

Amundi MSCI Europe SRI Climate Paris Aligned - IE

FACTSHEET

Marketing
Communication

30/11/2025

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Key Information (Source: Amundi)

Net Asset Value (NAV) : (A) 1,767.59 (EUR)
(D) 1,544.49 (EUR)

NAV and AUM as of : 28/11/2025

Assets Under Management (AUM) :
2,088.25 (million EUR)

ISIN code : (A) LU1861136320
(D) LU1861136593

Bloomberg code : (A) AMIEUIE LX
(D) AMMESEI LX

Benchmark : 100% MSCI EUROPE SRI FILTERED PAB

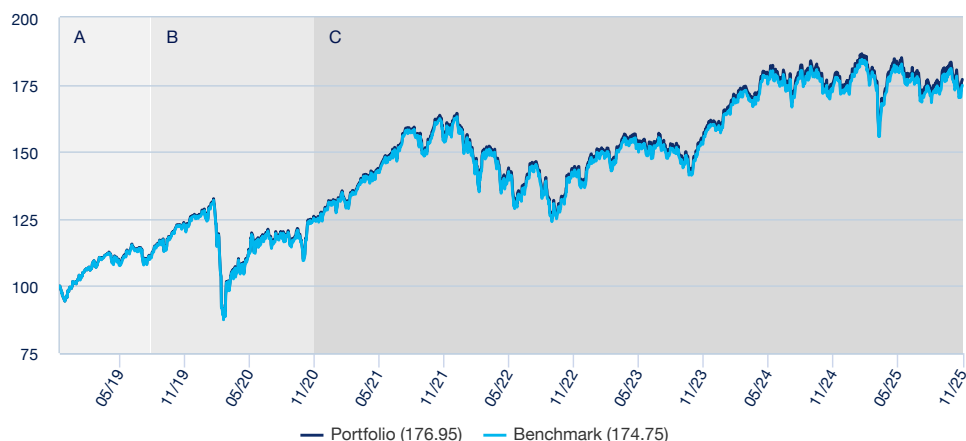
Objective and Investment Policy

AMUNDI INDEX MSCI EUROPE SRI PAB seeks to replicate, as closely as possible, the performance of MSCI Europe SRI Filtered PAB Index (Total return index). This ETF has exposure to large and mid-cap companies of the European market using a best-in-class approach by only selecting companies that have the highest MSCI ESG Ratings. It incorporates exclusion criteria on Nuclear power, Nuclear Weapons, Tobacco, Alcohol, Gambling, Controversial Weapons, Conventional Weapons, Civilian Firearms, Oil & Gas, Thermal Coal, Fossil Fuel Reserves, Genetically Modified organisms (GMO) and Adult Entertainment and each constituent weight is capped at 5%. Additionally, about climate transition, the fund meets the EU Paris-aligned benchmark (EU PAB) regulation minimum requirements.

For further information, please refer to the KIID, the fund prospectus and the MSCI index methodology for full details on exclusion criteria.

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

Performance evolution (rebased to 100) from 13/12/2018 to 28/11/2025* (Source: Fund Admin)



A : Until the end of this period, the reference indicator of the Sub-Fund was MSCI Europe SRI Index
B : Until the end of this period, the reference indicator of the Sub-Fund was MSCI Europe SRI 5% Issuer Capped
C : Since the beginning of this period, the reference indicator of the sub-fund is MSCI Europe SRI Filtered PAB

Rolling performances * (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Since
Since	31/12/2024	31/10/2025	29/08/2025	29/11/2024	30/11/2022	30/11/2020	-	13/12/2018
Portfolio	1.50%	-1.30%	2.19%	0.71%	23.99%	41.67%	-	76.95%
Benchmark	1.19%	-1.27%	2.21%	0.40%	23.59%	40.60%	-	74.75%
Spread	0.31%	-0.03%	-0.02%	0.31%	0.40%	1.06%	-	2.20%

Calendar year performance * (Source: Fund Admin)

	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
Portfolio	7.95%	17.37%	-15.62%	26.85%	2.54%	32.90%	-	-	-	-
Benchmark	7.79%	17.29%	-15.73%	26.52%	2.45%	32.57%	-	-	-	-
Spread	0.16%	0.08%	0.12%	0.33%	0.09%	0.33%	-	-	-	-

* 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.

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.

Risk indicators (Source: Fund Admin)

	1 year	3 years	5 years
Portfolio volatility	14.35%	13.54%	14.17%
Benchmark volatility	14.26%	13.32%	14.04%
Ex-post Tracking Error	0.82%	0.93%	0.88%
Sharpe ratio	-0.11	0.29	0.38
Portfolio Information ratio	0.37	0.13	0.17

* 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 Sharpe Ratio is a statistical indicator which measures the portfolio performance compared to a risk-free placement

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Meet the Team

**Lionel Brafman**

Head of the Index & Multistategies team

**Pierre Navarre**

Portfolio Manager - Index & Multistategies

**Isabelle Lafargue**

Co-Portfolio Manager

Index Data (Source : Amundi)

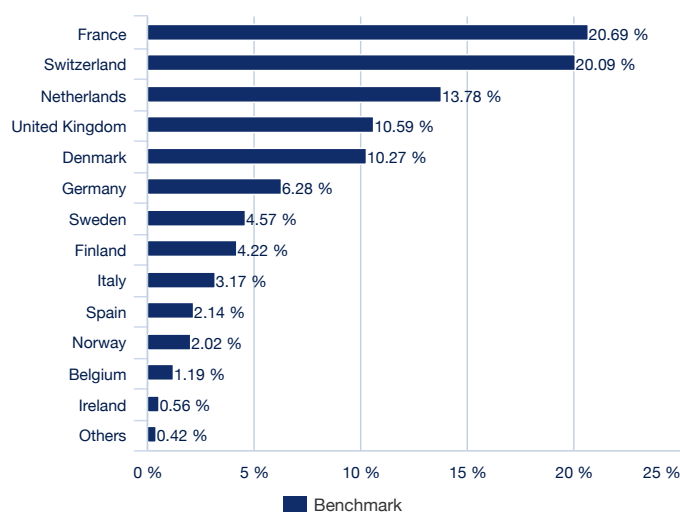
Description of the Index

MSCI Europe SRI Filtered PAB Index is an equity index based on the MSCI Europe index representative of the large and mid-cap stocks across 15 developed market countries in Europe (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 : **Europe**Benchmark index currency : **EUR**Holdings : **111**

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

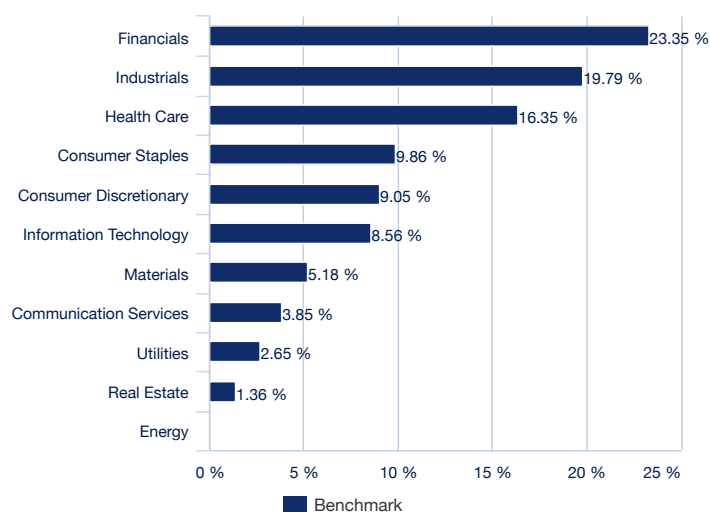


Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
ASML HOLDING NV	5.15%
SCHNEIDER ELECT SE	4.89%
NOVO NORDISK A/S-B	4.76%
ABB LTD-REG	3.80%
L OREAL (PARIS)	3.68%
ZURICH INSURANCE GROUP AG	3.59%
ESSILORLUXOTTICA	3.45%
PROSUS NV	2.76%
AXA SA	2.75%
HERMES INTERNATIONAL	2.65%
Total	37.49%

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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Management commentary

In November, the global picture remains mixed: in the United States, productive investment continues to support growth while consumption shows signs of slowing; Europe is experiencing modest growth with inflation close to target; China is still battling deflationary pressures while India is accelerating strongly. On the markets, the overall situation is relatively calm: equities are generally stable, US rates are falling, the dollar is moderately down, gold is rising, and oil is falling, partly driven by signs of geopolitical easing.

November was marked by a resumption of diplomatic talks around Ukraine: a 28-point peace proposal put forward by Donald Trump revived the issue—initially rejected by Moscow but opening a channel for high-level discussion. This does not mean the end of the conflict, but it does suggest the possibility of a compromise in the short or medium term, which weighed on the price of oil. At the same time, relations between Japan and China became strained after strong statements by the new Japanese Prime Minister on Taiwan; Washington intervened to try to calm the situation. Finally, in the Middle East, the situation remained fragile but large-scale fighting in Gaza ceased, bringing some respite to the markets.

In the eurozone, growth remains sluggish but is progressing (+0.2% in Q3 and +1.4% year-on-year). The recovery is, however, uneven—Spain and Portugal are pulling upwards, Germany is lagging—and services are more dynamic than industry, which is struggling. The HICP fell slightly to 2.1% in October, approaching the ECB's target, which for now is maintaining a cautious stance and does not foresee a rapid rate cut.

In the United Kingdom, the budget presented at the end of November focuses on fiscal consolidation with tax increases; growth remains weak (+1.1% year-on-year) and inflation is still high (≈ 3.6%), which is steering market expectations towards a more gradual rate cut by the BoE (≈ -25 bps anticipated).

Global equities appeared to be little changed in November (MSCI ACWI -0.1%), but behind this aggregate lie significant sector and regional movements. There was a rotation towards quality and defensive sectors after profit-taking on certain technology stocks and AI themes: "long" growth stocks, highly dependent on expectations of distant profits, suffered more than stocks with more stable cash flows. Geographically, the United States showed internal dispersion—Nasdaq 100 declined (-1.6%) while the S&P 500 ended almost flat (+0.1%) and small caps retained some momentum (Russell 2000 at +0.85%). Europe continued its good performance for the year (Euro Stoxx 50 +0.1% in November), driven by cyclical and banking sectors in the eurozone; the DAX consolidated slightly. In Asia, weakness was mainly in China and Japan: China is suffering from renewed negative sentiment in real estate and concerns about domestic demand, while Japan is affected by fears over domestic growth. Finally, ETF flows and thematic rotation amplified intra-sector movements: outflows from some tech/AI funds, more stable inflows into "quality" and dividend funds. In terms of valuation, markets remain demanding for technology leaders, making earnings surprises or profit revisions particularly influential in the short term.

In this context, the index posted a performance of -1.27% for the month.

Information (Source: Amundi)

Fund structure	SICAV under Luxembourg law
UCITS compliant	UCITS
Management Company	Amundi Luxembourg SA
Administrator	CACEIS BANK LUXEMBOURG
Custodian	CACEIS Bank, Luxembourg Branch
Independent auditor	PRICEWATERHOUSECOOPERS LUXEMBOURG
Share-class inception date	11/09/2018
Share-class reference currency	EUR
Classification	Not applicable
Type of shares	(A) Accumulation (D) Distribution
ISIN code	(A) LU1861136320 (D) LU1861136593
Frequency of NAV calculation	Daily
Management fees and other administrative or operating costs	0.18%
Minimum recommended investment period	5 years
Fiscal year end	September

Important information

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