EUROPE**
Morningstar Overall Rating © : **3**
Morningstar Category © :
EAA FUND EUROPE LARGE-CAP BLEND EQUITY
Number of funds in the category : **1785**
Rating date : **30/04/2026**

Objective and Investment Policy

The investment team aims to outperform the MSCI Europe by investing in European stocks selected via an investment process combining financial and extra-financial criteria. Stock selection is based on the SRI principles (Socially Responsible Investment) which incorporate ESG (Environmental, Social and Governance) analysis into traditional financial analysis. Stocks are selected without any sector bias.

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

Performance evolution (rebased to 100) from 30/05/2016 to 29/05/2026* (Source: Fund Admin)



Rolling performances * (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Since
Since	31/12/2025	30/04/2026	27/02/2026	30/05/2025	31/05/2023	31/05/2021	31/05/2016	06/10/2009
Portfolio	4.66%	2.68%	-2.45%	12.11%	40.50%	52.56%	110.80%	253.86%
Benchmark	7.50%	3.16%	0.19%	16.70%	48.75%	61.17%	132.54%	295.35%
Spread	-2.84%	-0.48%	-2.64%	-4.58%	-8.25%	-8.61%	-21.74%	-41.49%

Calendar year performance * (Source: Fund Admin)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
Portfolio	16.67%	7.08%	16.57%	-10.59%	25.23%	-3.20%	25.59%	-13.24%	11.32%	2.12%
Benchmark	19.39%	8.59%	15.83%	-9.49%	25.13%	-3.32%	26.05%	-10.57%	10.24%	2.58%
Spread	-2.72%	-1.51%	0.74%	-1.09%	0.11%	0.12%	-0.46%	-2.67%	1.08%	-0.46%

*** Source: Fund Admin. The above results pertain to full 12-month period per calendar year. All performances are calculated net income reinvested and net of all charges taken by the Sub-Fund and expressed with the round-off superior. The value of investments may vary upwards or downwards according to market conditions.**

The investor's should take into account all the features or objectives of the fund before deciding to invest in it. There is no guarantee that the ESG considerations will improve the investment strategy or performance of a fund.

Risk & Reward Profile (SRRI) (Source: Fund Admin)

1 2 3 4 **5** 6 7

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

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

Risk analysis (rolling) (Source: Fund Admin)

	1 year	3 years	5 years	10 years
Portfolio volatility	12.64%	14.33%	14.04%	16.12%
Benchmark volatility	11.52%	13.94%	13.66%	15.94%
Ex-post Tracking Error	2.20%	1.73%	1.65%	1.51%
Portfolio Information ratio	-2.09	-1.26	-0.73	-0.70
Sharpe ratio	0.80	0.60	0.48	0.43
Beta	1.08	1.02	1.02	1.01

** 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.*

Performance analytics (Source: Fund Admin)

	Inception to date
Maximum drawdown	-35.30%
Recovery period (days)	377
Worst month	03/2020
Lowest return	-14.30%
Best month	11/2020
Highest return	14.17%

Meet the Team

Isabelle Lafargue

Head of Index & Multistrategies Management – Regional Funds

Management commentary

Sector: Textile, Apparel

The textile, apparel, and luxury sector faces several major ESG challenges, particularly related to social and environmental risks present upstream in companies' supply chains. The global supply chains of the apparel and footwear sector are indeed vast and complex, making human rights violations frequent in many regions, especially in China, India, and Southeast Asia. This includes risks related to forced labor, migrant and child labor, and violations of labor rights. From an environmental perspective, regulations are increasingly requiring textile companies to implement enhanced due diligence within their supply chains to address major risks such as waste pollution or the impacts of deforestation. Furthermore, regulatory developments, particularly within the European Union, have introduced new requirements aimed at optimizing resource use through more circular business models.

Kering is considered a leading company in the luxury sector thanks to its rigorous environmental and social due diligence practices in the supply chain. The company recently announced science-based environmental targets aligned with the SBTN framework, becoming the first company in the fashion industry to adopt targets concerning land and freshwater. Kering also demonstrates ambitions in circularity and resource use. From a social perspective, the company is well positioned in responsible sourcing and human rights due diligence. Finally, Kering has faced controversy over responsible marketing in recent years, to which it has responded proactively, notably by creating a Brand Trust Office.

H&M has developed a "fast-fashion" business model, which presents particularly significant challenges both socially and environmentally. Despite this, the company is considered to have leading practices in its sector, thanks to the implementation of a comprehensive circular economy strategy. The company also has SBTi-verified targets, aiming to achieve carbon neutrality by 2040. H&M has been involved in several human rights issues throughout its supply chain, particularly in China and Myanmar.

The ESG strategy of **Nike** is mainly built around its "Move to Zero" initiative, which aims for carbon neutrality and "zero waste." The company has set an SBTi target, aiming to reduce its scope 1, 2, and 3 emissions. Part of its decarbonization efforts focuses on material use and the circular economy. Nike invests in the development of more efficient and sustainable materials, as well as in deploying various end-of-life solutions for its products (recycling, refurbishment, reuse). On the social front, Nike has faced controversies related to allegations of sexual discrimination within its workforce, as well as human rights violations in its supply chain.

Ralph Lauren demonstrates an overall strong ESG profile compared to its competitors. The company has a target to reduce its carbon footprint by 30% by 2030, validated by the SBTi initiative. Ralph Lauren is making progress toward its circular economy goals, having achieved 100% recycled cotton and being on track to reach 100% of key raw materials from sustainable sources. Although the scale of its supply chain presents challenges, Ralph Lauren demonstrates solid practices and a proactive approach to managing risks related to forced labor, notably by committing to a purchasing practices policy.

Portfolio Breakdown (Source: Amundi group)

Main overweights (% assets, source: Amundi)

	Portfolio	Benchmark	Spread (P - B)
BOLIDEN AB	1.58%	0.12%	1.46%
ASML HOLDING NV	5.81%	4.42%	1.39%
CARLSBERG AS	1.48%	0.09%	1.39%
LLOYDS BANKING GROUP PLC	1.93%	0.56%	1.37%
BUNZL PLC	1.42%	0.07%	1.34%
CIE GENERALE ETS MICHELIN	1.47%	0.17%	1.30%
SWISS RE AG	1.59%	0.32%	1.28%
3I GROUP PLC	1.42%	0.21%	1.21%
SAP SE	2.44%	1.30%	1.15%
BAWAG GROUP AG	1.15%	0.10%	1.05%
Total	**20.30%**	**7.35%**	**12.94%**

The holdings listed should not be considered recommendations to buy or sell any particular security listed.

Main underweights (% assets, source: Amundi)

	Portfolio	Benchmark	Spread (P - B)
SHELL PLC	-	1.69%	-1.69%
TOTALENERGIES SE	-	1.23%	-1.23%
BRITISH AMERICAN TOBACCO PLC	-	0.97%	-0.97%
BP PLC	-	0.77%	-0.77%
INFINEON TECHNOLOGIES AG	0.09%	0.86%	-0.76%
UBS GROUP AG	0.40%	1.04%	-0.64%
NOVO NORDISK A/S	0.42%	1.04%	-0.62%
RIO TINTO PLC	0.23%	0.84%	-0.61%
NESTLE SA	1.23%	1.84%	-0.61%
BANCO SANTANDER SA	0.68%	1.28%	-0.61%
Total	**3.06%**	**11.56%**	**-8.50%**

The holdings listed should not be considered recommendations to buy or sell any particular security listed.

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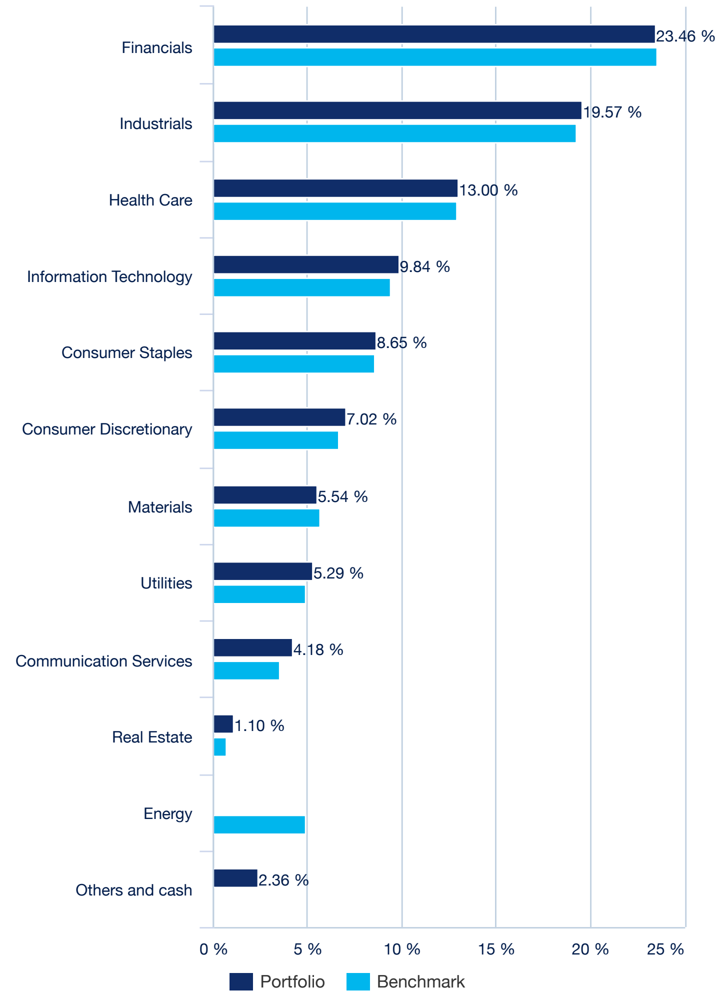
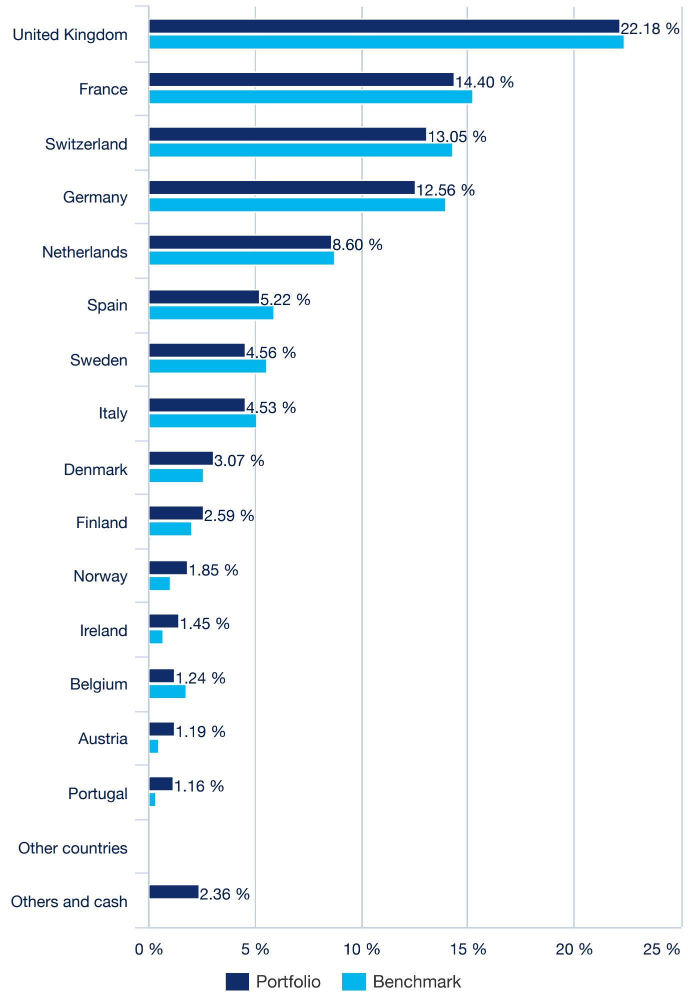
Sector breakdown (Source: Amundi) *



** Excluding derivatives instruments.*

Geographical breakdown (Source: Amundi) *



** Excluding derivatives instruments.*

Top ten issuers (% assets, source: Amundi)

	Portfolio
ASML HOLDING NV	5.81%
NOVARTIS AG	2.58%
ASTRAZENECA PLC	2.56%
SAP SE	2.44%
HSBC HOLDINGS PLC	2.26%
LLOYDS BANKING GROUP PLC	1.93%
SIEMENS AG	1.93%
ROCHE HOLDING AG	1.71%
ABB LTD	1.71%
ROLLS-ROYCE HOLDINGS PLC	1.70%
Total	**24.64%**

The holdings listed should not be considered recommendations to buy or sell any particular security listed.

Sub-Fund Statistics (Source: Amundi)

Total portfolio holdings	166

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Information (Source: Amundi)

Fund structure	Mutual Fund (FCP)
Applicable law	under French law
Management Company	Amundi Asset Management
Custodian	CACEIS Bank
Share-class inception date	05/10/2009
Share-class reference currency	EUR
Type of shares	Accumulation and/or Distribution
ISIN code	FR0010807842
Minimum first subscription / subsequent	1 Share(s) / 1 thousandth(s) of (a) share(s)
Frequency of NAV calculation	Daily
Dealing times	Orders received each day D day before 12:25
Entry charge (maximum)	2.50%
Max. direct annual management fees (taxes incl.)	0.80% -
Maximum indirect annual management fees including taxes	-
Performance fees	Yes
Maximum performance fees rate (% per year)	20.00 %
Exit charge (maximum)	0.00%
Management fees and other administrative or operating costs	0.80%
Minimum recommended investment period	5 years
Benchmark index performance record	21/02/2003 : 100.00% MSCI EUROPE

EQUITY ■

Important information

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SRI Terminology

Socially Responsible Investment (SRI)

The SRI expresses sustainable development objectives in investment decisions by adding Environmental, Social and Governance (ESG) criteria in addition to the traditional financial criteria.

SRI thus aims to balance economic performance and social and environmental impact by financing companies and public entities which contribute to sustainable development whatever their business sector. By influencing the governance and behaviour of stakeholders, SRI promotes a responsible economy.

ESG criteria

The criteria are extra-financial criteria used to assess the Environmental, Social and Governance practices of companies, states or local authorities:
“E” for Environment (energy and gas consumption levels, water and waste management, etc.).
“S” for Social/Society (respect for human rights, health and safety in the workplace, etc.).
“G” for Governance (independence of board of directors, respect for shareholders’ rights, etc.)

ESG rating scale

Rating scale from A (best score) to G (worst score)

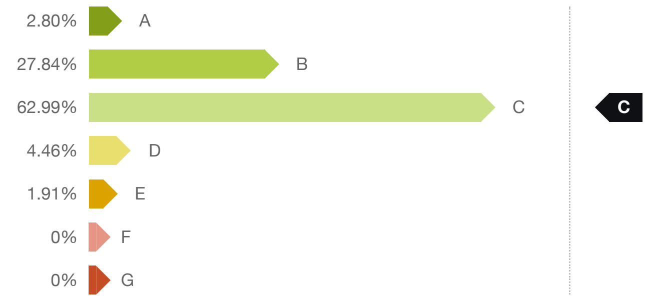
AVERAGE ESG RATING (source : Amundi)

Environmental, social and governance rating

ESG Benchmark

100% MSCI EUROPE

Portfolio Breakdown by ESG Rating[1]



ESG Scores and Ratings

	Portfolio	Benchmark
E Score	0.98	0.73
S Score	0.98	0.65
G Score	0.83	0.44
ESG Score	1.23	0.80
ESG Rating c.	C	C

Coverage of ESG¹ analysis (Source: Amundi)

Number of issuers in the portfolio	161
% of the portfolio with an ESG rating²	100%

ISR Label

Sustainability Level (source : Morningstar)

The sustainability level is a rating produced by Morningstar that aims to independently measure the level of responsibility of a fund based on the values in the portfolio. The rating ranges from very low (1 Globe) to very high (5 Globes).

Source Morningstar ©
Sustainability Score - based on corporate ESG risk analysis provided by Sustainalytics used in the calculation of Morningstar's sustainability score.

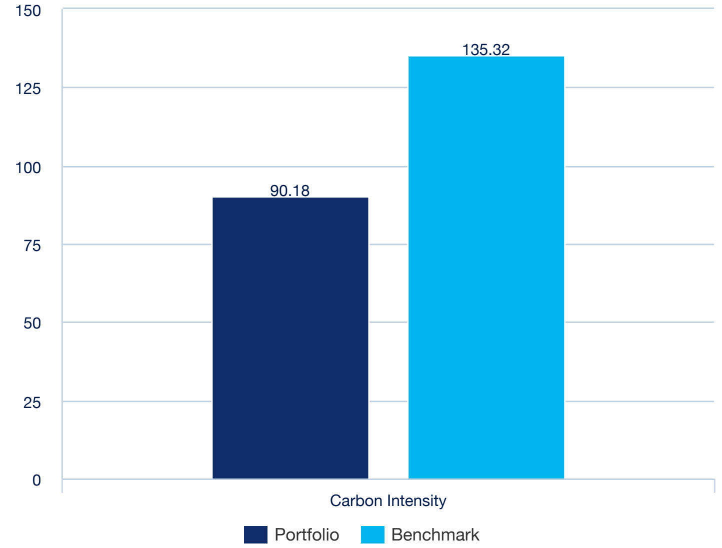
MorningstarSustainabilityRatingDate : **31/03/2026**

¹ Outstanding securities in terms of ESG criteria excluding cash assets.
The decision of the investor to invest in the promoted fund should take into account all the characteristics or objectives of the fund.

Focus on Environmental, Social and Governance key performance indicators

In addition to the overall ESG assessment of the portfolio and the E, S and G dimensions, the manager uses impact indicators to assess the ESG quality of his portfolio. Four representative indicators of Environment, Social, Human Rights and Governance have been identified. The manager's minimum objective is to deliver a quality score higher than that of the index on at least two of the indicators.

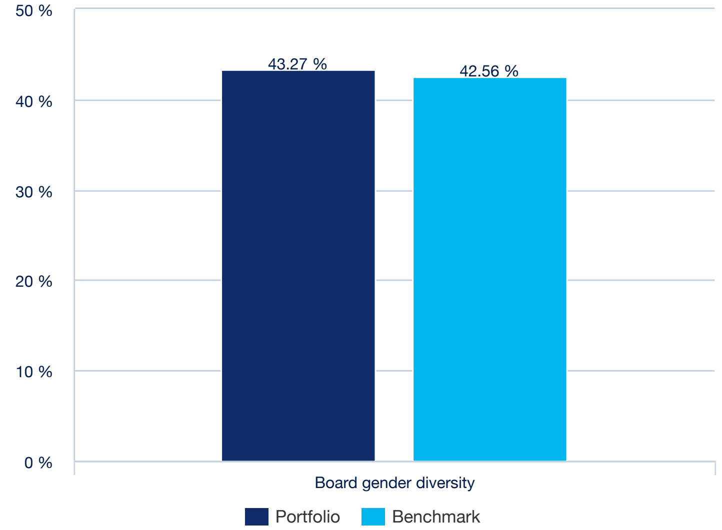
ENVIRONMENT:Carbon intensity



GHG intensity of investee companies – tCO2eq/€m de revenus
Source : Trucost

Coverage rate (Portfolio/Benchmark)	100%	99.44%

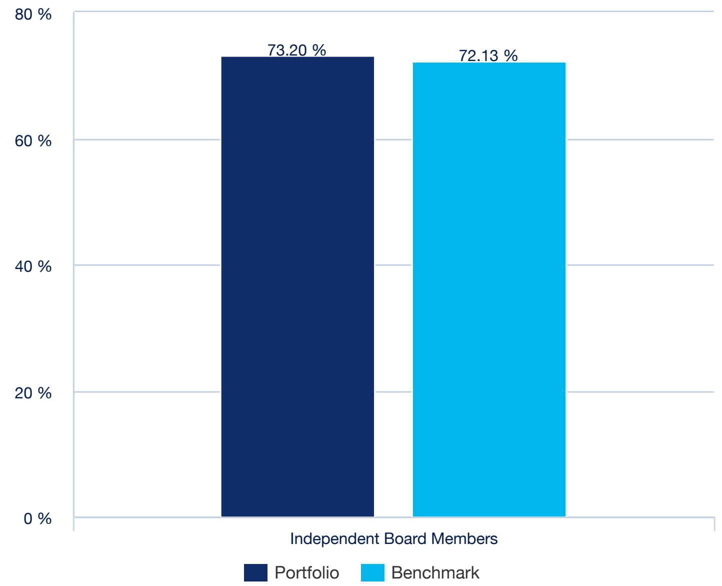
SOCIAL : Board gender diversity



Average ratio of female to male board members in investee companies, expressed as a percentage of all board members
Source : Refinitv, ISS, MSCI

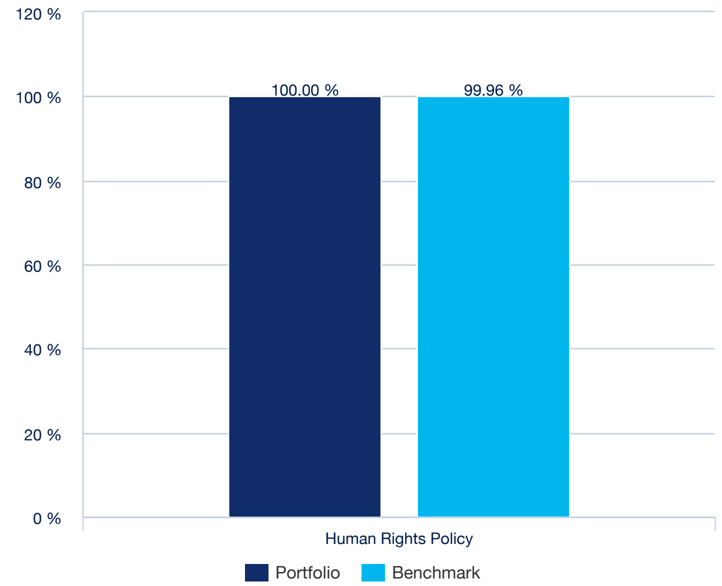
Coverage rate (Portfolio/Benchmark)	100%	99.94%

GOVERNANCE:Independent board members



Coverage rate (Portfolio/Benchmark)	100%	99.86%

RESPECT FOR HUMAN RIGHTS: decent work and freedom of association



Coverage rate (Portfolio/Benchmark)	100%	99.86%

Sources and definitions

Carbon Intensity:PAI 3 measures carbon emissions expressed in million euros (€ million) of revenue. The Greenhouse Gas intensity of the relevant portfolio is determined by calculating the portfolio weighted average of the total greenhouse gas emissions intensity per million euros of sales of the companies in the portfolio (t/EUR million sales).

Amundi relies on the data provider S&P-Trucost, whose methodology is based on the Greenhouse Gas Protocol:
Scope 1: Direct emissions generated by resources owned or controlled by the company.
Scope 2: Indirect emissions generated by the purchase or production of electricity, steam, or heat.
Scope 3: All other indirect emissions, both upstream and downstream of the value chain. For data robustness reasons, we have chosen to use emissions from upstream Scope 3 activities.

Board gender diversity:The % board gender diversity of the relevant portfolio is determined by calculating the portfolio weighted average of the percentage of board members who are female in investee companies, expressed as a percentage of all board members. The PAI indicator uses the "relevant" approach, meaning that the denominator is determined by considering the relevant portfolio. When the coverage of board gender diversity is less than 100%, the weights of the portfolio are adjusted to account for incomplete data coverage. Data source : Refinitiv, ISS, MSCI and CRISIL.

Independent board members:Board independence. average percentage of independent directors on the Board of Directors. Data provider: Refinitiv

Human rights policy:Board independence. average percentage of independent directors on the Board of Directors. Data provider: Refinitiv