

Amundi MSCI Europe SRI Climate Paris Aligned I13 HE Acc

FACTSHEET

Marketing
Communication

28/02/2026

EQUITY ■

Key Information (Source: Amundi)

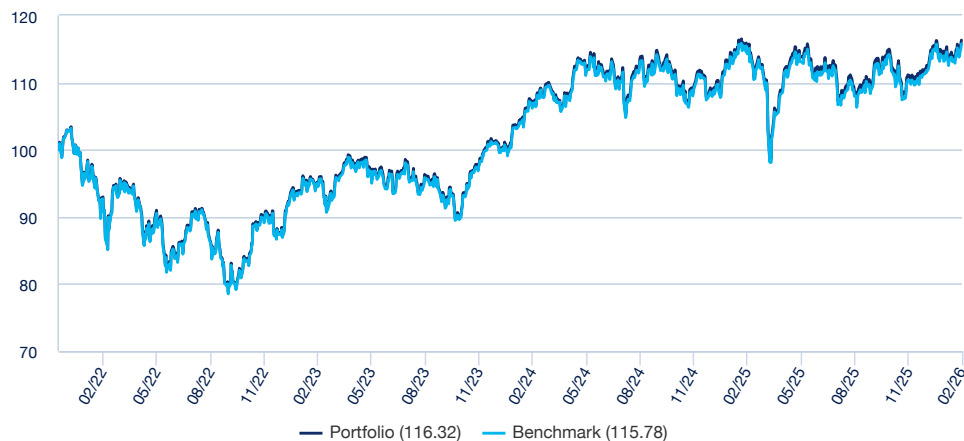
Net Asset Value (NAV) : **1,169.35 (EUR)**
NAV and AUM as of : **27/02/2026**
Assets Under Management (AUM) :
1,868.79 (million EUR)
ISIN code : **LU2402389188**
Bloomberg code : **AMMESIA LX**
Benchmark :
100% MSCI EUROPE SRI FILTERED PAB NR EUR HEDGED

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 15/12/2021 to 27/02/2026* (Source: Fund Admin)



Rolling performances * (Source: Fund Admin)

| Since | YTD | 1 month | 3 months | 1 year | 3 years | 5 years | 10 years | Since |
|------------------|------------|------------|------------|------------|------------|---------|----------|------------|
| | 31/12/2025 | 30/01/2026 | 28/11/2025 | 28/02/2025 | 28/02/2023 | - | - | 15/12/2021 |
| Portfolio | 3.58% | 1.84% | 4.65% | 1.42% | 22.52% | - | - | 16.32% |
| Benchmark | 3.62% | 1.85% | 4.85% | 1.33% | 22.38% | - | - | 15.78% |
| Spread | -0.03% | 0.00% | -0.20% | 0.09% | 0.13% | - | - | 0.54% |

Calendar year performance * (Source: Fund Admin)

| | 2025 | 2024 | 2023 | 2022 | 2021 |
|------------------|-------|-------|--------|---------|------|
| Portfolio | 3.24% | 7.37% | 16.28% | -15.20% | - |
| Benchmark | 3.12% | 7.23% | 16.25% | -15.36% | - |
| Spread | 0.12% | 0.14% | 0.03% | 0.17% | - |

* 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)



⚠ 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 | 13.72% | 12.88% | - |
| Benchmark volatility | 13.66% | 12.69% | - |
| Ex-post Tracking Error | 0.79% | 0.91% | - |
| Sharpe ratio | -0.05 | 0.28 | - |
| Portfolio Information ratio | 0.12 | 0.05 | - |

* 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

EQUITY

Meet the Team



Lionel Brafman

Head of the Index & Multistrategies team



Pierre Navarre

Portfolio Manager - Index & Multistrategies



Isabelle Lafargue

Co-Portfolio Manager

Index Data (Source : Amundi)

Description of the Index

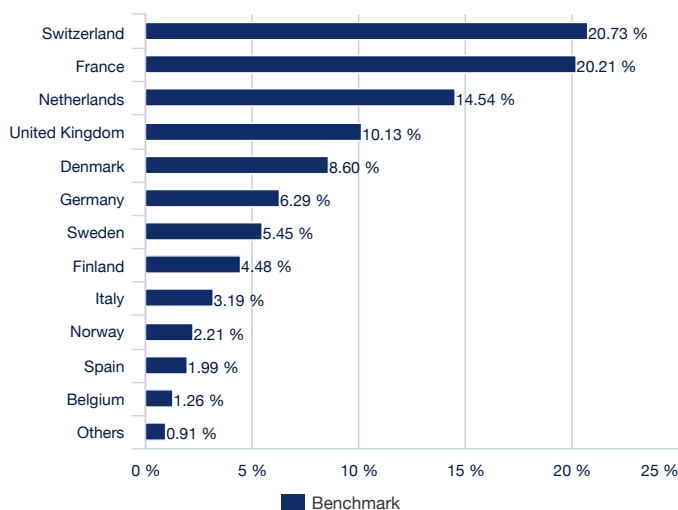
MSCI Europe SRI Filtered PAB Index is an equity index based on the MSCI Europe index representative of the large and mid-cap stocks across 15 developed market countries in Europe (as of November 2021) (the "Parent Index"). The Index provides exposure to companies with outstanding Environmental, Social 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)

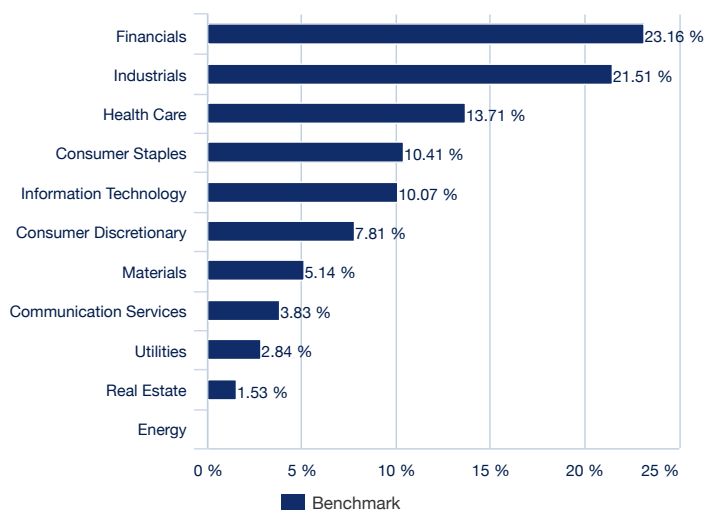


Top 10 benchmark holdings (source : Amundi)

| Company | % of assets (Index) |
|---------------------------|---------------------|
| ASML HOLDING NV | 6.74% |
| SCHNEIDER ELECT SE | 5.57% |
| ABB LTD-REG | 4.61% |
| L OREAL (PARIS) | 3.74% |
| ZURICH INSURANCE GROUP AG | 3.51% |
| NOVO NORDISK A/S-B | 3.48% |
| AXA SA | 2.75% |
| ESSILORLUXOTTICA | 2.51% |
| HERMES INTERNATIONAL | 2.46% |
| NOKIA OYJ | 2.40% |
| Total | 37.76% |

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

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



Management commentary

In February, geopolitical news was dominated by tensions between Iran and the United States. Washington first deployed the largest military force in the region since 2003 to strengthen the American posture and increase pressure in the context of discussions on Iran's nuclear program. Joint bombings with Israel then targeted Iranian leaders. The New START treaty governing strategic nuclear forces between the United States and Russia expired, ushering in a period without binding framework for strategic arsenals. The war in Ukraine entered its fourth year. The United States continues to negotiate directly with Russia while Europeans maintain their support for Kyiv and have announced new sanctions against Moscow. In Asia, diplomatic relations between Japan and China remain at their lowest, and Japanese coast guards have seized Chinese fishing boats. Finally, President Trump mentioned the possibility of a takeover of Cuba, whose economy is on the verge of collapse since the arrest of Maduro and the end of Venezuelan support, particularly in oil.

In Europe, the month of February was marked by security issues with the Munich Security Conference, which focused discussions on strengthening European defense, supporting Ukraine, and tensions within NATO.

In the fourth quarter, the eurozone GDP grew by +1.3% year-on-year (and +0.3% q/q), confirming moderate growth. Among the major economies, Germany posted growth of +0.3% q/q in Q4, or only +0.6% over one year. The cyclical indicators in February give a slightly more constructive signal: the eurozone Manufacturing PMI (HCOB flash) returned to expansion at 50.8 (vs 49.5 in January), while the Services PMI rose to 51.9 (vs 51.3). The "hard" data, however, remain more mixed, with retail sales down in December (-0.5% m/m) and industrial production also declining (-1.4% m/m). The eurozone consumer confidence index remained in negative territory. The eurozone unemployment rate stood at 6.2% in December; the January figure will only be published at the beginning of March.

Eurozone inflation slowed. The harmonized price index is well below the European Central Bank (ECB) target at +1.7% in January year-on-year, and core inflation came in below forecasts at +2.2%. The ECB meeting on February 5 concluded with a status quo, keeping the deposit rate at 2.00%.

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Management commentary

Equity markets generally rose in February, with marked outperformance in Europe, Japan, and emerging markets excluding China, while US equity performance was negative. The MSCI ACWI gained +1.2% for the month in USD, and the MSCI Emerging Markets posted a performance of +6%. In the United States, performance was more mixed, with underperformance of mega caps but a rotation towards stocks with more attractive valuations and business models less disrupted by AI. The software sector continued to fall as investors fear that established positions may be challenged by new AI players. The S&P 500 fell by -0.9%, while the Nasdaq 100 lost -2.3% and the Russell2000 was unchanged. In Europe, indices maintained their positive momentum. The EuroStoxx50 recorded an increase of +3.2%, and the Stoxx Europe 600 rose by +3.7%, driven by improved growth prospects for earnings and international flows. The CAC40 set new records and clearly outperformed at +5.6%, ahead of the DAX30 at +3%.

In this context, the index shows a performance of 1.85%.

Information (Source: Amundi)

| | |
|---|-----------------------------------|
| Fund structure | SICAV under Luxembourg law |
| UCITS compliant | UCITS |
| Management Company | Amundi Luxembourg SA |
| Administrator | CACEIS Bank, Luxembourg Branch |
| Custodian | CACEIS Bank, Luxembourg Branch |
| Independent auditor | PRICEWATERHOUSECOOPERS LUXEMBOURG |
| Share-class inception date | 14/12/2021 |
| Share-class reference currency | EUR |
| Classification | Not applicable |
| Type of shares | Accumulation |
| ISIN code | LU2402389188 |
| 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

This document is provided for information purposes only and does not constitute a recommendation, a solicitation, an offer, advice or an invitation to purchase or sell any units or shares of the fund (FCP), collective employee fund (FCPE), SICAV, SICAV sub-fund or SICAV investing primarily in real estate (SPPICAV) (collectively, "the Funds") described herein and should in no case be interpreted as such. This document is not a contract or commitment of any form. Information contained in this document may be altered without notice. The management company accepts no liability whatsoever, whether direct or indirect, that may arise from the use of information contained in this document. The management company can in no way be held responsible for any decision or investment made on the basis of information contained in this document. The information contained in this document is disclosed to you on a confidential basis and shall not be copied, reproduced, modified, translated or distributed without the prior written approval of the management company, to any third person or entity in any country or jurisdiction which would subject the management company or any of the funds, to any registration requirements within these jurisdictions or where it might be considered as unlawful. Not all of the funds are systematically registered in all jurisdictions of all investors. Investment involves risk. The past performances shown in this document, and simulations based on these, do not guarantee future results, nor are they reliable indicators of future performance. The value of an investment in units or shares of the funds may fluctuate according to market conditions and cause the value of an investment to go up or down. As a result, fund investors may lose all or part of the capital originally invested. All potential investors in the funds are advised to ascertain whether such an investment is compatible with the laws to which they are subject and the tax implications of such an investment prior to investing, and to familiarise themselves with the legal documents in force for each fund. Concerning mandates, this document is a part of the periodic statement of the management activities of your portfolio and must be read in conjunction with any other periodic statement or notice of confirmation provided by your custodian and related to the transactions of your portfolio. Unless stated otherwise, the management company is the source of the data in this document. The date of the data in this document is that indicated at the top of the document, unless otherwise stated.

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