Amundi MSCI EMU SRI Climate Paris Aligned UCITS ETF Acc

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Marketing Communication

31/07/2026

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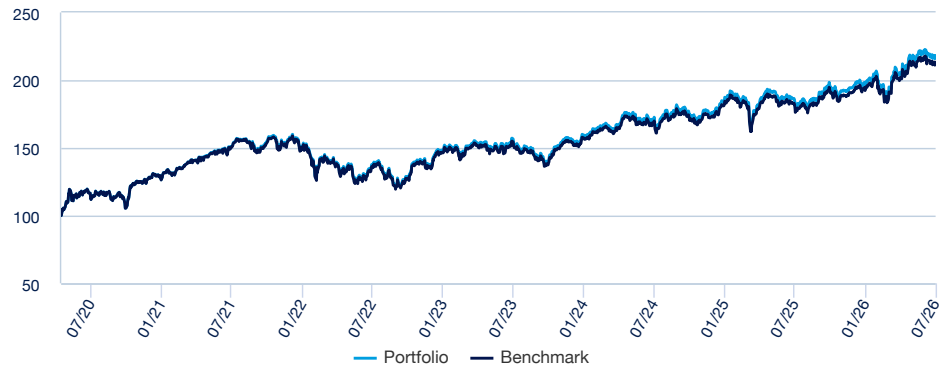
Objective and Investment Policy

This Sub-Fund is passively managed. The objective of this Sub-Fund is to track the performance of MSCI EMU SRI Filtered PAB Index, and to minimize the tracking error between the net asset value of the Sub-Fund and the performance of the Index. The anticipated level of the tracking error, under normal market conditions, is indicated in the prospectus of the Sub-Fund. The Index is a Net Total Return Index: dividends net of tax paid by the index constituents are included in the Index return. The Sub-Fund promotes environmental and/or social characteristics through among others, replicating an Index integrating an environmental, social and governance ("ESG") rating. MSCI EMU SRI Filtered PAB Index is an equity index based on the MSCI EMU index representative of the large and mid-cap stocks across 10 developed market countries in the European Economic and Monetary Union (as of November 2021) (the "Parent Index"). The Index provides exposure to companies with outstanding ESG ratings and excludes companies whose products have a negative social or environmental impact. In addition, the Index aims to represent the performance of a strategy that re-weights securities according to the opportunities and risks associated with the climate transition, in order to meet the minimum requirements of the EU Regulation on Paris Agreement Benchmarks (EU PAB). The ESG key issues include mainly carbon intensity. For further information on the exclusions applied by the Index pursuant to the EU Paris-aligned Benchmarks (PAB), please refer to the "Guidelines on funds' names using ESG or sustainability-related terms" section of the Prospectus. The limits of the approach adopted are described in the Sub-Fund's prospectus through risk factors such as Sustainable investment risk. The ESG score of companies is calculated by an ESG rating agency, using raw data, models and estimates collected/calculated using methods specific to each provider. Due to the lack of standardisation and the uniqueness of each methodology, the information provided may be incomplete. Assessment of sustainability risks is complex and may be based on ESG data which is difficult to obtain, incomplete, estimated, out of date and/or otherwise materially inaccurate. Even when identified, there can be no guarantee that these data will be correctly assessed. More information about the composition of the index and its operating rules are available in the prospectus and at: msci.com The Index value is available via Bloomberg (MXEMSXNE). The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the Index. The Investment Manager will be able to use derivatives in order to deal with inflows and outflows and also if it allows a better exposition to an Index constituent. In order to generate additional income to offset its costs, the Sub-Fund may also enter into securities lending operations.

Performances from 15/05/2020 to 31/07/2026 (Source : Fund Admin)



Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	13.60%	13.19%	16.23%
Benchmark volatility	13.59%	13.18%	16.23%
Ex-post Tracking Error	0.13%	0.13%	0.22%
Sharpe ratio	1.40	0.72	0.72

* 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 Tracking Error indicator measures the performance's difference between the fund and the benchmark

Cumulative returns* (Source: Fund Admin)

Since	YTD 31/12/2025	1 month 30/06/2026	3 months 30/04/2026	1 year 31/07/2025	3 years 31/07/2023	5 years 30/07/2021	Since 15/05/2020
Portfolio	11.00%	-2.13%	5.45%	18.12%	38.58%	44.04%	117.09%
Benchmark	10.62%	-2.15%	5.14%	17.69%	37.45%	41.34%	112.30%
Spread	0.38%	0.01%	0.31%	0.43%	1.13%	2.70%	4.79%

Morningstar rating ©

Morningstar Overall Rating © : **3 stars**
Morningstar Category © :
EAA FUND EUROZONE LARGE-CAP EQUITY
Rating date : **30/06/2026**
Number of funds in the category : **1210**

Calendar year performance* (Source: Fund Admin)

	2025	2024	2023	2022	2021
Portfolio	10.91%	12.60%	15.25%	-13.67%	23.40%
Benchmark	10.57%	12.35%	14.93%	-13.95%	22.58%
Spread	0.34%	0.24%	0.32%	0.28%	0.81%

** 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.*

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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.

We have classified this product as 4 out of 7, which is a medium risk class. This rates the potential losses from future performance at a medium level, and poor market conditions could impact our capacity to pay you. Additional risks: Market liquidity risk could amplify the variation of product performances. This product does not include any protection from future market performance so you could lose some or all of your investment. Beside the risks included in the risk indicator, other risks may affect the Sub-Fund's performance. Please refer to the Amundi Index Solutions prospectus.

Characteristics (source: Amundi)

VL	**A : 108.54 EUR**
Assets Under Management (AUM)	**118.45 (million EUR)**
Management fees and other administrative or operating costs *	**0.18%**
NAV and AUM as of	**31/07/2026**
ISIN code	**A : LU2109787635**
Replication type	**Physical**
Benchmark	**100% MSCI EMU SRI FILTERED PAB**
Type of shares	**Accumulation**
Fund structure	SICAV under Luxembourg law
UCITS compliant	UCITS
Management Company	Amundi Luxembourg SA
Primary Market Maker	BNP Paribas
Administrator	CACEIS Bank, Luxembourg Branch
Custodian	CACEIS Bank, Luxembourg Branch
Independent auditor	DELOITTE AUDIT
Share-class inception date	10/03/2020
First NAV	50.00 (EUR)
Date of the first NAV	10/03/2020
Share-class reference currency	EUR
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Minimum recommended investment period	5 years
Fiscal year end	September

* For more information regarding the full set of fees borne by the fund, please refer to its Key Information Document (KID). Transaction fees and commissions may apply when trading ETFs.

Amundi Asset Management, SAS (French : Société par Actions Simplifiée) with a capital of 1 143 615 555 €
AMF approved Portfolio Management Company- GP number 04000036
Corporate address: 91-93, Boulevard Pasteur - 75015 Paris- France 437 574 452 RCS Paris
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Meet the Team

Lionel Brafman
Head of the Index & Multistrategies team

Jerome Gueguen
Portfolio manager

Vincent Masson
Co-Portfolio Manager

Index Data (Source : Amundi)

Description of the Index

MSCI EMU SRI Filtered PAB Index is an equity index based on the MSCI EMU index representative of the large and mid-cap stocks across 10 developed market countries in the European Economic and Monetary Union (as of November 2021) (the "Parent Index"). The Index provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies whose products have negative social or environmental impacts. Additionally, the Index aims to represent the performance of a strategy that reweights securities based upon the opportunities and risks associated with the climate transition to meet the EU Paris-aligned benchmark (EU PAB) regulation minimum requirements.

Information (Source: Amundi)

Asset class : **Equity**
Exposure : **Eurozone**
Benchmark index currency : **EUR**

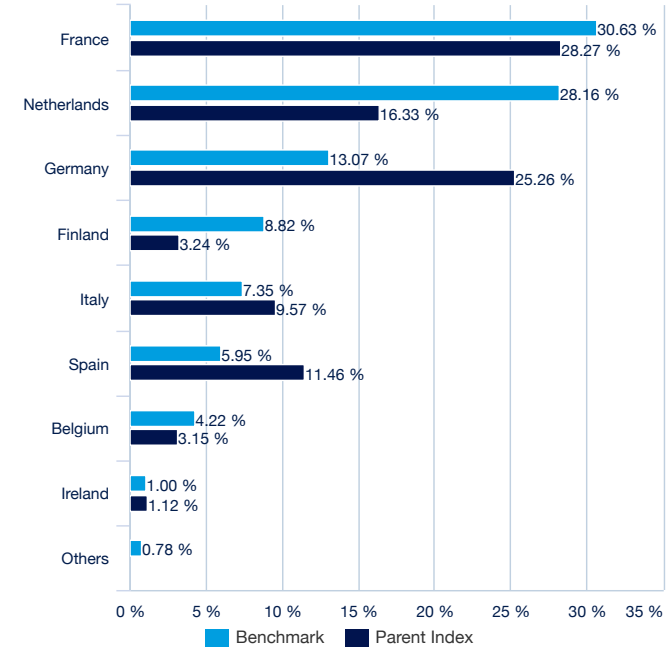
Holdings : **65**

Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)	% assets (Parent index)
ASML HOLDING NV	8.12%	8.35%
AXA SA	5.42%	1.06%
SCHNEIDER ELECT SE	5.28%	2.33%
ING GROEP NV	4.36%	1.32%
DASSAULT SYSTEMES SE	4.32%	0.20%
DEUTSCHE BOERSE AG	3.77%	0.72%
NOKIA OYJ HELSINKI	3.31%	0.60%
LEGRAND SA	3.19%	0.50%
PROSUS NV	3.10%	0.78%
HERMES INTERNATIONAL	3.03%	0.60%
Total	**43.90%**	**16.45%**

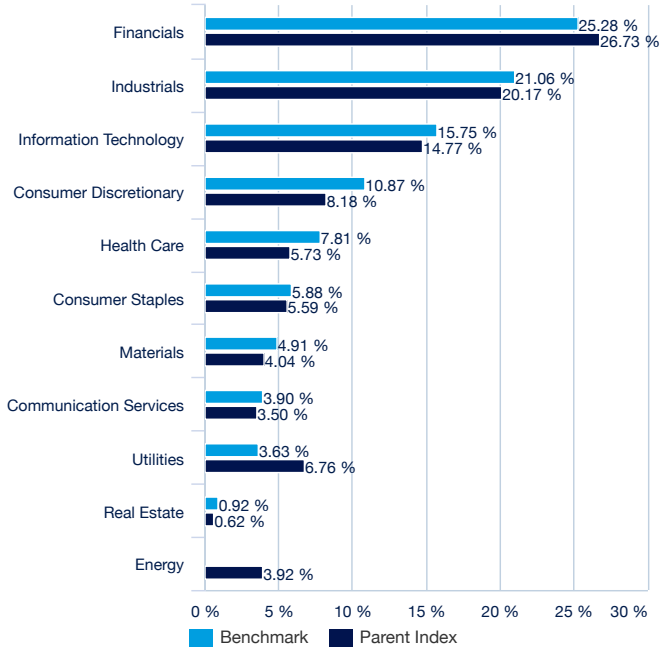
Parent index : **MSCI EMU**

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



Parent index : **MSCI EMU**

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



Parent index : **MSCI EMU**

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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.

Evaluation by ESG criteria (Source: Amundi)

	Benchmark	Parent index
Overall Rating	8.97	7.97
Environment	7.35	6.73
Social	5.84	5.57
Governance	6.96	6.57

Parent index : **MSCI EMU**

ESG criteria

The criteria are extra-financial criteria used to assess the Environmental, Social and Governance practices of companies.

Environmental, Social, and Governance risks and opportunities are posed by large scale trends (e.g. climate change, resource scarcity, demographic shifts) as well as by the nature of the company's operations.

Scores are on a 0-10 scale, with 10 being the best.

"E" for Environment (Climate Change, Natural Resources, Pollution & Waste and Environmental Opportunities)

"S" for Social (Human Capital, Product Liability, Stakeholder Opposition and Social Opportunities)

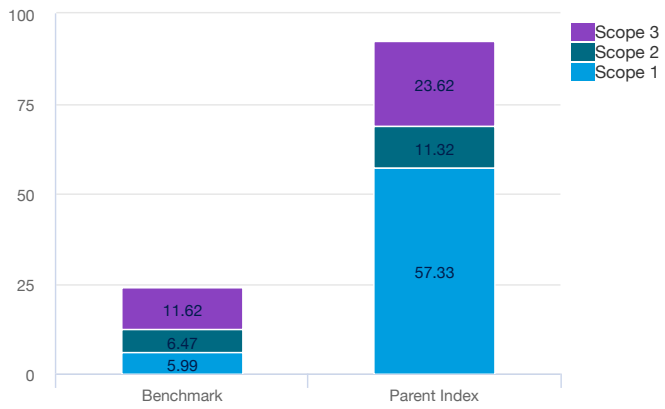
"G" for Governance (Corporate Governance and Corporate Behavior)

Source: Raw ESG data for companies are provided by MSCI

Carbon footprint

Carbon footprint: carbon emissions per euro million invested

	Benchmark	Parent Index
Total carbon portfolio footprint (Index/Parent index) :	24.08	92.27



Parent index : **MSCI EMU**

Carbon footprint

This indicator measures the portfolio's carbon emissions in metric tonnes of carbon equivalent (tCO2e) per euro million invested.
This is an indicator of the emissions generated by investment in this portfolio.

Definition of scopes :

- Scope 1 : all emissions that arise directly from sources that are owned or controlled by the company.

- Scope 2 : all indirect emissions generated by the purchase or production of electricity, steam or heat.

- Scope 3 : All other indirect emissions, upstream and downstream of the value chain. For reasons of data robustness, Amundi has chosen to use emissions from activities upstream of Scope 3 - Source: Trucost EEI-O model (input/output model extended to the Trucost environment).

Source : The carbon emissions data is supplied by Trucost. It corresponds to companies' annual emissions expressed in tCO2e, which covers the six greenhouse gases defined in the Kyoto protocol whose emissions are converted into global warming potential (GWP) in CO2 equivalent.

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Listing data (source : Amundi)

Place	CCY	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Six Swiss Exchange	EUR	SRHE SW	ISRHE	SRHE.S	ISRHE=BNPP
Deutsche Boerse (Xetra)	EUR	SRHE GY	ISRHE	SRHE.DE	ISRHE=BNPP
Euronext Paris	EUR	EESG FP	ISRHE	LES2.PA	ISRHE=BNPP
LSE	GBP	SRHE LN	-	SRHE.L	-
Euronext Amsterdam	CHF	LESE NA	ILESE	SRHE.AS	ILESECHFINAV=SOLA
Euronext Milan	EUR	CMUSRI IM	ISRHE	CMUSRI.MI	ISRHE=BNPP

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Important information

Note on the Fund management company and the fund
Sub-fund of the Luxembourg SICAV Amundi Index Solutions (the 'Sub-fund' or the 'Fund' and the 'SICAV'). The SICAV is an undertaking for collective investment in transferable securities existing under Part I of the Luxembourg law of 17 December 2010, organised as a société dinvestissement à capital variable and registered with the Luxembourg Trade and Companies Register under number B206810. The SICAV has its registered office at 5, allée Scheffer, L-2520 Luxembourg. The Sub-fund has been authorised for public sale by the Commission de Surveillance du Secteur Financier of Luxembourg and in France by the AMF. The SICAV has other Sub-funds which are described in the prospectus. Not all sub-funds will necessarily be registered or authorized for sale in jurisdictions of all investors.

The Fund is described in a Key Information Document (KID), or Key Investor Information Document (KIID) for UK investors, and prospectus. The Funds KID, or KIID for UK investors, must be made available to potential subscribers prior to subscription.
The Funds reference material (KIID, prospectus, annual and semi-annual reports) can be obtained from Amundi on request, or obtained via the amundietf.com website.
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Potential investors in the UK should be aware that none of the protections afforded by the UK regulatory system will apply to an investment in a Fund and that compensation will not be available under the UK Financial Services Compensation Scheme.
Regarding Funds admitted on a regulated market, the listing is subject to a volatility control mechanisms to ensure that the ETF price does not deviate significantly from a reference price set by the listing rules of the relevant regulated market, notably through the implementation of a trading halt mechanism in case of significant deviation from this reference price.

The Fund offers no capital guarantee. Investors may not get back the full amount of their initial investment, particularly in the event that the benchmark index falls. Subscribing to a UCITS may involve risks. Potential investors are advised to read the Funds risk profile, which is described in detail in the prospectus. The amount that is reasonable to invest in the Fund will depend on the personal circumstances of each investor. To determine this amount, investors should take into account their financial situation, personal assets, and current and future requirements, as well as considering their willingness to accept risks or conversely their preference to invest cautiously. Investors are also strongly recommended to sufficiently diversify their investments so as to avoid being exposed solely to the risks of this Fund. Investors should therefore seek advice in this regard from their usual advisors (legal, tax, financial and/or accounting) before purchasing any units of the Fund.
The source of the data contained in this document is Amundi Asset Management unless otherwise stated.

Policy regarding portfolio transparency and warning on secondary market
The policy regarding portfolio transparency and information on the funds assets are available on amundietf.com. Shares purchased on the secondary market cannot usually be sold directly back to the fund. Investors must buy and sell shares on a secondary market with the assistance of an intermediary (e.g. a stockbroker) and may incur fees for doing so. Investors may pay more than the current net asset value when buying shares and may receive less than the current net asset value when selling them.

« Technical net asset values may be calculated and published for any calendar day (excluding Saturdays and Sundays) that is neither a business day nor a transaction day. These technical net asset values are merely indicative and will not be the basis for purchasing, switching, redeeming and/or transferring shares."