

Amundi MSCI Europe SRI Climate Paris Aligned I13 HE Acc

FACTSHEET

Marketing
Communication

30/04/2026

EQUITY ■

Key Information (Source: Amundi)

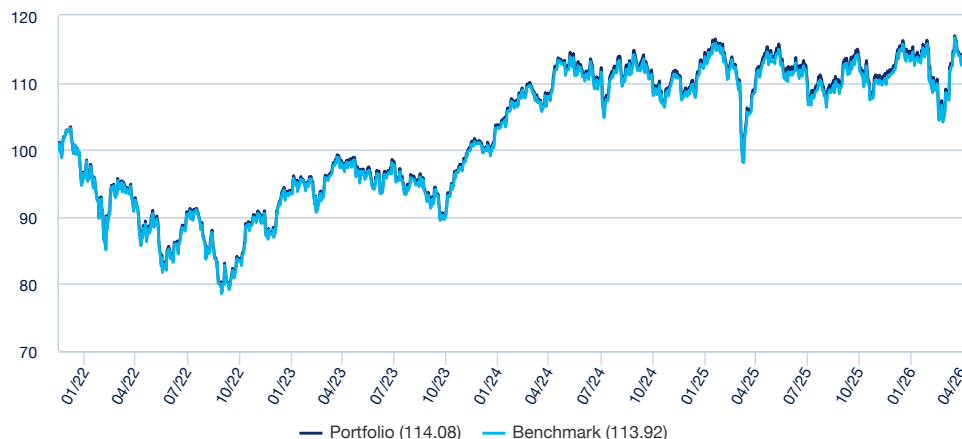
Net Asset Value (NAV) : **1,146.79 (EUR)**
NAV and AUM as of : **30/04/2026**
Assets Under Management (AUM) :
1,585.58 (million EUR)
ISIN code : **LU2402389188**
Bloomberg code : **AMMESIA LX**
Benchmark : **100% MSCI EUROPE SRI FILTERED PAB**

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 15/12/2021 to 30/04/2026* (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	31/03/2026	30/01/2026	30/04/2025	28/04/2023	-	-	15/12/2021
Portfolio	1.59%	7.06%	-0.12%	3.61%	15.84%	-	-	14.08%
Benchmark	1.95%	7.62%	0.21%	4.06%	16.14%	-	-	13.92%
Spread	-0.37%	-0.56%	-0.33%	-0.45%	-0.30%	-	-	0.16%

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	14.35%	13.63%	-
Benchmark volatility	14.47%	13.50%	-
Sharpe ratio	0.22	0.16	-
Portfolio Information ratio	-0.24	-0.01	-

* 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.

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**

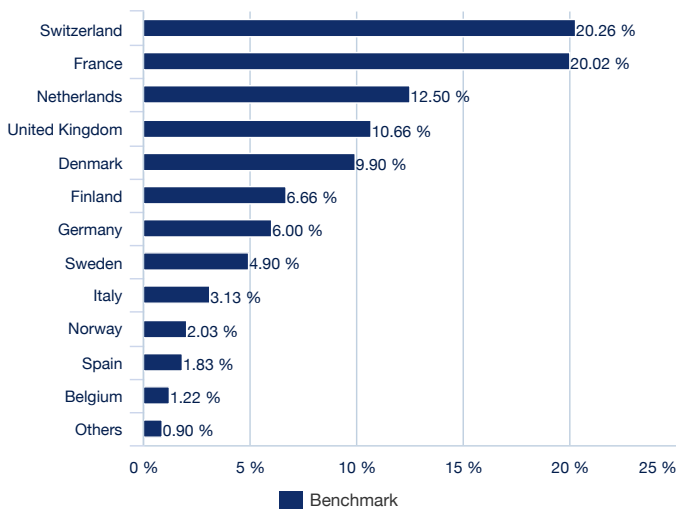
Holdings : **114**

Top 10 benchmark holdings (source : Amundi)

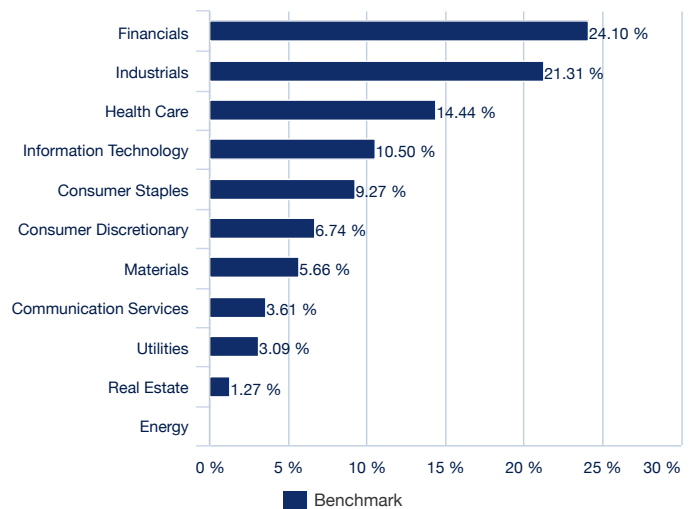
	% of assets (Index)
SCHNEIDER ELECT SE	5.34%
ASML HOLDING NV	5.15%
ABB LTD-REG	5.08%
NOVO NORDISK A/S-B	4.44%
NOKIA OYJ HELSINKI	4.36%
L OREAL (PARIS)	3.47%
ZURICH INSURANCE GROUP AG	3.23%
ESSILORLUXOTTICA	2.86%
AXA SA	2.55%
RELX PLC	2.09%
Total	38.58%

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

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



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



Management commentary

The continued blockade of the Strait of Hormuz is beginning to weigh on the global economy, causing a resurgence of inflation without, at this stage, altering the growth trajectory. In the United States, investment continues to support activity, while prospects are deteriorating for consumers. Europe remains more exposed to the energy shock, while Asian countries are trying to mitigate its impact. Central banks have chosen to bide their time, but markets are anticipating a reversal and further hikes in key interest rates. Equity markets have been supported by the AI theme and by strong first-quarter results from American companies. The dollar has slightly depreciated, but this has not supported gold, which continues its decline. Oil remains highly volatile and is trading around \$100 per barrel.

The European economy is being hit hard by the energy shock. First-quarter growth came in at 0.8% year-on-year, below forecasts. April data confirm the slowdown in activity. The flash HCOB composite PMI fell to 48.6 from 50.7 in March, below the 50 threshold for the first time in 16 months and well below expectations. Prospects in services are deteriorating (particularly in Germany), while indicators in the manufacturing sector (production and orders) are more positive, probably linked to precautionary restocking by manufacturers fearing price increases and shortages. In Germany, the ZEW economic sentiment index fell sharply, recording its third largest monthly drop since its inception, reflecting growing pessimism linked to the escalation of the conflict in the Middle East. Consumer confidence is also deteriorating (indicator close to historic lows). The eurozone unemployment rate remained unchanged at 6.2%.

Eurozone inflation rose more than expected, reaching 3% in April, compared to 2.60% in March 2026 (revised up by 0.1 pt), but core inflation has not yet reacted and only rose to 2.2%. Lacking visibility, the European Central Bank kept its key interest rates unchanged (2% for the deposit rate).

In the United Kingdom, the economy is sending mixed signals. Inflation accelerated in March amid soaring energy costs, weighing on household purchasing power. The improvement in activity reflected defensive buying behavior rather than real economic strength, as companies sought to secure supplies before costs rose further. The consumer price index rose by 3.3% year-on-year, compared to 3% the previous month. The Bank of England kept its key interest rate at 3.75%.

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Management commentary

Equity markets rebounded strongly in April, with global indices rising by 9 to 10% and volatility falling (VIX<17%) after the announcement of the ceasefire in Iran and the end of proceedings against J. Powell. This trend was driven by technology stocks (Nasdaq +15.6%), Japan (Nikkei +16%), and emerging markets (MSCI EM 15.8%). Europe, weakened by the blockade of the Strait of Hormuz and a new major energy shock, significantly underperformed (Eurostoxx50 +5.6%) with a rise in the euro. In the United States, the S&P 500 crossed the 7,200-point mark from the low of 6,400 at the end of March. First-quarter earnings releases were strong, with the S&P 500's "blended" net profit margin in Q1 reaching 13.4%, on track for the best quarter since 2009. Technology stocks largely drove market performance, with Amazon up more than 28%, while Meta, Microsoft, and Alphabet posted double-digit gains. Banks JP Morgan and Citi also reported good results. Several European companies posted disappointing results. Hermès shares fell 10% after announcing a drop in sales, as consumers cut back on spending amid the Middle East conflict. The DAX30 (+7.1%) clearly outperformed the CAC40 (+3.8%).

In this context, the index posted a performance of +7.62% for the month.

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	DELOITTE AUDIT
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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