La confiance, ça se mérite

# AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

**UCITS**

**ANNUAL REPORT - DECEMBER 2025**

Asset Management Company
**Amundi Asset Management**

Delegated fund accountant
**Caceis Fund Administration**

Custodian
**CACEIS BANK**

Auditors
**PRICEWATERHOUSECOOPERS AUDIT**

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

## Contents

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

## Activity report

Global markets closed the year 2025 higher. The MSCI World posted a performance of +15.4% (all performances are in USD, dividends reinvested). The year started off well before being disrupted by Trump's statements on tariffs in April. Despite geopolitical uncertainty, markets rebounded, supported by accommodative central bank policies and strong corporate results. The year was also marked by the fall of the dollar, which lost 13% against the euro following tariff announcements. Finally, questions are emerging about the profitability of massive Capex investments in the AI sector. Geographically, Europe posted the best performance (MSCI Europe +35.4%), significantly outperforming the United States (MSCI USA +17.3%) and Asia (MSCI Japan +24.6%).In the United States, the year was very volatile: Trump's announcements in April led to a 12% drop in the S&P 500 in one week. However, the resilience of the economy and Fed rate cuts allowed markets to end the year strongly higher. By sector, the communication services (+16.4%), financial (+13.5%), basic materials (+10.9%), industrials (+10.2%), and information technology (+8.9%) sectors closed the year at the top. The biggest declines in 2025 were in the real estate sector (-6.1%), consumer discretionary sector (-4.5%), and consumer staples sector (-4.1%).In 2025, the net performance of the portfolio was 19.94% (in USD). Over the same period, the fund's benchmark index, the MSCI WORLD CLIMATE CHANGE PARIS ALIGNED LOW CARBON SELECT INDEX NR, achieved a performance of 20.23%.

For the period under review, the portfolio AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF performance is 19.94%. The benchmark performance is 20.23% with a Tracking Error of 0.04%.

*Past performance is no guarantee of future performance.*

### Principal movements in portfolio listing during the period

| Securities | Movements ("Accounting currency") | |
|---|---|---|
| | Acquisitions | Cessions |
| NVIDIA CORP | 5,633,109.76 | 8,437,337.36 |
| APPLE INC | 5,603,059.58 | 7,840,164.37 |
| BROADCOM INC | 5,371,429.33 | 7,037,817.07 |
| ELI LILLY & CO | 5,077,068.70 | 6,207,118.85 |
| TESLA INC | 4,336,248.16 | 6,553,333.57 |
| MICROSOFT CORP | 4,879,138.20 | 5,924,199.07 |
| AMAZON.COM INC | 4,995,259.02 | 5,793,378.04 |
| SAP SE | 3,843,124.75 | 4,800,370.82 |
| ADVANTEST CORP | 7,084,483.95 | 344,546.91 |
| WALMART INC | 1,193,828.30 | 5,354,622.06 |

# Efficient portfolio management (EPM) techniques and Financial derivative instruments in USD

**a) Exposure obtained through the EPM techniques and Financial derivative instruments**

**• Exposure obtained through the EPM techniques:**
o Securities lending:
o Securities loans:
o Reverse repurchase agreement:
o Repurchase:

**• Underlying exposure reached through financial derivative instruments: 433,800.00**
o Forward transaction:
o Future: 433,800.00
o Options:
o Swap:

**b) Identity of the counterparty(ies) to EPM techniques and financial derivative instruments**

| Identity of the counterparty(ies) to EPM techniques | Financial derivative instruments (*) |
|---|---|
| NONE | NONE |

(*) Except the listed derivatives.

### c) Type and amount of collateral received by the UCITS to reduce counterparty risk

| Types of financial instruments | Amount portfolio currency |
|---|---|
| **EPM** | |
| . Term deposit | |
| . Equities | |
| . Bonds | |
| . UCITS | |
| . Cash (*) | |
| **Total** | |
| **Financial derivative instruments** | |
| . Term deposit | |
| . Equities | |
| . Bonds | |
| . UCITS | |
| . Cash | |
| **Total** | |

(*) The Cash account also integrates the liquidities resulting from repurchase transactions.

### d) Revenues and operational cost/fees from EPM

| Revenues and operational cost/fees | Amount portfolio currency |
|---|---|
| . Revenues (*) | |
| . Other revenues | |
| **Total revenues** | |
| . Direct operational fees | |
| . Indirect operational fees | |
| . Other fees | |
| **Total fees** | |

(*) Income received on loans and reverse repurchase agreements.

## Transparency of securities financing transactions and of reuse (SFTR) - Regulation SFTR - in accounting currency of the portfolio (USD)

Over the course of the reporting period, the UCI was not involved in any transactions governed by the Securities Financing Transactions Regulation (SFTR).

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

## Significant events during the financial period

08 december 2025 Modification [Risk Indicator (SRI)] : The risk indicator is based on the assumption that you hold the product for 5 years.

08 december 2025 Modification [Reference index] : MSCI World Climate Change Paris Aligned Low Carbon Select PAB.

08 december 2025 Modification [Name of the fund] : AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF.

08 december 2025 Ajout [Risk] : The use of complex products such as derivatives can lead to an amplification of the movements of securities in your portfolio.

08 december 2025 Modification [Name of the fund - CODE ISIN : FR0014003FW1] : AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF.

08 december 2025 Modification [Reference index - CODE ISIN : FR0014003FW1] : MSCI World Climate Change Paris Aligned Low Carbon Select PAB.

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

## Specific details

### Voting rights

In accordance with the Fund's Rules and the Fund Manager's stated policy, the Fund Manager exercises the voting rights attached to the securities held by the Fund and decides on contributions in the form of securities, except where the securities are those of the Fund Manager itself or of any associate company as defined in Art L. 444-3 of the French Labour Code (Code du Travail).

Two documents, "Voting Policy" and "Report on the Exercise of Voting Rights", prepared by the Fund Manager in compliance with the current regulations are available upon request.
This mutual fund (OPC) has not been selected as one of the funds which currently exercise voting rights.

### Movement commission

The Fund Manager has received no commissions on trade.

### Soft commission

The Fund Manager has received no "soft" commissions.

### Use of credit derivatives

The Fund has not used credit derivatives during the period under consideration.

### Group funds and instruments

In order to obtain information on the financial instruments held in the portfolio that are issued by the Management Company or by its affiliates, please refer to the sections:
• Additional information,
• Group financial instruments held in the portfolio in the annual financial statements for the year ended, attached hereto.

### Calculating overall risk

• Overall risk calculation method: the mutual fund uses the commitment calculation method to calculate the mutual fund's overall exposure to financial contracts.

• Leverage - Funds to which the risk calculation method is applied.
Indicative leverage level: 0.14%.

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

## Regulatory information

**Selection procedure for brokers and counterparties**

The Broker Selection Policy draws up and implements a policy which enables it to comply with the Fund's obligation under Art.314-75 (iv) while meeting the requirements set out in Art L.533-18 of the French CMF. For each class of instrument, the policy selects the organizations that will be commissioned to execute orders.

AMUNDI execution policy may be consulted on the AMUNDI website.

**Investment advice service**

The Fund Manager has not prepared a "Report on Brokerage Expenses" since it has not used any investment advice services.

**Report on broking fees**

A report on broking fees is available for bearers. It can be viewed at the following web address: www.amundi.com.

**Remuneration Policy**

**1. Remuneration policy and practices of the AIFM/Management company**

The remuneration policy implemented by Amundi Asset Management is compliant with the rules in terms of remuneration specified in the Directive 2011/61/UE of the European Parliament and of the Council of June 8th 2011 on Alternative Investment Fund Managers (the "*AIFM Directive*"), and in the Directive 2014/91/UE of July 23rd 2014 on undertakings for collective investment in transferable securities (the "*UCITS V Directive*"). These rules, about remuneration policies and practices, have for objective to promote sound and effective risk management of fund managers and the funds they manage.

Moreover, the remuneration policy is compliant with Regulation (EU) 2019/2088 ("SFDR"), integrating sustainability risk and Responsible Investment criteria in Amundi control framework, with responsibilities spread between the first level of controls performed by the Investment teams and second level of controls performed by the Risk teams, that can verify the compliance with Responsible Investment objectives and constraints of a fund at all time.

This policy is incorporated within the framework of the remuneration policy of Amundi reviewed each year by its Remuneration Committee. The latter checked the application of the remuneration policy in relation to the 2024 fiscal year, its compliance with the AIFM/UCITS Directives' principles and approved the policy applicable for the 2025 exercise at its meeting held on January 31st 2025.

In 2025, the implementation of the Amundi remuneration policy was subject to an internal, central and independent audit, driven by the Amundi Internal Audit.

**1.1 Amounts of remuneration paid by the Management companies to its employees**

During fiscal year 2025, the total amount of compensation (including fixed, deferred and non-deferred variable compensation) paid by Amundi Asset Management to its employees (2 011 beneficiaries[1]) is EUR 230 158 437. This amount is split as follows:

[1] Number of permanent and fixed-term employees paid during the year, whether or not they were still present on 31/12/2025

- Total amount of fixed remuneration paid by Amundi Asset Management in 2025: EUR 157 827 743, which represents 69% of the total amount of compensation paid by Amundi Asset Management to its staff, were in the form of fixed remuneration.
- Total amount of variable compensation deferred (including performance shares) and non-deferred paid by Amundi Asset Management in 2025: EUR 72 330 694, which represents 31% of the total amount of compensation paid by Amundi Asset Management to its staff, were in this form. The entire staff is eligible for variable compensation.

Additionally, no amount corresponding to a return on investment in shares of carried interests was paid with respect to fiscal year 2025.

Of the total amount of remuneration (fixed and variable compensation deferred and non-deferred) paid during the fiscal year, EUR 26 887 485 were paid to the 'executives and senior managers' of Amundi Asset Management (48 beneficiaries), and EUR 17 442 974 were paid to the 'senior investment managers' whose professional activities have a material impact on Amundi Asset Management's risk profile (56 beneficiaries).

**1.2 Alignment of remuneration policy and practices with risk profile of the AIFs/UCITS**

The Amundi Group has adopted and implemented remuneration policy and practices compliant with the latest norms, rules, and guidelines issued from the regulatory authorities for its management companies (AIFM/UCITS).

The Amundi Group has also identified all of its 'Identified Staff', that include all the employees of the Amundi Group having a decision authority on the UCITS/AIFM management companies or the UCITS/AIFs managed and consequently likely to have a significant impact on the performance or the risk profile.

The variable remuneration awarded to the Amundi Group staff takes into account the performance of the employee, its business unit and the Amundi Group as a whole, and is based on quantitative and qualitative criteria as well as the respect of sound risk management rules.

The criteria taken into account for performance assessment and remuneration award depends on the nature of the employee's functions:

1. Management and selection of AIFs/UCITS functions

*Quantitative criteria:*

- Gross/absolute/relative performance of the investment strategies (based on GIPS composites) over 1, 3, 5 years,
- Performance risk adjusted based on Information Ratio / Sharpe Ratio over 1, 3, 5 years
- Competitive positioning through Morningstar rankings
- Net inflows / Successful requests for proposals, mandates
- Performance fees generation
- Responsible Investment:
  - Respect of Responsible Investment "beat the benchmark"
  - Deliver alpha while respecting the Responsible Investment objectives of the fund (based on Amundi's rating)
  - In the context of new exclusion policies, divest according to timeline when applicable
  - Contribute to the development of Amundi's NZ offering

*Qualitative criteria:*

- Compliance with risk policy, compliance and legal rules
- Quality of management
- Innovation/product development
- Collaboration/Sharing of best practices
- Commercial engagement – including the Responsible Investment component of commercial effort and flows
- Responsible Investment
  - Compliance with Responsible Investment policy
  - Integration of Responsible Investment into investment processes
  - Capacity to promote and project Responsible Investment knowledge internally and externally
  - Demonstrates capacity to manage well the combination of risk return and Responsible Investment (the risk and Responsible Investment adjusted return)
  - Integration of Responsible Investment component in client engagement.

2. Sales and marketing functions

*Quantitative criteria:*

- Net inflows, notably on Responsible Investment products
- Revenues
- Gross Inflows
- Client base development and retention; product mix
- Responsible Investment:
  - Number of commercial activities per year and capacity to present the Responsible Investment offer, notably prospection activities
  - Number of clients approached on their net zero strategy

*Qualitative criteria:*

- Compliance with risk policy, compliance and legal rules
- Joint consideration of Amundi's interests and of client's interests
- Securing/developing the business
- Client satisfaction
- Quality of management
- Cross-functional approach and sharing of best practices
- Entrepreneurial spirit
- Responsible Investment:
  - Capacity to explain and promote Responsible Investment policies and capabilities as well as solutions of the firm
  - Capacity to promote and project Responsible Investment knowledge internally and externally
  - Accompany clients in new SFDR context.

3. Control and support functions

For control and support functions, performance assessment and remuneration award are independent from the performance of the business they oversee.
Common criteria taken into account are:

- Mainly criteria related to the meeting of objectives linked to their functions (risk management, quality of controls, completion of projects, tools and systems improvement etc.)
- When financial criteria are used, these are mainly related to management/ optimization of expenses.

The above-mentioned performance criteria, and specifically those applicable to Identified staff in charge of the management of AIFs/UCITS, comply with the applicable regulation as well as to the AIF's/UCITS investment policy. These internal rules of Amundi Group contribute to a sound and effective risk management.

Furthermore, Amundi Group has adopted and implemented, for its entire staff, measures aiming to align remuneration with long-term performance and risks in order to avoid conflicts of interest.

In this respect, notably:
- The deferral policy has been defined to comply with the AIFM and UCITS V Directives' requirements.
- The deferred portion of variable compensation for identified staff members is awarded at 100% in instruments indexed on the performance of a representative basket of AIFs and/or UCITS funds.

The actual payment of the deferred portion is linked to the financial situation of Amundi Group, to the continued employment within the group and to a sound and effective risk management over the vesting period.

**Fund Compliance with criteria relating to environmental, social, and governance quality (ESG) objectives**

- Amundi produces an ESG analysis that results in the ESG rating of more than 17,000 companies worldwide[2], on a scale that goes from "A" (for issuers with ESG best practices) to "G" (for worst ESG practices). The ESG score obtained aims to measure an issuer's ESG performance: the ability to anticipate and manage sustainability risks as well as the potential negative impact of its activities on sustainability factors. This analysis is complemented by a policy of active engagement with issuers, in particular on important sustainability issues specific to their sectors.

- As part of its fiduciary responsibility, Amundi has set minimum standards and exclusion policies on critical sustainability topics[3]. These Minimum Standards and Exclusion Policy are applied to actively managed portfolios and passive ESG portfolios and always in compliance with applicable laws and regulations.

For passive products, the application of the exclusion policy differs between ESG and non-ESG products[4] :
– For ESG passive products: All ESG ETFs and ESG index funds apply Amundi's Minimum Standards and Exclusion Policy.

– For non-ESG passive products: The duty and regulatory obligation in passive management is to replicate an index as closely as possible. The portfolio manager must meet the contractual objective of delivering a passive exposure that is consistent with the replicated index. Amundi's index funds/ETFs, which replicate standard (non-ESG) benchmarks, do not therefore apply systematic exclusions beyond those imposed by the regulations. However, for securities excluded from Amundi's active investment universe, due to the application of the Minimum Standards and the Exclusion Policy, but which may be present in non-ESG passive funds, Amundi has strengthened its engagement process and voting actions that may lead to a vote against the discharge of the Board of Directors or management, or against the re-election of the president and certain directors.

For formula funds, the application of the Minimum Standards and the Exclusion Policy also differs according to their ESG or non-ESG qualification:
ESG funds apply Amundi's Minimum Standards and Exclusion Policy.
Non-ESG funds do not apply systematic exclusions beyond those of the regulations[5].

[2] Sources Amundi December 2025

[3] For more details, please refer to Amundi's responsible investment policy available on the www.amundi.fr website.

[4] For a complete view of the scope of Amundi's Exclusion Policy, please refer to the tables presented in the appendix on page 35 of Amundi's Responsible Investment General Policy

[5] Please refer to the scope of the exclusion policy presented in Appendix 9.1.

Normative exclusions related to international conventions:
- anti-personnel mines and cluster bombs[6],
- chemical and biological weapons[7],
- violation of the principles of the United Nations Global Compact[8].

Sectoral exclusions:
- nuclear weapons,
- depleted uranium weapons,
- thermal coal[9],
- Oil, gas and consumable fuels[10]
- Tobacco

Concerning sectoral exclusion policies:

- *Thermal coal*

Since 2016, Amundi has implemented a specific sector-specific policy that has led to the exclusion of certain companies and issuers. Every year since 2016, Amundi has strengthened its coal exclusion policy (rules and thresholds) insofar as its gradual phase-out (2030/2040 timetable) is essential to achieve the decarbonisation of our economies. These commitments stem from the Crédit Agricole Group's climate strategy.

Amundi excludes:

- Mining, utilities, and transportation infrastructure companies that are developing thermal coal projects with an authorized status and are in the construction phase.
- Companies generating more than 20% of their turnover from thermal coal mining,
- Companies with an annual extraction of thermal coal of 70 million tonnes or more
- All companies that generate more than 50% of their turnover from thermal coal mining and thermal coal power generation,
- All companies that generate between 20% and 50% of their turnover from thermal coal-based power generation and thermal coal mining, with an insufficient transition trajectory[11].

- *Oil, Gas and Consumable Fuels*

An exclusion may be applied if the due diligence carried out concludes that the issuer significantly exceeds the operational carbon intensity trajectory, without credible remedial action.

Specifically, this applies to:
Companies whose operational carbon intensity is incompatible with the IEA's NZE scenario overall average reduction trajectory of 50% reduction by 2030, on the date of application (based on an average linear reduction).

- *Unconventional hydrocarbons*

Investing in companies with high exposure to fossil fuels brings with it increasing social, environmental and economic risks. Unconventional oil and gas exploration and production are exposed to acute climate risks. Amundi applies discretionary management in this area and its policy is applicable to all active management strategies, and all passive ESG strategies.

[6] Ottawa (12/03/1997) and Oslo (12/03/2008) Conventions.

[7] Convention on the Prohibition of the Development, Production and Stockpiling of Bacteriological (Biological) and Toxin Weapons and on Their Destruction - 26/03/1972

[8] Issuers that repeatedly and seriously violate one or more of the ten principles of the UN Global Compact, without taking credible corrective action

[9] Developers, mining, companies deemed too exposed to be able to exit thermal coal at the expected pace

[10] As defined by the Global Industry Classification Standard (GICS®)

[11] Amundi conducts an analysis to assess the quality of the phase-out plan.

Amundi excludes companies whose activity related to the exploration and production of unconventional hydrocarbons represents more than 30% of their turnover. This includes oil sands, oil shale (kerogen-rich deposits), shale oil, shale gas, coal deposits and coalbed methane.

- *Tobacco*

Amundi penalises issuers exposed to the tobacco value chain by limiting their ESG rating and has implemented an exclusion policy for cigarette companies. This policy affects the entire tobacco sector, including suppliers, cigarette manufacturers and retailers. It is applicable to all active management strategies and all passive ESG strategies on which Amundi applies discretionary management.

Amundi excludes:

– Companies that manufacture complete tobacco products (thresholds: turnover above 5%), including cigarette manufacturers, as no product can be considered free of child labour.

In addition, the ESG rating of the tobacco sector is capped at E (on the rating scale from A to G). This policy applies to companies involved in the manufacture, supply and distribution of tobacco (thresholds: turnover greater than 10%).

- *Depleted uranium weapons*

Depleted uranium weapons are considered to cause the release of chemically toxic and radioactive particles, posing a long-term danger to the environment and human health.

As a result, Amundi excludes issuers with significant revenue, defined as more than 5% of their total revenue, from the production or sale of depleted uranium weapons.

This policy is applicable to all active management strategies and all passive ESG strategies over which Amundi has full discretion.

- *Nuclear weapons*

Amundi limits investments in companies exposed to nuclear weapons, and in particular those involved in the production of key/dedicated components for nuclear weapons.

Amundi excludes issuers that meet at least one of the following conditions:

- Issuers involved in the production, sale or stockpiling of nuclear weapons from states that have not ratified the Treaty on the Non-Proliferation of Nuclear Weapons or from states that are signatories to the Treaty on the Non-Proliferation of Nuclear Weapons but are not members of NATO;
- Transmitters involved in the production of nuclear warheads and/or complete nuclear missiles, as well as components that have been significantly developed and/or modified for exclusive use in nuclear weapons;
- Issuers that generate more than 5% of their turnover from the production or sale of nuclear weapons, with the exception of revenues from dual-use components and launch platforms.

For more information on how environmental (in particular climate change), social and governance (ESG) issues are taken into account in its investment policy, Amundi has made available to investors a report "Application of Article 29", available on https://legroupe.amundi.com (Legal Documentation section).

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

**SFDR and Taxonomy Regulations**

Article 8 – concerning Taxonomy
In accordance with its investment objective and policy, the Fund promotes environmental characteristics as defined under Article 6 of the Taxonomy Regulation. It may partially invest in economic activities that contribute to one or more of the environmental objective(s) set out in Article 9 of the Taxonomy Regulation. However, the Fund does not currently make any commitment in terms of a minimum proportion.

The Taxonomy aims to identify economic activities considered to be environmentally sustainable. The Taxonomy identifies such activities according to their contribution to six major environmental objectives: (i) climate change mitigation, (ii) climate change adaptation, (iii) the sustainable use and protection of water and marine resources, (iv) the transition to a circular economy (waste, prevention, and recycling (v) pollution prevention and reduction, and (vi) the protection and restoration of biodiversity and ecosystems.

In order to determine an investment's degree of environmental sustainability, an economic activity is considered to be environmentally sustainable where it contributes substantially to one or more of the environmental objectives set out in the Taxonomy Regulation, where it does no significant harm (the "do no significant harm" or "DNSH" principle) to one or more of these environmental objectives, where it is carried out in accordance with the minimum safeguards provided for in Article 18 of the Taxonomy Regulation and where it complies with the technical screening criteria established by the European Commission in accordance with the Taxonomy Regulation.

In accordance with the current iteration of the Taxonomy Regulation, the Asset Manager ensures that investments do no significant harm to any other environmental objective by implementing exclusion policies covering issuers with controversial environmental and/or social and/or governance practices.

Notwithstanding the preceding, the "Do No Significant Harm" (DNSH) principle is applied solely to the underlying investments incorporating European Union criteria for environmentally sustainable economic activities.
The investments underlying this financial product do not incorporate European Union criteria for environmentally sustainable economic activities.

Although the Fund may already hold investments in economic activities qualified as sustainable activities without currently undertaking to observe a minimum proportion, the Asset Manager will do everything it can to communicate the proportion invested in sustainable activities as soon as it is reasonably possible after the entry into force of the Regulatory Technical Standards ("RTS") governing the content and presentation of communications in accordance with Articles 8(4), 9(6) and 11(5) of the Disclosure Regulation, as amended by the Taxonomy Regulation.

This effort will be gradually and continuously rolled out, incorporating the requirements of the Taxonomy Regulation in the investment process as soon as it is reasonably possible. This will lead to a minimum level of portfolio alignment with sustainable activities, and this information will then be made available to investors.
Until then, the degree of alignment with sustainable activities will not be disclosed to investors.

Once all the data is available and the appropriate calculation methodologies are finalised, the description of the proportion of underlying investments in sustainable activities will be made available to investors. This information, along with information on the proportion of enabling and transitional activities, will be indicated in a subsequent version of the prospectus.

Article 8 – concerning Article 11 of the SFDR
As required by Article 50 (2 SFDR) of COMMISSION DELEGATED REGULATION, information on the environmental or social characteristics promoted by the financial product is available in an annex to this report.

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

## Auditor's Certification

**STATUTORY AUDITOR'S REPORT**
**ON THE FINANCIAL STATEMENTS**
**For the year ended 31 December 2025**

**AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR**
UCITS CONSTITUTED AS A *FONDS COMMUN DE PLACEMENT*
Governed by the French Monetary and Financial Code (*Code monétaire et financier*)

Management company
AMUNDI ASSET MANAGEMENT
90, Boulevard Pasteur
75015 PARIS

## Opinion

In compliance with the assignment entrusted to us by the management company, we conducted an audit of the accompanying financial statements of AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR a UCITS constituted as a f*onds commun de placement*, for the year ended 31 December 2025.

In our opinion, the financial statements give a true and fair view of the assets and liabilities and of the financial position of the fund at 31 December 2025 and of the results of its operations for the year then ended, in accordance with French accounting principles.

## Basis of our opinion

### *Audit standards*

We conducted our audit in accordance with professional standards applicable in France. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion. Our responsibilities under these standards are described in the section *"Statutory Auditor's responsibilities for the audit of the financial statements"* in this report.

### *Independence*

We conducted our audit engagement in compliance with independence requirements of the French Commercial Code (*code de commerce*) and the French Code of Ethics (*code de déontologie*) for statutory auditors, from 01/01/2025 and up to the date of this report, and in particular we did not provide any prohibited non-audit services referred to in Article 5(1) of Regulation (EU) No. 537/2014.

**Justification of our assessments - Key audit matters**

In accordance with the requirements of articles L.821-53 and R.821-180 of the French Commercial Code relating to the justification of our assessments, we bring to your attention the key matters as regards to the risk of material misstatement that, in our professional judgement, were the most significant for the audit of the financial statements, as well as how we addressed those risks.

These assessments were made as part of our audit of the financial statements, taken as a whole, and therefore contributed to the opinion we formed which is expressed above. We do not provide an opinion on individual items in the financial statements.

| ***Key audit matters*** | ***Audit response to cover these risks*** |
|---|---|
| The main risks of the fund relate to the financial instruments in its portfolio.<br><br>Any error in recording or valuing these financial instruments could lead to a misstatement in the calculation of the fund's net asset value and in the financial statements.<br><br>We therefore focused our work on the existence and valuation of the financial instruments in the portfolio.<br><br>**Valuation of financial instruments traded on a regulated or equivalent market**<br><br>Valuation of the fund's financial instruments traded on a regulated or equivalent market is not complex as it is based primarily on listed prices provided by independent sources.<br><br>However, the related amounts are significant and could lead to a material misstatement.<br><br>The value of the financial instruments traded on a regulated or equivalent market is recorded in the balance sheet and presented in the detailed portfolio provided in the notes to the financial statements. The valuation rules for these financial instruments are disclosed in the "Significant accounting policies" note to the financial statements. | We compared the year-end valuation of the fund's financial instruments traded on a regulated or equivalent market with observable prices obtained from market databases. |



*PricewaterhouseCoopers Audit, SAS, 63, rue de Villiers 92208 Neuilly-sur-Seine Cedex*
*Téléphone : +33 (0)1 56 57 58 59*

| *Key audit matters* | *Audit response to cover these risks* |
|---|---|
| **Existence of financial instruments**<br><br>The portfolio's financial instruments are held in custody or maintained by the fund's depositary. The depositary certifies the existence of financial instruments at year-end.<br><br>There is nonetheless a risk that these financial instruments could be inaccurately or only partially recorded in the fund's accounting.<br><br>The existence of these financial instruments is a key audit matter as the related amounts are material and could lead to a material misstatement. | We verified the existence of the portfolio's financial instruments by reviewing the fund’s reconciliation between the fund's financial instruments held at year-end and these identified by the depositary in an account opened in the fund's name. Any material differences were examined, if applicable using trade tickets or contracts. |

**Specific verifications**

We have also performed, in accordance with professional standards applicable in France, the specific verifications required by laws and regulations.

We have no matters to report as to the fair presentation and the consistency with the financial statements of the information given in the management report prepared by the management company.

## Disclosures arising from other legal and regulatory requirements

### *Appointment of the Statutory Auditors*

We were appointed as Statutory Auditor of AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED PAB UMWELTZEICHEN UCITS ETF DR a UCITS constituted as a *fonds commun de placement*, by the management company on 28 September 2021.

At 31 December 2025, our firm was in the fourth consecutive year of its engagement, i.e. the fourth year following the admission of the fund's securities for trading on a regulated market.

## Responsibilities of the management company for the financial statements

It is the management company's responsibility to prepare the fund's financial statements presenting a true and fair view in accordance with French accounting principles and to implement the internal control that it deems appropriate for the preparation of financial statements that do not contain material misstatements, whether due to fraud or error.

In preparing the financial statements, management is responsible for assessing the fund's ability to continue as a going concern, disclosing in the financial statements, as applicable, matters related to going concern and using the going concern basis of accounting unless management either intends to liquidate the fund or to cease operations.

It is the management company's responsibility to monitor the preparation of financial information and oversee the efficiency of the internal control and risk management system and the internal audit system relating to the preparation and processing of financial and accounting information.

These financial statements have been prepared by the management company.

## Statutory Auditor's responsibilities for the audit of the financial statements

### *Audit purpose and approach*

It is our responsibility to prepare a report on the financial statements. Our objective is to obtain reasonable assurance about whether the financial statements, taken as a whole, are free of material misstatement. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with professional standards will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As indicated in article L.821-55 of the French Commercial Code, our statutory audit of the financial statements is not to guarantee the viability or the quality of your management.

As part of an audit conducted in accordance with professional standards applicable in France, the Statutory Auditor uses professional judgement throughout the entire audit.
He also:

- identifies and assesses the risks of material misstatement of the financial statements, whether due to fraud or error, designs and performs audit procedures responsive to those risks, and obtains audit evidence that is sufficient and appropriate to provide a basis for his opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control;

- obtains an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the company's internal control;

- evaluates the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by management in the financial statements;

- concludes on the appropriateness of management's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the fund's ability to continue as a going concern. Such conclusions are based on the audit evidence obtained up to the date of our auditor's report. However, future events or conditions may cause the company to cease to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our auditor's report to the related disclosures in the financial statements or, if such disclosures are not provided or inadequate, to issue a qualified opinion or a disclaimer of opinion;

- evaluates the overall presentation of the financial statements and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

Neuilly sur Seine, date of e-signature

*Document authenticated by e-signature*
The Statutory Auditor
PricewaterhouseCoopers Audit
Raphaëlle Alezra-Cabessa

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

## Annual accounts

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

| Balance sheet - asset on 31/12/2025 in USD | 31/12/2025 | 31/12/2024 |
|---|---|---|
| **Net property, plant & equipment** | | |
| **Financial securities** | | |
| **Shares and similar instruments (A)** | **424,914,414.29** | **392,078,358.45** |
| Traded on a regulated or similar market | 424,914,414.29 | 392,078,358.45 |
| Not traded on a regulated or similar market | | |
| **Convertible bonds (B)** | | |
| Traded on a regulated or similar market | | |
| Not traded on a regulated or similar market | | |
| **Bonds and similar securities (C)** | | |
| Traded on a regulated or similar market | | |
| Not traded on a regulated or similar market | | |
| **Debt securities (D)** | | |
| Traded on a regulated or similar market | | |
| Not traded on a regulated or similar market | | |
| **UCI and investment fund units (E)** | | |
| UCITS | | |
| AIF and equivalents of other Member States of the European Union | | |
| Other UCIs and investment funds | | |
| **Deposits (F)** | | |
| **Forward financial instruments (G)** | **4,955.00** | **29,785.70** |
| **Temporary securities transactions (H)** | | |
| Receivables representing securities purchased under repurchase agreements | | |
| Receivables representing securities pledged as collateral | | |
| Securities representing loaned financial securities | | |
| Borrowed financial securities | | |
| Financial securities sold under repurchase agreements | | |
| Other temporary transactions | | |
| **Loans (I) (*)** | | |
| **Other eligible assets (J)** | | |
| **Sub-total eligible assets I = (A+B+C+D+E+F+G+H+I+J)** | **424,919,369.29** | **392,108,144.15** |
| **Receivables and asset adjustment accounts** | **357,135.38** | **336,339.46** |
| **Financial accounts** | **672,296.59** | **1,806,571.21** |
| **Sub-total assets other than eligible assets II** | **1,029,431.97** | **2,142,910.67** |
| **Total Assets I+II** | **425,948,801.26** | **394,251,054.82** |

(*) The UCI under review is not covered by this section.

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

| Balance sheet - liabilities on 31/12/2025 in USD | 31/12/2025 | 31/12/2024 |
|---|---|---|
| **Shareholders' equity :** | | |
| Capital | 311,088,296.06 | 307,908,601.14 |
| Retained earnings on net income | 8,200,529.08 | 5,932,971.95 |
| Net realised capital gains and losses carried forward | 35,445,566.29 | |
| Net income/loss for the period | 70,650,204.93 | 80,118,341.37 |
| **Shareholders' equity I** | **425,384,596.36** | **393,959,914.46** |
| **Financing liabilities II (*)** | | |
| **Shareholders' equity and financing liabilities (I+II)** | **425,384,596.36** | **393,959,914.46** |
| **Eligible liabilities :** | | |
| **Financial instruments (A)** | | |
| Disposals of financial instruments | | |
| Temporary transactions on financial securities | | |
| **Forward financial instruments (B)** | **4,955.00** | **29,785.70** |
| **Borrowings (C) (*)** | | |
| **Other eligible liabilities (D)** | | |
| **Sub-total eligible liabilities III = (A+B+C+D)** | **4,955.00** | **29,785.70** |
| **Other liabilities :** | | |
| Debts and liabilities adjustment accounts | 559,249.90 | 261,354.66 |
| Bank loans | | |
| **Sub-total other liabilities IV** | **559,249.90** | **261,354.66** |
| **Total liabilities : I + II + III + IV** | **425,948,801.26** | **394,251,054.82** |

(*) The UCI under review is not covered by this section.

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

| Income Statement on 31/12/2025 in USD | 31/12/2025 | 31/12/2024 |
|---|---|---|
| **Net financial income** | | |
| **Income on financial transactions :** | | |
| Income on equities | 3,821,589.62 | 5,149,731.68 |
| Income on bonds | | |
| Income on debt securities | | |
| Income on UCI units | | |
| Income on forward financial instruments | | |
| Income on temporary securities transactions | | |
| Income on loans and receivables | | |
| Income on other eligible assets and liabilities | | |
| Other financial income | 41,206.11 | 77,912.91 |
| **Sub-total income on financial transactions** | **3,862,795.73** | **5,227,644.59** |
| **Expenses on financial transactions :** | | |
| Expenses on financial transactions | | |
| Expenses on forward financial instruments | | |
| Expenses on temporary securities transactions | | |
| Expenses on borrowings | | |
| Expenses on other eligible assets and liabilities | | |
| Expenses on financing liabilities | | |
| Other financial expenses | -114.51 | -7,702.02 |
| **Sub-total expenses on financial transactions** | **-114.51** | **-7,702.02** |
| **Total net financial income (A)** | **3,862,681.22** | **5,219,942.57** |
| **Other income :** | | |
| Retrocession of management fees to the UCI | | |
| Payments as capital or performance guarantees | | |
| Other income | | |
| **Other expenses :** | | |
| Asset manager’s management fees | -922,356.05 | -1,085,485.26 |
| Costs of private equity fund audits and surveys | | |
| Taxes and duties | | |
| Other expenses | | |
| **Sub-total other income and other expenses (B)** | **-922,356.05** | **-1,085,485.26** |
| **Sub-total net income before accruals (C = A-B)** | **2,940,325.17** | **4,134,457.31** |
| **Net income adjustment for the period (D)** | **198,102.10** | **-958,421.43** |
| **Sub-total net income I = (C+D)** | **3,138,427.27** | **3,176,035.88** |
| **Net realised capital gains and losses before accruals:** | | |
| Realised capital gains/losses | 27,389,153.07 | 48,666,452.45 |
| External transaction costs and transfer fees | -66,378.02 | -188,963.10 |
| Research costs | | |
| Share of realised capital gains reimbursed to insurers | | |
| Insurance compensation received | | |
| Payments received as capital or performance guarantees | | |
| **Sub-total net realised capital gains before accruals (E)** | **27,322,775.05** | **48,477,489.35** |
| **Adjustments to net realised capital gains or losses (F)** | **1,300,691.11** | **-9,105,159.28** |
| **Net capital gains or losses II = (E+F)** | **28,623,466.16** | **39,372,330.07** |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

| Income Statement on 31/12/2025 in USD | 31/12/2025 | 31/12/2024 |
|---|---|---|
| **Net unrealised capital gains and losses before accruals :** | | |
| Change in unrealised capital gains or losses including exchange differences on eligible assets | 34,651,938.87 | 35,192,970.58 |
| Exchange rate differences on financial accounts in foreign currencies | 3,822.85 | -6,547.73 |
| Payments to be received as capital or performance guarantees | | |
| Share of unrealised capital gains to be reimbursed to insurers | | |
| **Sub-total net unrealised capital gains before accruals (G)** | **34,655,761.72** | **35,186,422.85** |
| **Adjustments to net unrealised capital gains or losses (H)** | **4,232,549.78** | **2,383,552.57** |
| **Net unrealised capital gains or losses III = (G+H)** | **38,888,311.50** | **37,569,975.42** |
| **Interim dividends:** | | |
| Net interim dividends paid during the period (J) | | |
| Interim dividends paid on net realised capital gains or losses for the period (K) | | |
| **Total Interim dividends paid during the period IV = (J+K)** | | |
| **Income tax V (*)** | | |
| **Net income I + II + III + IV + V** | **70,650,204.93** | **80,118,341.37** |

(*) The UCI under review is not covered by this section.

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

## Notes to the annual financial statements

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

**A. General information**

**A1. Characteristics and activity of the open-ended uci**

**A1a. Management strategy and profile**

The Fund's management objective is to replicate, as closely as possible, the performance of the MSCI World Climate Change Paris Aligned Low Carbon Select Strategy Index (see "Benchmark" section), regardless of its evolution, positive or negative.

The management aims to achieve the lowest possible spread between the Fund's net asset value and that of the MSCI World Climate Change Paris Aligned Low Carbon Select Strategy Index (the "MSCI World Climate Change Paris Aligned Low Carbon Select Strategy Index"). Thus, the maximum tracking error target between the evolution of the Fund's net asset value and that of the MSCI World Climate Change Paris Aligned Low Carbon Select Strategy Index is 1%.
If the tracking error were to become higher than 1%, the objective would nevertheless be to remain at a level below 5% of the volatility of the MSCI World Climate Change Paris Aligned Low Carbon Select Strategy Index.

The prospectus / regulation of the CIU shall fully and precisely describe these characteristics.

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

### A1b. Characteristic features of the UCI over the past 5 reporting periods

| | 30/12/2022 | 29/12/2023 | 31/12/2024 | 31/12/2025 |
|---|---|---|---|---|
| Net assets in USD | 98,739,451.60 | 239,190,534.19 | 393,959,914.46 | 425,384,596.36 |
| Number of shares | 2,527,557 | 4,559,790 | 5,979,921 | 5,383,519 |
| Net asset value per unit | 39.0651 | 52.4564 | 65.8804 | 79.0160 |
| Net unallocated capital gains and losses per unit | | | 6.58 | 11.90 |
| Capitalisation of net capital gains and losses per unit | -5.15 | 0.05 | | |
| Unitary carry-forward to income | 0.57 | 0.99 | 1.52 | 2.10 |

**A2. Accounting policies**

The annual accounts are presented in the form provided for in ANC Regulation No. 2020-07 as amended by ANC Regulation 2022-03.

The general principles of accounting apply:

- true and fair view, comparability, business continuity,
- regularity, sincerity,
- caution,
- Permanence of methods from one exercise to the next.

The method of accounting used for the recognition of income income is interest earned.

Securities inflows and disposals are accounted for on an exclusive basis.
The reference currency for portfolio accounting is in US dollars.
The duration of the exercise is 12 months.

**Asset Valuation Rules**

Financial instruments are recorded in accounting using the historical cost method and recorded in the balance sheet at their current value, which is determined by the last known market value or, in the absence of a market, by any external means or by using financial models.
The differences between the current values used in the calculation of the net asset value and the historical costs of the securities when they enter the portfolio are recorded in "Unrealised capital gains or losses" accounts.
Securities that are not in the currency of the portfolio are valued in accordance with the principle set out below and then converted into the currency of the portfolio according to the exchange rate on the day of valuation.

***Deposits:***

Deposits with a residual life of less than or equal to 3 months are valued according to the straight-line method.

***Shares, bonds and other securities traded on a regulated market or similar:***

For the calculation of the net asset value, shares and other securities traded on a regulated market or similar are valued on the basis of the last stock market price of the day.
Bonds and similar securities are valued at the closing price communicated by various financial service providers. Accrued interest on bonds and similar securities is calculated up to the date of the net asset value.

***Shares, bonds and other securities not traded on a regulated market or similar market:***

Securities not traded on a regulated market are valued under the responsibility of the management company using methods based on asset value and yield, taking into account the prices used in recent significant transactions.

***Negotiable debt securities:***

Negotiable Debt Securities and similar securities that are not the subject of significant transactions are actuarially valued on the basis of a reference rate defined below, plus, where applicable, a difference representative of the intrinsic characteristics of the issuer:

- TCN with a maturity of less than or equal to 1 year: Interbank Offered Rate in euros (Euribor);
- TCN with a maturity of more than 1 year: Rate on Normalised Annual Interest Treasury Bills (BTAN) or OAT (Assimilable Treasury Bonds) rates with a similar maturity for the longest maturities.

Negotiable Debt Securities with a residual life of less than or equal to 3 months may be valued using the straight-line method.

Treasury bills are valued at the market rate communicated daily by the Banque de France or Treasury bill specialists.

***UCIs held:***

Units or shares of mutual funds will be valued at the last known net asset value.

***Temporary transactions in securities:***

Securities received under repurchase agreement are capitalized under the heading "receivables representing securities received under repurchase agreement" for the amount provided for in the contract, plus accrued interest receivable.

Securities given under repurchase agreements are recorded in the long portfolio at their current value. The debt representing the securities given under repurchase agreement is recorded in the seller's portfolio at the value set out in the contract plus accrued interest payable.

The securities lent are valued at their current value and are recorded as assets under the heading "receivables representing securities loaned" at the present value plus accrued interest receivable.

The securities borrowed are recorded as assets under the heading "securities borrowed" for the amount provided for in the contract, and as liabilities under the heading "debts representing securities borrowed" for the amount provided for in the contract plus accrued interest payable.

***Forward Financial Instruments:***

**Forward financial instruments traded on a regulated market or similar market:**

Futures financial instruments traded on regulated markets are valued at the clearing price of the day.

**Forward financial instruments not traded on a regulated market or similar market:**

***Swaps:***

Interest rate and/or currency swaps are valued at their market value based on the price calculated by discounting future interest flows at interest rates and/or market currencies. This price is corrected for signature risk.

Index swaps are actuarially measured on the basis of a benchmark rate provided by the counterparty.

The other swaps are valued at their market value or at an estimated value in accordance with the terms and conditions adopted by the management company.
The portfolio's performance swap is valued on the basis of prices calculated by the counterparty and validated by the management company on the basis of mathematical financial models.

***Exposure of off-balance sheet positions:***

Forward contracts are recorded for their market value in off-balance sheet commitments at the rate used in the portfolio.
Contingent forward transactions are translated into an underlying equivalent.
Commitments on swaps are presented at their nominal value, or in the absence of a nominal value for an equivalent amount.

**Management fees**

Management and operating costs cover all costs relating to the UCI: financial, administrative, accounting management, custody, distribution, audit costs, etc.
These costs are charged to the profit and loss account of the mutual fund.

The management fee does not include transaction fees. For more information on the fees actually charged to the UCI, please refer to the prospectus.
They are recorded on a pro rata temporis basis with each NAV calculation.

| | Fees charged to the UCITS | Plate | Scale rate |
|---|---|---|---|
| P1 | Financial management fees / administrative costs external to the management company (CAC, custodian, distribution, lawyers) | Net assets | 0.25% incl. VAT maximum |
| P2 | Maximum indirect costs (commissions and management fees) | Net assets | None |
| P3 | Movement fee<br>-<br>Collected by the depositary<br>-<br><br>-----<br>Collected by the Management Company | -<br>-<br>Debit on each transaction or operation | -<br>-<br>None<br>-<br><br>--------------------<br>-<br>None |
| P4 | Performance fee | Net assets | None |

Operating and management costs will be charged directly to the Fund's income statement.

In addition to the fees charged to the Fonds and displayed above, the following costs may be added:
Exceptional legal costs related to the recovery of the Fund's debts;
Costs related to the contributions due by the Management Company to the AMF in respect of the management of the Fund

**Allocation of distributable amounts**

***Definition of distributable sums***

The distributable sums are made up of:

***Income:***

Net income plus the carry-forward again and increased or decreased by the balance of the income accrual account.

***Capital gains and losses:***

Realized capital gains, net of expenses, less realized capital losses, net of expenses, recognized during the financial year, increased by net capital gains of the same nature recognized during previous financial years that have not been distributed or capitalized and reduced or increased by the balance of the capital gains accrual account.

In accordance with the regulations for distributive shares:

The sums referred to as "income" and "capital gains and losses" may be distributed, in whole or in part, independently of each other.

The payment of distributable sums shall be made within a maximum period of five months following the end of the financial year.

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

***Methods of allocation of distributable sums:***

| Part(s) | Allocation of net revenues | Appropriation of net realised capital gains or losses |
|---|---|---|
| Share AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF | Capitalization, and/or Distribution, and/or Deferral by decision of the management company | Capitalization, and/or Distribution, and/or Deferral by decision of the management company |

### B. Changes in shareholders' equity and financing liabilities

### B1. Changes in shareholders' equity and financing liabilities

| Changes in shareholders' equity during the year in USD | 31/12/2025 | 31/12/2024 |
|---|---|---|
| **Shareholders' equity at start-of-period** | **393,959,914.46** | **239,190,534.19** |
| **Cash flows during the period:** | | |
| Subscriptions called (including subscription fees paid to the UCI) | 104,663,477.47 | 372,225,125.70 |
| Redemptions (after deduction of the redemption fees payable to the UCI) | -138,157,657.51 | -305,254,114.94 |
| Net income for the period before accruals | 2,940,325.17 | 4,134,457.31 |
| Net realised capital gains and losses before accruals: | 27,322,775.05 | 48,477,489.35 |
| Change in unrealised capital gains before accruals | 34,655,761.72 | 35,186,422.85 |
| Allocation of net income in the previous period | | |
| Allocation of net capital gains or losses in the previous period | | |
| Allocation of unrealised capital gains in the previous period | | |
| Interim dividends paid on net income during the period | | |
| Interim dividends paid on net realised capital gains and losses during the period | | |
| Interim dividends paid on net unrealised capital gains and losses during the period | | |
| Other items | | |
| **Shareholders' equity at end-of-period (= Net assets)** | **425,384,596.36** | **393,959,914.46** |

### B2. Reconstitution of the "shareholders' equity" line for private equity funds and other vehicles

For the UCI under review, the presentation of this section is not required by accounting regulations.

### B3. Changes in numbers of units during the period

#### B3a. Number of units subscribed and redeemed during the period

| | In units | In amounts |
|---|---|---|
| Units subscribed during the period | 1,460,858 | 104,663,477.47 |
| Units redeemed during the period | -2,057,260 | -138,157,657.51 |
| Net balance of subscriptions/redemptions | -596,402 | -33,494,180.04 |
| Units in circulation at the end of the period | 5,383,519 | |

#### B3b. Accrued subscription and/or redemption fees

| | In amounts |
|---|---|
| Total accrued subscription and/or redemption fees | 62,277.83 |
| Accrued subscription fees | 43,547.35 |
| Accrued redemption fees | 18,730.48 |

### B4. Cash flows relating to the nominal amount called in and reimbursed during the period

For the UCI under review, the presentation of this section is not required by accounting regulations.

### B5. Net cash flows for financing liabilities

For the UCI under review, the presentation of this section is not required by accounting regulations.

### B6. Breakdown of net assets by type of unit

| Name of unit<br>ISIN Code | Allocation of net income | Allocation of net realised capital gains or losses | Unit currency | Net asset value | Number of units | Net asset value per unit |
|---|---|---|---|---|---|---|
| AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF<br>FR0014003FW1 | Accumulation and /or Distribution and/or Retention decided by the Management Company | Accumulation and /or Distribution and/or Retention decided by the Management Company | USD | 425,384,596.36 | 5,383,519 | 79.0160 |

### C. Information relating to direct and indirect exposures on the various markets

### C1. Presentation of direct exposures by type of market and exposure

### C1a. Direct exposure to the equity market (excluding convertible bonds)

| Amounts stated in thousands USD | Exposure | Breakdown of significant exposures by country | | | | |
|---|---|---|---|---|---|---|
| | | Country 1 | Country 2 | Country 3 | Country 4 | Country 5 |
| | | ETATS-UNIS | JAPON | FRANCE | CANADA | SUISSE |
| | +/- | +/- | +/- | +/- | +/- | +/- |
| **Assets** | | | | | | |
| Equities and similar securities | 424,914.41 | 313,803.23 | 27,082.86 | 13,986.09 | 12,803.66 | 8,867.51 |
| Temporary securities transactions | | | | | | |
| **Liabilities** | | | | | | |
| Disposals of financial instruments | | | | | | |
| Temporary securities transactions | | | | | | |
| **Off-balance sheet items** | | | | | | |
| Futures | 433.80 | NA | NA | NA | NA | NA |
| Options | | NA | NA | NA | NA | NA |
| Swaps | | NA | NA | NA | NA | NA |
| Other financial instruments | | NA | NA | NA | NA | NA |
| **Total** | **425,348.21** | | | | | |

### C1b. Exposure to the convertible bond market - Breakdown by country and maturity of exposure

| Amounts stated in thousands USD | Exposure | Breakdowns of exposure by maturity | | | Breakdown by deltal level | |
|---|---|---|---|---|---|---|
| | +/- | <= 1 year | 1<X<=5 years | > 5 years | <= 0,6 | 0,6<X<=1 |
| **Total** | | | | | | |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

### C1c. Direct exposure to the interest rate market (excluding convertible bonds) - Breakdown by type of rate

| Amounts stated in thousands USD | Exposure | Breakdown of exposures by type of rate | | | |
|---|---|---|---|---|---|
| | | Fixed rate | Variable or revisable rate | Indexed rate | Other or no rate consideration |
| | +/- | +/- | +/- | +/- | +/- |
| **Assets** | | | | | |
| Deposits | | | | | |
| Bonds | | | | | |
| Debt securities | | | | | |
| Temporary securities transactions | | | | | |
| Financial accounts | 672.30 | | | | 672.30 |
| **Liabilities** | | | | | |
| Disposals of financial instruments | | | | | |
| Temporary securities transactions | | | | | |
| Borrowings | | | | | |
| Financial accounts | | | | | |
| **Off-balance sheet items** | | | | | |
| Futures | NA | | | | |
| Options | NA | | | | |
| Swaps | NA | | | | |
| Other financial instruments | NA | | | | |
| **Total** | | | | | **672.30** |

### C1d. Direct exposure to the interest rate market (excluding convertible bonds) - Breakdown by residual duration

| Amounts stated in thousands USD | [0 - 3 months] (*) +/- | ]3 - 6 months] (*) +/- | ]6 - 12 months] (*) +/- | ]1 - 3 years] (*) +/- | ]3 - 5 years] (*) +/- | ]5 - 10 years] (*) +/- | >10 years (*) +/- |
|---|---|---|---|---|---|---|---|
| **Assets** | | | | | | | |
| Deposits | | | | | | | |
| Bonds | | | | | | | |
| Debt securities | | | | | | | |
| Temporary securities transactions | | | | | | | |
| Financial accounts | 672.30 | | | | | | |
| **Liabilities** | | | | | | | |
| Disposals of financial instruments | | | | | | | |
| Temporary securities transactions | | | | | | | |
| Borrowings | | | | | | | |
| Financial accounts | | | | | | | |
| **Off-balance sheet items** | | | | | | | |
| Futures | | | | | | | |
| Options | | | | | | | |
| Swaps | | | | | | | |
| Other instruments | | | | | | | |
| **Total** | **672.30** | | | | | | |

(*) The UCI may group or supplement residual maturity intervals depending on the suitability of the investment and borrowing strategies.

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

### C1e. Direct exposure to the currency market

| Amounts stated in thousands USD | Currency 1<br>EUR<br>+/- | Currency 2<br>JPY<br>+/- | Currency 3<br>CAD<br>+/- | Currency 4<br>GBP<br>+/- | Currency N<br>Other currencies<br>+/- |
|---|---|---|---|---|---|
| **Assets** | | | | | |
| Deposits | | | | | |
| Equities and similar securities | 36,081.96 | 27,082.86 | 13,139.11 | 8,902.72 | 19,171.81 |
| Bonds and similar securities | | | | | |
| Debt securities | | | | | |
| Temporary transactions on securities | | | | | |
| Receivables | 32.77 | 152.21 | 8.56 | 17.80 | 51.08 |
| Financial accounts | 96.16 | 9.77 | 88.85 | 15.90 | 268.97 |
| **Liabilities** | | | | | |
| Disposals of financial instruments | | | | | |
| Temporary transactions on securities | | | | | |
| Borrowings | | | | | |
| Amounts payable | -0.40 | -138.75 | | | |
| Financial accounts | | | | | |
| **Off-balance sheet items** | | | | | |
| Currency receivables | | | | | |
| Currency payables | | | | | |
| Futures options swaps | | | | | |
| Other transactions | | | | | |
| **Total** | **36,210.49** | **27,106.09** | **13,236.52** | **8,936.42** | **19,491.86** |

### C1f. Direct exposure to credit markets

| Amounts stated in thousands USD | Invest. Grade<br>+/- | Non Invest. Grade<br>+/- | No rating<br>+/- |
|---|---|---|---|
| **Assets** | | | |
| Convertible bonds | | | |
| Bonds and similar securities | | | |
| Debt securities | | | |
| Temporary securities transactions | | | |
| **Liabilities** | | | |
| Disposals of financial instruments | | | |
| Temporary securities transactions | | | |
| **Off-balance sheet items** | | | |
| Credit derivatives | | | |
| **Net balance** | | | |

### C1g. Exposure of transactions involving a counterparty

| Counterparties (Amounts stated in thousands USD) | Present value constituting a receivable | Present value constituting a debt |
|---|---|---|
| **Operations appearing on the assets side of the balance sheet** | | |
| Deposits | | |
| Uncleared forward financial instruments | | |
| Receivables representing securities purchased under repurchase agreements | | |
| Receivables representing securities pledged as collateral | | |
| Securities representing loaned financial securities | | |
| Borrowed financial securities | | |
| Securities received as collateral | | |
| Financial securities sold under repurchase agreements | | |
| Receivables | | |
| Cash collateral | | |
| Security deposits paid in cash | | |
| **Operations appearing on the liabilities side of the balance sheet** | | |
| Payables representing securities sold under repurchase agreements | | |
| Uncleared forward financial instruments | | |
| Amounts payable | | |
| Cash collateral | | |

### C2. Indirect exposures for multi-management UCIs

The UCI under review is not covered by this section.

### C3. Exposure to private equity portfolios

For the UCI under review, the presentation of this section is not required by accounting regulations.

### C4. Exposure to loans for OFS (affordable housing organisations)

For the UCI under review, the presentation of this section is not required by accounting regulations.

## D. Other information relating to the balance sheet and the profit and loss account

### D1. Receivables and debts: breakdown by type

| | Type of debit/credit | 31/12/2025 |
|---|---|---|
| **Receivables** | | |
| | Sales deferred settlement | 174,051.54 |
| | Cash collateral deposits | 29,980.77 |
| | Coupons and dividends in cash | 153,103.07 |
| **Total amounts receivable** | | **357,135.38** |
| **Amounts payable** | | |
| | Purchases deferred settlement | 259,115.36 |
| | Fixed management fees | 261,792.89 |
| | Other liabilities | 38,341.65 |
| **Total payables** | | **559,249.90** |
| **Total receivables and payables** | | **-202,114.52** |

### D2. Management fees, other fees and charges

| | 31/12/2025 |
|---|---|
| Guarantee commission | |
| Fixed management fees | 922,356.05 |
| Percentage set for fixed management fees | 0.25 |
| Trailer fees | |

### D3. Commitments given and received

| Other commitments (by type of product) | 31/12/2025 |
|---|---|
| Guarantees received | |
| - o/w financial instruments received as collateral and not recorded on the balance sheet | |
| Guarantees given | |
| - o/w financial instruments pledged as collateral and retained under their original balance sheet heading | |
| Financing commitments received but not yet drawn | |
| Financing commitments given but not yet drawn | |
| Other off-balance sheet commitments | |
| **Total** | |

### D4. Other information

### D4a. Present value of financial instruments involved in temporary purchases of securities

| | 31/12/2025 |
|---|---|
| Securities purchased under resale agreements | |
| Borrowed securities | |

### D4b. Financial instruments held, issued and/or managed by the Group

| | ISIN code | Description | 31/12/2025 |
|---|---|---|---|
| Equities | | | 1,058,048.67 |
| | FR0004125920 | AMUNDI SA | 12,686.17 |
| | ES0113900J37 | BANCO SANTANDER SA | 935,729.41 |
| | FR0000045072 | CREDIT AGRICOLE SA | 109,633.09 |
| Bonds | | | |
| Negotiable Debt Securities | | | |
| UCI | | | |
| Forward financial instruments | | | |
| **Total Group securities** | | | **1,058,048.67** |

### D5. Determination and breakdown of amounts available for distribution

### D5a. Allocation of amounts available for distribution relating to net income

| Allocation of amounts available for distribution relating to net income | 31/12/2025 | 31/12/2024 |
|---|---|---|
| **Net revenue** | **3,138,427.27** | **3,176,035.88** |
| Net interim dividends paid during the period | | |
| **Income to be allocated from the period** | **3,138,427.27** | **3,176,035.88** |
| Retained earnings | 8,200,529.08 | 5,932,971.95 |
| **Amounts available for distribution under net income** | **11,338,956.35** | **9,109,007.83** |

### Unit AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

| Allocation of amounts available for distribution relating to net income | 31/12/2025 | 31/12/2024 |
|---|---|---|
| **Net revenue** | **3,138,427.27** | **3,176,035.88** |
| Net interim dividends paid during the period (*) | | |
| **Income to be allocated from the period (**)** | **3,138,427.27** | **3,176,035.88** |
| Retained earnings | 8,200,529.08 | 5,932,971.95 |
| **Amounts available for distribution under net income** | **11,338,956.35** | **9,109,007.83** |
| **Allocation :** | | |
| Distribution | | |
| Retained earnings for the period | 11,338,956.35 | 9,109,007.83 |
| Capitalized | | |
| **Total** | **11,338,956.35** | **9,109,007.83** |
| *** Information relating to interim dividends paid** | | |
| Unit amount | | |
| Total tax credit | | |
| Tax credit per unit | | |
| **** Information on shares or units eligible for distribution** | | |
| Number of units | | |
| Unit distribution remaining to be paid after payment of interim dividends | | |
| Tax credits related to income distribution | | |

### D5b. Allocation of amounts available for distribution relating to net realised capital gains and losses

| Allocation of amounts available for distribution relating to net realised capital gains and losses | 31/12/2025 | 31/12/2024 |
|---|---|---|
| **Net realised capital gains or losses for the period** | **28,623,466.16** | **39,372,330.07** |
| Interim dividends on net realised capital gains and losses for the period | | |
| **Net realised capital gains or losses to be allocated** | **28,623,466.16** | **39,372,330.07** |
| Previous undistributed net realised capital gains and losses | 35,445,566.29 | |
| **Amounts distributable for realised capital gains or losses** | **64,069,032.45** | **39,372,330.07** |

### Unit AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

| Allocation of distributable amounts relating to net realised gains and losses realised | 31/12/2025 | 31/12/2024 |
|---|---|---|
| **Net realised capital gains or losses for the period** | **28,623,466.16** | **39,372,330.07** |
| Interim dividends on net realised capital gains and losses for the period | | |
| **Net realised capital gains or losses to be allocated (**)** | **28,623,466.16** | **39,372,330.07** |
| Previous undistributed net realised capital gains and losses | 35,445,566.29 | |
| **Amounts distributable for realised capital gains or losses** | **64,069,032.45** | **39,372,330.07** |
| **Allocation :** | | |
| Distribution | | |
| Net realised capital gains or losses carried forward | 64,069,032.45 | 39,372,330.07 |
| Capitalized | | |
| **Total** | **64,069,032.45** | **39,372,330.07** |
| *** Information relating to interim dividends paid** | | |
| Interim dividends paid per unit | | |
| **** Information on shares or units eligible for distribution** | | |
| Number of units | | |
| Unit distribution remaining to be paid after payment of interim dividends | | |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

## E. Portfolio listing of assets and liabilities in USD

### E1. Portfolio listing of balance sheet items

| Instruments by business sector (*) | Currency | Quantity or Nominal | Present value | % Net Asset |
|---|---|---|---|---|
| **EQUITIES AND SIMILAR SECURITIES** | | | **424,914,414.29** | **99.89** |
| **Equities and similar securities traded on regulated or similar market** | | | **424,914,414.29** | **99.89** |
| **Aerospace & Defense** | | | **634,945.74** | **0.15** |
| AXON ENTERPRISE INC | USD | 1,118 | 634,945.74 | 0.15 |
| **Airlines** | | | **84,205.40** | **0.02** |
| OTIS WORLDWIDE CORP | USD | 964 | 84,205.40 | 0.02 |
| **Automotives** | | | **18,459,047.35** | **4.34** |
| BAYERISCHE MOTOREN WERKE AG | EUR | 748 | 81,822.43 | 0.02 |
| BAYERISCHE MOTOREN WERKE-PRF | EUR | 166 | 17,838.72 | 0.00 |
| CARVANA CO | USD | 332 | 140,110.64 | 0.03 |
| DR ING HC F PORSCHE AG | EUR | 319 | 17,091.51 | 0.00 |
| RIVIAN AUTOMOTIVE INC-A | USD | 21,687 | 427,450.77 | 0.10 |
| TESLA INC | USD | 39,524 | 17,774,733.28 | 4.19 |
| **Automotives Components** | | | **712,287.60** | **0.17** |
| FERRARI NV | EUR | 1,903 | 712,287.60 | 0.17 |
| **Beverages** | | | **2,358,476.74** | **0.55** |
| ANHEUSER-BUSCH INBEV SA/NV | EUR | 2,552 | 164,546.08 | 0.04 |
| ASAHI GROUP HOLDINGS LTD | JPY | 7,100 | 74,263.62 | 0.02 |
| BROWN-FORMAN CORP-CLASS B | USD | 1,833 | 47,767.98 | 0.01 |
| CARLSBERG AS-B | DKK | 266 | 34,933.67 | 0.01 |
| COCA-COLA EUROPACIFIC PARTNE | USD | 967 | 87,706.90 | 0.02 |
| CONSTELLATION BRANDS INC-A | USD | 384 | 52,976.64 | 0.01 |
| DAVIDE CAMPARI-MILANO NV | EUR | 9,984 | 64,936.97 | 0.02 |
| DIAGEO PLC | GBP | 22,460 | 484,422.59 | 0.11 |
| DOORDASH INC - A | USD | 1,970 | 446,165.60 | 0.10 |
| HEINEKEN HOLDING NV | EUR | 324 | 23,744.56 | 0.01 |
| HEINEKEN NV | EUR | 629 | 51,518.96 | 0.01 |
| MONSTER BEVERAGE CORP | USD | 10,170 | 779,733.90 | 0.18 |
| PERNOD RICARD SA | EUR | 533 | 45,759.27 | 0.01 |
| **Biotechnology** | | | **3,552,459.46** | **0.84** |
| ALNYLAM PHARMACEUTICALS INC | USD | 787 | 312,950.55 | 0.07 |
| AMGEN INC | USD | 2,894 | 947,235.14 | 0.24 |
| ARGEN-X SE - W/I | EUR | 343 | 288,753.10 | 0.07 |
| CSL LTD | AUD | 2,946 | 339,176.05 | 0.08 |
| GENMAB A/S | DKK | 333 | 106,137.79 | 0.02 |
| GILEAD SCIENCES INC | USD | 6,781 | 832,299.94 | 0.20 |
| GRIFOLS SA | EUR | 1,022 | 12,843.08 | 0.00 |
| IMCD BV | EUR | 152 | 13,806.46 | 0.00 |
| INCYTE CORP | USD | 786 | 77,633.22 | 0.02 |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

### E1. Portfolio listing of balance sheet items

| Instruments by business sector (*) | Currency | Quantity or Nominal | Present value | % Net Asset |
|---|---|---|---|---|
| INSMED INC | USD | 1,316 | 229,036.64 | 0.05 |
| NATERA INC | USD | 787 | 180,293.83 | 0.04 |
| NEUROCRINE BIOSCIENCES INC | USD | 495 | 70,205.85 | 0.02 |
| SWEDISH ORPHAN BIOVITRUM AB | SEK | 1,223 | 44,150.56 | 0.01 |
| UNITED THERAPEUTICS CORP | USD | 201 | 97,937.25 | 0.02 |
| **Building Products** | | | **1,274,772.68** | **0.30** |
| ASSA ABLOY AB-B | SEK | 2,142 | 83,391.03 | 0.02 |
| BELIMO HOLDING AG-REG | CHF | 140 | 138,005.76 | 0.03 |
| BUILDERS FIRSTSOURCE INC | USD | 274 | 28,191.86 | 0.01 |
| COMPAGNIE DE SAINT GOBAIN | EUR | 1,053 | 107,543.07 | 0.03 |
| GEBERIT AG-REG | CHF | 325 | 254,163.35 | 0.06 |
| JACOBS SOLUTIONS INC | USD | 1,470 | 194,716.20 | 0.05 |
| KINGSPAN GROUP PLC | EUR | 3,883 | 338,152.87 | 0.07 |
| MASCO CORP | USD | 501 | 31,793.46 | 0.01 |
| NIBE INDUSTRIER AB-B SHS | SEK | 5,027 | 19,423.58 | 0.00 |
| ROCKWOOL A/S | DKK | 2,240 | 79,391.50 | 0.02 |
| **Capital Markets** | | | **12,086,006.79** | **2.84** |
| 3I GROUP PLC | GBP | 13,352 | 586,015.46 | 0.14 |
| ABN AMRO BANK NV-CVA | EUR | 3,576 | 125,113.03 | 0.03 |
| AIB GROUP PLC | EUR | 8,471 | 91,528.65 | 0.02 |
| AMERIPRISE FINANCIAL INC | USD | 530 | 259,880.20 | 0.06 |
| ARES MANAGEMENT CORP - A | USD | 1,210 | 195,572.30 | 0.05 |
| ASX LIMITED | AUD | 1,303 | 44,696.26 | 0.01 |
| BANCO SANTANDER SA | EUR | 79,120 | 935,729.41 | 0.22 |
| BANK OF MONTREAL | CAD | 3,652 | 474,893.19 | 0.11 |
| BK OF NOVA SCOTIA COM NPV | CAD | 6,111 | 451,291.50 | 0.11 |
| BLACKROCK INC | USD | 807 | 863,764.38 | 0.20 |
| BLACKSTONE INC | USD | 3,981 | 613,631.34 | 0.14 |
| BROOKFIELD ASSET MGMT-A | CAD | 2,099 | 110,097.37 | 0.03 |
| CITIGROUP INC | USD | 10,065 | 1,174,484.85 | 0.28 |
| COINBASE GLOBAL INC -CLASS A | USD | 1,212 | 274,081.68 | 0.06 |
| DAIWA SECURITIES GROUP INC | JPY | 6,400 | 55,958.41 | 0.01 |
| EQT AB | SEK | 1,912 | 75,453.08 | 0.02 |
| EQUITABLE HOLDINGS INC | USD | 2,082 | 99,207.30 | 0.02 |
| FINECOBANK SPA | EUR | 4,113 | 107,237.39 | 0.03 |
| GOLDMAN SACHS GROUP INC | USD | 1,591 | 1,398,489.00 | 0.32 |
| IGM FINANCIAL P | CAD | 268 | 12,084.51 | 0.00 |
| INPOST SA | EUR | 2,200 | 27,052.28 | 0.01 |
| IONQ INC | USD | 4,151 | 186,255.37 | 0.04 |
| JULIUS BAER GROUP LTD | CHF | 679 | 53,477.68 | 0.01 |
| LPL FINANCIAL HOLDINGS INC | USD | 554 | 197,872.18 | 0.05 |
| M&G PLC | GBP | 10,639 | 40,984.49 | 0.01 |
| MORGAN STANLEY | USD | 6,377 | 1,132,108.81 | 0.27 |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

### E1. Portfolio listing of balance sheet items

| Instruments by business sector (*) | Currency | Quantity or Nominal | Present value | % Net Asset |
|---|---|---|---|---|
| NATIONAL BANK OF CANADA | CAD | 1,710 | 215,326.61 | 0.05 |
| NOMURA HOLDINGS INC | JPY | 14,900 | 123,671.58 | 0.03 |
| NORDEA BANK ABP | EUR | 15,060 | 284,498.89 | 0.07 |
| PARTNERS GROUP HOLDING AG | CHF | 311 | 385,626.52 | 0.09 |
| PHOENIX GROUP HOLDINGS PLC | GBP | 1,393 | 13,809.07 | 0.00 |
| RAIFFEISEN BANK INTERNATIONA | EUR | 801 | 36,030.13 | 0.01 |
| SBI HOLDINGS INC | JPY | 2,200 | 47,369.94 | 0.01 |
| SCHRODERS PLC | GBP | 1,135 | 6,213.49 | 0.00 |
| SCHWAB (CHARLES) CORP | USD | 9,360 | 935,157.60 | 0.22 |
| STATE STREET CORP | USD | 1,607 | 207,319.07 | 0.05 |
| TRADEWEB MARKETS INC-CLASS A | USD | 824 | 88,612.96 | 0.02 |
| T ROWE PRICE GROUP INC | USD | 1,127 | 115,382.26 | 0.03 |
| WISE PLC - A | GBP | 3,340 | 40,028.55 | 0.01 |
| **Chemicals** | | | **666,513.40** | **0.16** |
| BRENNTAG AG NAMEN | EUR | 409 | 23,806.15 | 0.01 |
| DSM-FIRMENICH AG | EUR | 763 | 61,616.20 | 0.01 |
| GIVAUDAN-REG | CHF | 131 | 520,173.43 | 0.13 |
| NOVONESIS (NOVOZYMES) B | DKK | 950 | 60,917.62 | 0.01 |
| **Commercial Banks** | | | **27,052,320.33** | **6.36** |
| AUST AND NZ BANKING GROUP | AUD | 14,478 | 350,848.28 | 0.08 |
| BANCA MONTE DEI PASCHI SIENA | EUR | 9,349 | 100,246.79 | 0.02 |
| BANCO BILBAO VIZCAYA ARGENTA | EUR | 29,559 | 696,047.13 | 0.16 |
| BANCO BPM SPA | EUR | 4,835 | 73,933.62 | 0.02 |
| BANCO DE SABADELL SA | EUR | 27,199 | 107,491.11 | 0.03 |
| BANKINTER SA | EUR | 3,291 | 54,710.71 | 0.01 |
| BANK LEUMI LE-ISRAEL | ILS | 6,457 | 142,223.38 | 0.03 |
| BANK OF AMERICA CORP | USD | 36,729 | 2,020,095.00 | 0.47 |
| BANK OF IRELAND GROUP PLC | EUR | 4,663 | 89,677.04 | 0.02 |
| BANK OF NEW YORK MELLON | USD | 3,998 | 464,127.82 | 0.11 |
| BANQUE CANTONALE VAUDOIS-REG | CHF | 188 | 23,823.73 | 0.01 |
| BARCLAYS PLC | GBP | 76,727 | 491,196.46 | 0.12 |
| BCP BCO | EUR | 44,497 | 46,834.96 | 0.01 |
| BNP PARIBAS | EUR | 1,180 | 111,962.90 | 0.03 |
| BPER BANCA SPA | EUR | 7,443 | 101,400.60 | 0.02 |
| CAIXABANK SA | EUR | 4,684 | 57,459.24 | 0.01 |
| CAN IMPERIAL BK OF COMMERCE | CAD | 4,647 | 421,826.06 | 0.10 |
| COMMONWEALTH BANK OF AUSTRALIA | AUD | 8,032 | 860,030.72 | 0.20 |
| CREDIT AGRICOLE SA | EUR | 5,319 | 109,633.09 | 0.03 |
| DANSKE BANK A/S | DKK | 3,135 | 157,056.31 | 0.04 |
| DEUTSCHE BANK AG | EUR | 9,799 | 381,044.30 | 0.09 |
| DNB BANK ASA | NOK | 4,392 | 122,570.29 | 0.03 |
| ERSTE GROUP BANK AG | EUR | 1,520 | 183,693.38 | 0.04 |
| FIFTH THIRD BANCORP | USD | 3,535 | 165,473.35 | 0.04 |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

## E1. Portfolio listing of balance sheet items

| Instruments by business sector (*) | Currency | Quantity or Nominal | Present value | % Net Asset |
|---|---|---|---|---|
| FIRST CITIZENS BCSHS -CL A | USD | 49 | 105,162.82 | 0.02 |
| HSBC HOLDINGS PLC | GBP | 93,065 | 1,469,353.06 | 0.35 |
| HUNTINGTON BANCSHARES INC | USD | 9,596 | 166,490.60 | 0.04 |
| ING GROEP NV | EUR | 14,762 | 416,266.91 | 0.10 |
| INTESA SANPAOLO | EUR | 70,125 | 487,643.54 | 0.11 |
| ISRAEL DISCOUNT BANK-A | ILS | 6,467 | 68,624.56 | 0.02 |
| JPMORGAN CHASE & CO | USD | 14,669 | 4,726,645.18 | 1.13 |
| KBC GROUP NV | EUR | 1,416 | 185,011.11 | 0.04 |
| KEYCORP | USD | 1,341 | 27,678.24 | 0.01 |
| LLOYDS BANKING GROUP PLC | GBP | 329,261 | 435,085.21 | 0.10 |
| M & T BANK CORP | USD | 846 | 170,452.08 | 0.04 |
| MITSUBISHI UFJ FINANCIAL GRO | JPY | 57,100 | 908,164.94 | 0.21 |
| MIZRAHI TEFAHOT BANK LTD | ILS | 306 | 21,353.02 | 0.01 |
| MIZUHO FINANCIAL GROUP INC | JPY | 12,600 | 458,196.47 | 0.11 |
| NATIONAL AUSTRALIA BANK LTD | AUD | 14,704 | 414,862.69 | 0.10 |
| NATWEST GROUP PLC | GBP | 42,692 | 374,288.55 | 0.09 |
| NORTHERN TRUST CORP | USD | 1,068 | 145,878.12 | 0.03 |
| PNC FINANCIAL SERVICES GROUP | USD | 2,099 | 438,124.27 | 0.10 |
| REGIONS FINANCIAL CORP | USD | 1,291 | 34,986.10 | 0.01 |
| ROYAL BK OF CANADA | CAD | 7,656 | 1,306,877.42 | 0.31 |
| SOCIETE GENERALE SA | EUR | 3,688 | 297,651.86 | 0.07 |
| SOFTBANK CORP | JPY | 170,500 | 233,649.58 | 0.05 |
| STANDARD CHARTERED PLC | GBP | 9,142 | 224,045.00 | 0.05 |
| SUMITOMO MITSUI FINANCIAL GR | JPY | 17,800 | 572,457.23 | 0.13 |
| SVENSKA HANDELSBANKEN-A SHS | SEK | 6,528 | 95,135.85 | 0.02 |
| SWEDBANK AB - A SHARES | SEK | 3,657 | 127,377.19 | 0.03 |
| TORONTO DOMINIUM BANK | CAD | 9,019 | 851,126.33 | 0.20 |
| TRUIST FINANCIAL CORP | USD | 6,770 | 333,151.70 | 0.08 |
| UBS GROUP AG-REG | CHF | 17,665 | 824,069.35 | 0.19 |
| UNICREDIT SPA | EUR | 6,983 | 581,627.99 | 0.14 |
| US BANCORP | USD | 8,345 | 445,289.20 | 0.10 |
| WELLS FARGO & CO | USD | 25,069 | 2,336,430.80 | 0.55 |
| WESTPAC BANKING CORP | AUD | 16,929 | 435,757.09 | 0.10 |
| **Commercial Services** | | | **2,229,315.66** | **0.52** |
| ACCENTURE PLC-CL A | USD | 3,491 | 936,635.30 | 0.22 |
| AVERY DENNISON CORP | USD | 193 | 35,102.84 | 0.01 |
| CINTAS CORP | USD | 1,827 | 343,603.89 | 0.08 |
| DAI NIPPON PRINTING CO LTD | JPY | 600 | 10,312.29 | 0.00 |
| GALDERMA GROUP AG | CHF | 2,289 | 468,324.59 | 0.11 |
| INFRATIL LTD | NZD | 5,265 | 33,546.14 | 0.01 |
| RENTOKIL INITIAL PLC | GBP | 28,354 | 170,668.37 | 0.04 |
| REPUBLIC SERVICES INC | USD | 418 | 88,586.74 | 0.02 |
| SECOM CO LTD | JPY | 2,200 | 78,220.05 | 0.02 |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

### E1. Portfolio listing of balance sheet items

| Instruments by business sector (*) | Currency | Quantity or Nominal | Present value | % Net Asset |
|---|---|---|---|---|
| SECURITAS AB-B SHS | SEK | 3,283 | 52,420.97 | 0.01 |
| TOPPAN HOLDINGS INC | JPY | 400 | 11,894.48 | 0.00 |
| **Communications Equipment** | | | **11,908,569.98** | **2.80** |
| ARISTA NETWORKS INC | USD | 15,997 | 2,096,086.91 | 0.49 |
| CDW CORP/DE | USD | 1,282 | 174,608.40 | 0.04 |
| CIENA | USD | 1,446 | 338,176.02 | 0.08 |
| CISCO SYSTEMS INC | USD | 63,084 | 4,859,360.52 | 1.14 |
| ECHOSTAR CORP-A | USD | 728 | 79,133.60 | 0.02 |
| F5 INC | USD | 1,997 | 509,754.22 | 0.12 |
| HEWLETT PACKARD ENTERPRISE | USD | 3,227 | 77,512.54 | 0.02 |
| MOTOROLA SOLUTIONS INC | USD | 2,566 | 983,599.12 | 0.23 |
| QUALCOMM INC | USD | 16,313 | 2,790,338.65 | 0.66 |
| **Construction & Engineering** | | | **2,432,110.88** | **0.57** |
| ACCIONA SA | EUR | 697 | 152,176.19 | 0.04 |
| COMFORT SYSTEMS USA INC | USD | 89 | 83,062.81 | 0.02 |
| DR HORTON INC | USD | 632 | 91,026.96 | 0.02 |
| EIFFAGE | EUR | 181 | 26,019.24 | 0.01 |
| KAJIMA CORP | JPY | 1,100 | 40,948.68 | 0.01 |
| OBAYASHI CORP | JPY | 2,100 | 43,796.62 | 0.01 |
| QUANTA SERVICES INC | USD | 4,124 | 1,740,575.44 | 0.40 |
| SKANSKA AB SER'B'SEK10 LIBRE | SEK | 1,157 | 31,664.82 | 0.01 |
| TAISEI CORP | JPY | 400 | 37,857.67 | 0.01 |
| VINCI SA | EUR | 1,312 | 184,982.45 | 0.04 |
| **Construction Materials** | | | **89,559.08** | **0.02** |
| VULCAN MATERIALS CO | USD | 314 | 89,559.08 | 0.02 |
| **Consumer durables** | | | **1,441,960.64** | **0.34** |
| BARRATT REDROW PLC | GBP | 3,610 | 18,505.12 | 0.00 |
| GARMIN LTD | USD | 2,395 | 485,825.75 | 0.13 |
| LENNAR CORP-A | USD | 510 | 52,428.00 | 0.01 |
| MAKITA CORP | JPY | 600 | 18,132.64 | 0.00 |
| NVR INC | USD | 7 | 51,049.39 | 0.01 |
| PULTEGROUP INC | USD | 475 | 55,698.50 | 0.01 |
| SEKISUI CHEMICAL CO LTD | JPY | 1,300 | 21,853.97 | 0.01 |
| SEKISUI HOUSE LTD | JPY | 1,500 | 33,474.75 | 0.01 |
| SNAP-ON INC | USD | 757 | 260,862.20 | 0.06 |
| SONY GROUP CORP | JPY | 17,300 | 444,130.32 | 0.10 |
| **Consumer Finance** | | | **2,215,260.36** | **0.52** |
| AMERICAN EXPRESS CO | USD | 3,056 | 1,130,567.20 | 0.27 |
| CAPITAL ONE FINANCIAL CORP | USD | 3,414 | 827,417.04 | 0.19 |
| DRAFTKINGS INC-CL A | USD | 2,371 | 81,704.66 | 0.02 |
| ROCKET COS INC-CLASS A | USD | 4,861 | 94,108.96 | 0.02 |
| TRANSUNION | USD | 950 | 81,462.50 | 0.02 |

## E1. Portfolio listing of balance sheet items

| Instruments by business sector (*) | Currency | Quantity or Nominal | Present value | % Net Asset |
|---|---|---|---|---|
| **Containers & Packaging** | | | **163,802.58** | **0.04** |
| AMCOR PLC | USD | 5,457 | 45,511.38 | 0.01 |
| BRAMBLES LTD | AUD | 7,726 | 118,291.20 | 0.03 |
| **Department Stores & other** | | | **1,710,771.37** | **0.40** |
| DOLLARAMA INC | CAD | 4,201 | 628,693.06 | 0.15 |
| EBAY INC | USD | 5,121 | 446,039.10 | 0.10 |
| KOBE BUSSAN CO LTD | JPY | 1,700 | 41,104.98 | 0.01 |
| NEXT PLC | GBP | 1,806 | 332,314.67 | 0.08 |
| PAN PACIFIC INTERNATIONAL HO | JPY | 21,000 | 124,905.43 | 0.03 |
| RAKUTEN GROUP INC | JPY | 21,500 | 137,714.13 | 0.03 |
| **Diversified Consumer Services** | | | **89,677.65** | **0.02** |
| EDENRED | EUR | 1,264 | 28,071.99 | 0.01 |
| PEARSON PLC | GBP | 4,362 | 61,605.66 | 0.01 |
| **Diversified Financial Services** | | | **17,171,649.29** | **4.04** |
| ADYEN NV | EUR | 153 | 247,074.92 | 0.06 |
| AFFIRM HOLDINGS INC | USD | 1,467 | 109,188.81 | 0.03 |
| AMUNDI SA | EUR | 153 | 12,686.17 | 0.00 |
| APOLLO GLOBAL MANAGEMENT INC | USD | 2,215 | 320,643.40 | 0.08 |
| CME GROUP INC | USD | 2,014 | 549,983.12 | 0.13 |
| CORPAY INC | USD | 364 | 109,538.52 | 0.03 |
| DEUTSCHE BOERSE AG | EUR | 998 | 262,199.02 | 0.06 |
| EURONEXT NV | EUR | 451 | 67,798.65 | 0.02 |
| EXOR NV | EUR | 172 | 14,635.29 | 0.00 |
| FERROVIAL SE | EUR | 8,591 | 558,364.00 | 0.13 |
| FIDELITY NATIONAL FINANCIAL | USD | 1,505 | 82,157.95 | 0.02 |
| FIDELITY NATIONAL INFO SERV | USD | 3,300 | 219,318.00 | 0.05 |
| FISERV INC | USD | 3,147 | 211,383.99 | 0.05 |
| GBL GROUPE BRUXELLES LAMBERT SA | EUR | 526 | 46,918.93 | 0.01 |
| GLOBAL PAYMENTS | USD | 1,498 | 115,945.20 | 0.03 |
| INDUSTRIVARDEN AB-A SHS | SEK | 474 | 21,358.52 | 0.01 |
| INDUSTRIVARDEN AB-C SHS | SEK | 1,199 | 53,975.13 | 0.01 |
| INTERACTIVE BROKERS GRO-CL A | USD | 2,567 | 165,083.77 | 0.04 |
| INTERCONTINENTAL EXCHANGE IN | USD | 2,936 | 475,514.56 | 0.11 |
| INVESTOR AB-B SHS | SEK | 9,443 | 338,435.90 | 0.08 |
| JACK HENRY & ASSOCIATES INC | USD | 356 | 64,962.88 | 0.02 |
| JAPAN POST BANK CO LTD | JPY | 10,400 | 146,566.73 | 0.03 |
| LABCORP HOLDINGS INC | USD | 529 | 132,715.52 | 0.03 |
| LIBERTY MEDIA CORP-LIB-NEW-C | USD | 1,256 | 123,728.56 | 0.03 |
| LONDON STOCK EXCHANGE GROUP | GBP | 2,337 | 281,400.24 | 0.07 |
| LUNDBERGS AB-B SHS | SEK | 114 | 6,325.24 | 0.00 |
| MASTERCARD INC - A | USD | 4,712 | 2,689,986.56 | 0.63 |
| MOODY'S CORP | USD | 870 | 444,439.50 | 0.10 |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

### E1. Portfolio listing of balance sheet items

| Instruments by business sector (*) | Currency | Quantity or Nominal | Present value | % Net Asset |
|---|---|---|---|---|
| NASDAQ INC | USD | 2,905 | 282,162.65 | 0.07 |
| ORIX CORP | JPY | 15,700 | 456,140.91 | 0.11 |
| RAYMOND JAMES FINANCIAL INC | USD | 1,175 | 188,693.25 | 0.04 |
| S&P GLOBAL INC | USD | 1,716 | 896,764.44 | 0.21 |
| SG HOLDINGS CO LTD | JPY | 1,700 | 15,547.23 | 0.00 |
| SIEMENS AG-REG | EUR | 795 | 223,291.43 | 0.05 |
| SOFINA | EUR | 176 | 51,055.69 | 0.01 |
| SOFI TECHNOLOGIES INC | USD | 7,883 | 206,376.94 | 0.05 |
| TMX GR LTD | CAD | 1,732 | 65,993.86 | 0.02 |
| ULTA BEAUTY INC | USD | 697 | 421,691.97 | 0.10 |
| VERALTO CORP | USD | 3,698 | 368,986.44 | 0.09 |
| VERTIV HOLDINGS CO-A | USD | 5,963 | 966,065.63 | 0.23 |
| VISA INC-CLASS A SHARES | USD | 9,415 | 3,301,934.65 | 0.76 |
| WELLTOWER INC | USD | 9,992 | 1,854,615.12 | 0.44 |
| **Diversified Telecommunication Services** | | | **4,276,188.37** | **1.01** |
| AT&T INC | USD | 38,814 | 964,139.76 | 0.25 |
| BCE INC | CAD | 1,673 | 39,958.60 | 0.01 |
| BT GROUP PLC | GBP | 32,501 | 80,459.66 | 0.02 |
| CELLNEX TELECOM SA | EUR | 2,666 | 85,885.63 | 0.02 |
| DEUTSCHE TELEKOM AG-REG | EUR | 19,569 | 635,704.58 | 0.15 |
| ELISA COMMUNICATION OXJ - A | EUR | 1,346 | 59,659.76 | 0.01 |
| KONINKLIJKE KPN NV | EUR | 22,156 | 103,459.95 | 0.02 |
| NIPPON TELEGRAPH & TELEPHONE | JPY | 176,900 | 177,977.81 | 0.04 |
| ORANGE | EUR | 8,902 | 148,460.35 | 0.03 |
| SWISSCOM AG-REG | CHF | 152 | 110,409.66 | 0.03 |
| TELEFONICA SA | EUR | 18,181 | 74,584.89 | 0.02 |
| TELENOR ASA | NOK | 3,303 | 48,037.81 | 0.01 |
| TELIA CO AB | SEK | 12,827 | 54,793.27 | 0.01 |
| TELSTRA GROUP LTD | AUD | 31,159 | 101,190.17 | 0.02 |
| TELUS (NON CANADIAN) | CAD | 4,604 | 60,758.85 | 0.01 |
| T-MOBILE US INC | USD | 2,883 | 585,364.32 | 0.14 |
| VERIZON COMMUNICATIONS INC | USD | 23,210 | 945,343.30 | 0.22 |
| **Electrical Equipment** | | | **5,529,564.09** | **1.30** |
| ABB LTD-REG | CHF | 4,454 | 332,917.61 | 0.08 |
| ALSTOM | EUR | 9,416 | 278,345.50 | 0.07 |
| HUBBELL INC | USD | 592 | 262,913.12 | 0.06 |
| PRYSMIAN SPA | EUR | 820 | 83,188.17 | 0.02 |
| ROCKWELL AUTOMATION INC | USD | 1,753 | 682,039.71 | 0.16 |
| SCHNEIDER ELECTRIC SE | EUR | 14,101 | 3,890,159.98 | 0.91 |
| **Electric Utilities** | | | **2,321,251.63** | **0.55** |
| BROOKFIELD RENEWABLE CORP | CAD | 5,980 | 229,686.35 | 0.05 |
| EDP SA | EUR | 99,359 | 456,849.88 | 0.11 |
| ELIA SYSTEM | EUR | 2,446 | 315,135.71 | 0.07 |

## E1. Portfolio listing of balance sheet items

| Instruments by business sector (*) | Currency | Quantity or Nominal | Present value | % Net Asset |
|---|---|---|---|---|
| LEGRAND SA | EUR | 668 | 99,831.77 | 0.02 |
| REDEIA CORP SA | EUR | 18,878 | 336,338.12 | 0.08 |
| TERNA-RETE ELETTRICA NAZIONA | EUR | 59,467 | 632,340.58 | 0.16 |
| VERBUND AG | EUR | 3,448 | 251,069.22 | 0.06 |
| **Electronic Equipment, Instruments & Components** | | | **6,693,625.40** | **1.57** |
| AMPHENOL CORP-CL A | USD | 18,095 | 2,445,358.30 | 0.57 |
| CELESTICA INC | CAD | 301 | 89,153.59 | 0.02 |
| FLEXTRONICS INTL LTD | USD | 9,798 | 591,995.16 | 0.14 |
| HALMA PLC | GBP | 3,870 | 184,168.13 | 0.04 |
| HEXAGON AB-B SHS | SEK | 31,887 | 378,751.34 | 0.09 |
| HOYA CORP | JPY | 4,900 | 740,416.03 | 0.17 |
| JABIL INC | USD | 218 | 49,708.36 | 0.01 |
| KEYENCE CORP | JPY | 3,000 | 1,084,819.39 | 0.26 |
| KYOCERA CORP | JPY | 3,100 | 43,440.94 | 0.01 |
| MURATA MANUFACTURING CO LTD | JPY | 4,400 | 91,118.70 | 0.02 |
| NEXON CO LTD | JPY | 2,300 | 56,155.54 | 0.01 |
| OKTA INC | USD | 997 | 86,210.59 | 0.02 |
| SHIMADZU CORP | JPY | 1,600 | 42,545.54 | 0.01 |
| SUPER MICRO COMPUTER INC | USD | 5,563 | 162,829.01 | 0.04 |
| TDK CORP | JPY | 4,800 | 67,707.43 | 0.02 |
| TRIMBLE INC | USD | 3,620 | 283,627.00 | 0.07 |
| ZEBRA TECHNOLOGIES CORP-CL A | USD | 721 | 175,073.22 | 0.04 |
| ZOOM COMMUNICATIONS INC | USD | 1,397 | 120,547.13 | 0.03 |
| **Energy Equipment & Services** | | | **1,515,756.81** | **0.36** |
| HYDRO ONE LTD | CAD | 14,012 | 558,529.93 | 0.13 |
| VESTAS WIND SYSTEMS A/S | DKK | 35,107 | 957,226.88 | 0.23 |
| **Entertainment** | | | **5,620,809.95** | **1.32** |
| CAPCOM CO LTD | JPY | 2,000 | 46,585.22 | 0.01 |
| CTS EVENTIM AG & CO KGAA | EUR | 514 | 47,387.88 | 0.01 |
| ELECTRONIC ARTS INC | USD | 1,179 | 240,905.07 | 0.06 |
| KONAMI GROUP CORP | JPY | 400 | 54,432.36 | 0.01 |
| LIVE NATION ENTERTAINMENT IN | USD | 762 | 108,585.00 | 0.03 |
| NETFLIX INC | USD | 22,743 | 2,132,383.68 | 0.49 |
| NINTENDO CO LTD | JPY | 5,400 | 365,006.89 | 0.09 |
| ROBLOX CORP -CLASS A | USD | 3,164 | 256,378.92 | 0.06 |
| SPOTIFY TECHNOLOGY SA | USD | 859 | 498,829.89 | 0.12 |
| TAKE-TWO INTERACTIVE SOFTWRE | USD | 1,049 | 268,575.47 | 0.06 |
| UNIVERSAL MUSIC GROUP NV | EUR | 5,914 | 154,402.85 | 0.04 |
| WALT DISNEY CO/THE | USD | 9,660 | 1,099,018.20 | 0.26 |
| WARNER BROS DISCOVERY INC | USD | 12,086 | 348,318.52 | 0.08 |
| **Equipment & Leisure Products** | | | **58,361.03** | **0.01** |
| BANDAI NAMCO HOLDINGS INC | JPY | 1,400 | 37,263.07 | 0.01 |

### E1. Portfolio listing of balance sheet items

| Instruments by business sector (*) | Currency | Quantity or Nominal | Present value | % Net Asset |
|---|---|---|---|---|
| SHIMANO INC | JPY | 200 | 21,097.96 | 0.00 |
| **Food & Staples Retailing** | | | **6,860,637.10** | **1.61** |
| AEON CO LTD | JPY | 5,100 | 80,593.97 | 0.02 |
| AMERICAN WATER WORKS CO INC | USD | 3,204 | 418,122.00 | 0.10 |
| CARLYLE GROUP INC/THE | USD | 1,914 | 113,136.54 | 0.03 |
| CBOE GLOBAL MARKETS INC | USD | 689 | 172,939.00 | 0.04 |
| CHURCH DWIGHT INC | USD | 3,554 | 298,002.90 | 0.07 |
| CITIZENS FINANCIAL GROUP | USD | 2,390 | 139,599.90 | 0.03 |
| COCA-COLA HBC AG-DI | GBP | 620 | 32,040.16 | 0.01 |
| COLES GROUP LTD | AUD | 3,380 | 48,324.50 | 0.01 |
| CONSTELLATION SOFTWARE INC | CAD | 93 | 223,983.86 | 0.05 |
| DOLLAR GENERAL CORP | USD | 543 | 72,094.11 | 0.02 |
| ELEMENT FLEET MANAGEMENT COR | CAD | 3,475 | 91,389.38 | 0.02 |
| EMPIRE CL.A | CAD | 704 | 24,508.05 | 0.01 |
| GJENSID FORSIKR | NOK | 1,260 | 37,724.37 | 0.01 |
| HCA HEALTHCARE INC | USD | 835 | 389,828.10 | 0.09 |
| JAPAN EXCHANGE GROUP INC | JPY | 2,100 | 22,454.31 | 0.01 |
| JERONIMO MARTINS | EUR | 951 | 22,628.43 | 0.01 |
| KESKO OYJ-B SHS | EUR | 777 | 17,566.54 | 0.00 |
| KEURIG DR PEPPER INC | USD | 3,083 | 86,354.83 | 0.02 |
| KIRIN HOLDINGS CO LTD | JPY | 1,900 | 28,461.52 | 0.01 |
| KKR & CO INC | USD | 3,253 | 414,692.44 | 0.10 |
| KONINKLIJKE AHOLD NV | EUR | 2,138 | 87,557.67 | 0.02 |
| LOBLAW COMPANIES LTD | CAD | 1,587 | 71,838.02 | 0.02 |
| MACQUARIE GROUP LTD | AUD | 1,911 | 258,946.62 | 0.06 |
| MARKS & SPENCER GROUP PLC | GBP | 5,540 | 24,590.61 | 0.01 |
| MATSUKIYOCOCOKARA & CO | JPY | 1,100 | 19,032.19 | 0.00 |
| MERCADOLIBRE INC | USD | 721 | 1,452,281.46 | 0.33 |
| METRO INC/CN | CAD | 599 | 43,169.34 | 0.01 |
| MITSUBISHI HC CAPITAL INC | JPY | 4,200 | 35,128.40 | 0.01 |
| NN GROUP NV | EUR | 1,124 | 86,782.18 | 0.02 |
| SYNCHRONY FINANCIAL | USD | 2,565 | 213,997.95 | 0.05 |
| SYSCO CORP | USD | 1,374 | 101,250.06 | 0.02 |
| TARGET CORP | USD | 1,068 | 104,397.00 | 0.02 |
| WALMART INC | USD | 12,001 | 1,337,031.41 | 0.31 |
| WESFARMERS LTD | AUD | 2,883 | 155,897.01 | 0.04 |
| WESTON (GEORGE) LTD | CAD | 463 | 31,983.11 | 0.01 |
| WOOLWORTHS GROUP LTD | AUD | 5,222 | 102,309.16 | 0.02 |
| **Food Products** | | | **991,023.32** | **0.23** |
| ARCHER DANIELS MID COM NPV | USD | 840 | 48,291.60 | 0.01 |
| BARRY CALLEBAUT AG-REG | CHF | 11 | 18,132.35 | 0.00 |
| CHOCOLADEFABRIKEN LINDT-PC | CHF | 3 | 43,885.68 | 0.01 |
| GENERAL MILLS INC | USD | 1,180 | 54,870.00 | 0.01 |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

### E1. Portfolio listing of balance sheet items

| Instruments by business sector (*) | Currency | Quantity or Nominal | Present value | % Net Asset |
|---|---|---|---|---|
| HERSHEY CO/THE | USD | 356 | 64,784.88 | 0.02 |
| KERRY GROUP PLC-A | EUR | 385 | 35,268.73 | 0.01 |
| KEYSIGHT TECHNOLOGIES IN | USD | 2,499 | 507,771.81 | 0.13 |
| KIKKOMAN CORP | JPY | 2,100 | 19,051.33 | 0.00 |
| LOTUS BAKERIES | EUR | 2 | 18,438.87 | 0.00 |
| MCCORMICK & CO-NON VTG SHRS | USD | 658 | 44,816.38 | 0.01 |
| MOWI ASA | NOK | 1,375 | 33,152.08 | 0.01 |
| SALMAR ASA | NOK | 1,429 | 87,480.98 | 0.02 |
| SUNTORY BEVERAGE & FOOD LTD | JPY | 500 | 15,078.63 | 0.00 |
| **Gestion et Promotion Immobilière** | | | **244,698.88** | **0.06** |
| AZRIELI GROUP LTD | ILS | 995 | 112,546.36 | 0.03 |
| KLEPIERRE | EUR | 3,335 | 132,152.52 | 0.03 |
| **Health Care Equipment & Supplies** | | | **6,007,189.47** | **1.41** |
| ALCON INC | CHF | 7,671 | 612,684.10 | 0.14 |
| BAXTER INTERNATIONAL INC | USD | 1,217 | 23,256.87 | 0.01 |
| BECTON DICKINSON AND CO | USD | 3,034 | 588,808.38 | 0.14 |
| BIOMERIEUX | EUR | 531 | 68,786.71 | 0.02 |
| COCHLEAR LTD | AUD | 1,049 | 182,337.39 | 0.04 |
| COLOPLAST-B | DKK | 2,014 | 173,038.30 | 0.04 |
| COOPER COS INC/THE | USD | 2,929 | 240,060.84 | 0.06 |
| CVS HEALTH CORP | USD | 1,522 | 120,785.92 | 0.03 |
| DEMANT A/S | DKK | 360 | 12,181.95 | 0.00 |
| ESSILORLUXOTTICA | EUR | 4,705 | 1,491,409.98 | 0.35 |
| IDEXX LABORATORIES INC | USD | 1,272 | 860,546.16 | 0.20 |
| MEDTRONIC PLC | USD | 3,027 | 290,773.62 | 0.07 |
| SARTORIUS STEDIM BIOTECH | EUR | 445 | 109,752.35 | 0.03 |
| SMITH & NEPHEW PLC | GBP | 2,238 | 37,282.22 | 0.01 |
| SOLVENTUM CORP | USD | 448 | 35,499.52 | 0.01 |
| SONOVA HOLDING AG-REG | CHF | 878 | 229,505.33 | 0.05 |
| STERIS PLC | USD | 1,509 | 382,561.68 | 0.09 |
| STRAUMANN HOLDING AG-REG | CHF | 1,612 | 190,155.53 | 0.04 |
| SYSMEX CORP | JPY | 5,600 | 55,108.62 | 0.01 |
| WEST PHARMACEUTICAL SERVICES | USD | 1,100 | 302,654.00 | 0.07 |
| **Health Care REITs** | | | **486,255.92** | **0.11** |
| VENTAS INC | USD | 6,284 | 486,255.92 | 0.11 |
| **Health Care Technology** | | | **26,511.55** | **0.01** |
| PRO MEDICUS LTD | AUD | 180 | 26,511.55 | 0.01 |
| **Hotels, Restaurants & Leisure** | | | **3,685,442.49** | **0.87** |
| AIRBNB INC-CLASS A | USD | 2,191 | 297,362.52 | 0.07 |
| ARISTOCRAT LEISURE | AUD | 2,856 | 110,804.60 | 0.03 |
| CARNIVAL CORP | USD | 1,672 | 51,062.88 | 0.01 |
| CHIPOTLE MEXICAN GRILL INC | USD | 7,559 | 279,683.00 | 0.07 |

### E1. Portfolio listing of balance sheet items

| Instruments by business sector (*) | Currency | Quantity or Nominal | Present value | % Net Asset |
|---|---|---|---|---|
| COMPASS GROUP PLC | GBP | 2,317 | 73,674.84 | 0.02 |
| DARDEN RESTAURANTS INC | USD | 563 | 103,603.26 | 0.02 |
| DELIVERY HERO SE | EUR | 1,305 | 34,821.97 | 0.01 |
| DOMINO'S PIZZA INC | USD | 47 | 19,590.54 | 0.00 |
| ENTAIN PLC | GBP | 1,198 | 12,352.97 | 0.00 |
| FLUTTER ENTERTAINMENT PLC-DI | USD | 810 | 174,182.40 | 0.04 |
| INTERCONTINENTAL HOTELS GROU | GBP | 202 | 28,420.30 | 0.01 |
| LA FRANCAISE DES JEUX UNITED | EUR | 627 | 17,393.30 | 0.00 |
| LAS VEGAS SANDS CORP | USD | 1,309 | 85,202.81 | 0.02 |
| LOTTERY CORP LTD/THE | AUD | 13,695 | 47,123.51 | 0.01 |
| MCDONALD'S CORP | USD | 3,770 | 1,152,225.10 | 0.27 |
| ORIENTAL LAND CO LTD | JPY | 4,500 | 83,213.19 | 0.02 |
| ROYAL CARIBBEAN CRUISES LTD | USD | 1,210 | 337,493.20 | 0.08 |
| SODEXO SA-PF-2028 | EUR | 463 | 23,762.76 | 0.01 |
| STARBUCKS CORP | USD | 6,102 | 513,849.42 | 0.12 |
| WHITBREAD PLC | GBP | 926 | 31,761.20 | 0.01 |
| YUM BRANDS | USD | 1,374 | 207,858.72 | 0.05 |
| **Household Products** | | | **307,275.04** | **0.07** |
| CLOROX COMPANY | USD | 287 | 28,938.21 | 0.01 |
| HENKEL AG & CO KGAA | EUR | 271 | 20,687.94 | 0.00 |
| HENKEL AG AND CO.KGAA NON VTG PRF | EUR | 409 | 33,422.76 | 0.01 |
| KIMBERLY-CLARK CORP | USD | 709 | 71,531.01 | 0.02 |
| RECKITT BENCKISER GROUP PLC | GBP | 1,658 | 133,852.41 | 0.03 |
| UNICHARM CORP | JPY | 3,300 | 18,842.71 | 0.00 |
| **Independent Power & Renewable Electricity Producers** | | | **241,446.95** | **0.06** |
| EDP RENOVAVEIS SA | EUR | 17,075 | 241,446.95 | 0.06 |
| **Industrial Conglomerates** | | | **364,570.85** | **0.09** |
| CARLISLE COS INC | USD | 101 | 32,305.86 | 0.01 |
| HANKYU HANSHIN HOLDINGS INC | JPY | 800 | 20,124.41 | 0.00 |
| ORKLA ASA | NOK | 2,177 | 24,280.38 | 0.01 |
| ROPER TECHNOLOGIES INC | USD | 613 | 272,864.69 | 0.07 |
| SMITHS GROUP PLC | GBP | 474 | 14,995.51 | 0.00 |
| **Industrial REITs** | | | **2,619,861.54** | **0.62** |
| GOODMAN GRP UNIT | AUD | 31,011 | 640,653.26 | 0.15 |
| PROLOGIS INC | USD | 14,339 | 1,830,516.74 | 0.44 |
| SEGRO PLC | GBP | 15,345 | 148,691.54 | 0.03 |
| **Insurance** | | | **12,761,045.64** | **3.00** |
| ADMIRAL GROUP PLC | GBP | 1,860 | 79,458.27 | 0.02 |
| AEGON LTD | EUR | 8,119 | 63,314.79 | 0.01 |
| AFLAC INC | USD | 2,891 | 318,790.57 | 0.07 |
| AGEAS | EUR | 979 | 68,757.24 | 0.02 |
| ALLIANZ SE-REG | EUR | 2,060 | 944,762.81 | 0.27 |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

### E1. Portfolio listing of balance sheet items

| Instruments by business sector (*) | Currency | Quantity or Nominal | Present value | % Net Asset |
|---|---|---|---|---|
| ALLSTATE CORP | USD | 1,621 | 337,411.15 | 0.08 |
| AMERICAN FINANCIAL GROUP INC | USD | 347 | 47,427.96 | 0.01 |
| AMERICAN INTERNATIONAL GROUP | USD | 3,538 | 302,675.90 | 0.07 |
| ARCH CAPITAL GROUP LTD | USD | 2,136 | 204,885.12 | 0.05 |
| ARTHUR J GALLAGHER & CO | USD | 2,123 | 549,411.17 | 0.13 |
| ASR NEDERLAND NV | EUR | 646 | 45,992.07 | 0.01 |
| AVIVA PLC | GBP | 13,581 | 125,022.28 | 0.03 |
| AXA SA | EUR | 14,380 | 691,756.69 | 0.16 |
| BROWN & BROWN INC | USD | 1,853 | 147,684.10 | 0.03 |
| CHUBB LTD | USD | 2,025 | 632,043.00 | 0.15 |
| CINCINNATI FINANCIAL CORP | USD | 889 | 145,191.48 | 0.03 |
| COREBRIDGE FINANCIAL INC | USD | 1,790 | 54,004.30 | 0.01 |
| DAI-ICHI LIFE HOLDINGS INC | JPY | 17,200 | 143,036.15 | 0.03 |
| ERIE INDEMNITY COMPANY-CL A | USD | 272 | 77,968.80 | 0.02 |
| EVEREST GROUP LTD | USD | 330 | 111,985.50 | 0.03 |
| F&G ANNUITIES & LIFE INC-WI | USD | 90 | 2,776.50 | 0.00 |
| FAIRFAX FINANCIAL VTG | CAD | 95 | 181,292.03 | 0.04 |
| GENERALI | EUR | 4,613 | 193,684.13 | 0.05 |
| GREAT-WEST LIFECO INC | CAD | 1,367 | 67,503.87 | 0.02 |
| HANNOVER RUECK SE | EUR | 335 | 104,733.93 | 0.02 |
| HARTFORD INSURANCE GRP INC | USD | 1,853 | 255,343.40 | 0.06 |
| HELVETIA HOLDING AG-REG | CHF | 455 | 120,141.00 | 0.03 |
| IA FINANCIAL CORP INC | CAD | 443 | 57,470.42 | 0.01 |
| INSURANCE AUSTRALIA GROUP LTD | AUD | 12,266 | 65,272.72 | 0.02 |
| INTACT FINANCIAL CORP | CAD | 874 | 182,180.93 | 0.04 |
| JAPAN POST HOLDINGS CO LTD | JPY | 10,600 | 111,616.33 | 0.03 |
| JAPAN POST INSURANCE CO LTD | JPY | 1,500 | 45,092.35 | 0.01 |
| LEGAL & GENERAL GROUP PLC | GBP | 29,917 | 105,389.95 | 0.02 |
| MANULIFE FINANCIAL CORP | CAD | 9,237 | 335,849.43 | 0.08 |
| Markel Group Inc | USD | 80 | 171,972.00 | 0.04 |
| MARSH & MCLENNAN COS | USD | 2,592 | 480,867.84 | 0.11 |
| MEDIBANK PRIVATE LTD | AUD | 14,651 | 46,798.14 | 0.01 |
| METLIFE INC | USD | 3,427 | 270,527.38 | 0.06 |
| MS&AD INSURANCE GROUP HOLDIN | JPY | 6,500 | 152,728.97 | 0.04 |
| PHOENIX FINANCIAL LTD | ILS | 1,245 | 51,485.85 | 0.01 |
| POWER CORP OF CANADA | CAD | 4,605 | 245,070.23 | 0.06 |
| PRINCIPAL FINANCIAL GROUP | USD | 1,634 | 144,135.14 | 0.03 |
| PROGRESSIVE CORP | USD | 3,269 | 744,416.68 | 0.17 |
| PRUDENTIAL FINANCIAL INC | USD | 2,069 | 233,548.72 | 0.05 |
| PRUDENTIAL PLC | GBP | 11,675 | 179,729.09 | 0.04 |
| QBE INSURANCE GROUP LTD | AUD | 7,610 | 100,935.82 | 0.02 |
| SAMPO PLC | EUR | 13,927 | 168,963.32 | 0.04 |
| SOMPO HOLDINGS INC | JPY | 5,200 | 177,021.29 | 0.04 |
| SUNCORP GROUP LTD | AUD | 7,222 | 85,001.79 | 0.02 |

## E1. Portfolio listing of balance sheet items

| Instruments by business sector (*) | Currency | Quantity or Nominal | Present value | % Net Asset |
|---|---|---|---|---|
| SUN LIFE FINANCIAL INC | CAD | 2,690 | 168,138.58 | 0.04 |
| SWISS LIFE HOLDING AG-REG | CHF | 162 | 187,459.64 | 0.04 |
| SWISS RE AG | CHF | 1,595 | 267,448.64 | 0.06 |
| T&D HOLDINGS INC | JPY | 2,400 | 55,351.05 | 0.01 |
| TALANX AG | EUR | 623 | 83,265.45 | 0.02 |
| TOKIO MARINE HOLDINGS INC | JPY | 10,400 | 385,956.84 | 0.09 |
| TRAVELERS COMPANIES INC | USD | 1,224 | 355,033.44 | 0.08 |
| TRYG A/S | DKK | 1,687 | 44,167.36 | 0.01 |
| UNIPOL GRUPPO SPA | EUR | 1,891 | 45,683.60 | 0.01 |
| WILLIS TOWERS WATSON PLC | USD | 615 | 202,089.00 | 0.05 |
| WR BERKLEY CORP | USD | 2,247 | 157,559.64 | 0.04 |
| ZURICH INSURANCE GROUP AG | CHF | 837 | 635,763.80 | 0.15 |
| **Internet Software & Services** | | | **739,236.82** | **0.17** |
| CYBER-ARK SOFTWARE LTD/ISRAE | USD | 267 | 119,098.02 | 0.03 |
| GODADDY INC - CLASS A | USD | 984 | 122,094.72 | 0.03 |
| HUBSPOT INC | USD | 331 | 132,830.30 | 0.03 |
| MONGODB INC | USD | 433 | 181,725.77 | 0.04 |
| PAYCOM SOFTWARE INC | USD | 255 | 40,636.80 | 0.01 |
| WISETECH GLOBAL LTD | AUD | 914 | 41,726.21 | 0.01 |
| XERO LTD | AUD | 1,330 | 101,125.00 | 0.02 |
| **IT Services** | | | **7,619,856.50** | **1.79** |
| AMADEUS IT GROUP SA | EUR | 2,208 | 162,955.78 | 0.04 |
| CAPGEMINI SE | EUR | 856 | 143,008.08 | 0.03 |
| CGI INC | CAD | 1,118 | 103,401.82 | 0.02 |
| CLOUDFLARE INC - CLASS A | USD | 1,630 | 321,354.50 | 0.08 |
| COGNIZANT TECH SOLUTIONS-A | USD | 2,818 | 233,894.00 | 0.05 |
| CREDO TECHNOLOGY GROUP HOLDI | USD | 2,219 | 319,291.91 | 0.08 |
| DATADOG INC - CLASS A | USD | 1,654 | 224,927.46 | 0.05 |
| DELL TECHNOLOGIES -C | USD | 907 | 114,173.16 | 0.03 |
| GARTNER INC | USD | 400 | 100,912.00 | 0.02 |
| NEC CORP | JPY | 7,100 | 240,524.44 | 0.06 |
| NOMURA RESEARCH INSTITUTE LT | JPY | 2,000 | 76,825.42 | 0.02 |
| OBIC CO LTD | JPY | 2,000 | 62,802.65 | 0.01 |
| OTSUKA CORP | JPY | 2,700 | 55,672.59 | 0.01 |
| PAYPAL HOLDINGS INC | USD | 5,470 | 319,338.60 | 0.08 |
| PROSUS NV | EUR | 20,103 | 1,247,786.83 | 0.29 |
| REDDIT INC-CL A | USD | 571 | 131,255.77 | 0.03 |
| ROBINHOOD MARKETS INC - A | USD | 3,993 | 451,608.30 | 0.11 |
| SAMSARA INC-CL A | USD | 1,524 | 54,025.80 | 0.01 |
| SHOPIFY INC - CLASS A | CAD | 6,694 | 1,079,229.02 | 0.25 |
| SNOWFLAKE INC-CLASS A | USD | 1,566 | 343,517.76 | 0.08 |
| TIS INC | JPY | 3,100 | 103,969.51 | 0.02 |
| TWILIO INC - A | USD | 1,052 | 149,636.48 | 0.04 |

## E1. Portfolio listing of balance sheet items

| Instruments by business sector (*) | Currency | Quantity or Nominal | Present value | % Net Asset |
|---|---|---|---|---|
| UBER TECHNOLOGIES INC | USD | 15,141 | 1,237,171.11 | 0.30 |
| VEEVA SYSTEMS INC-CLASS A | USD | 846 | 188,852.58 | 0.04 |
| VERISIGN INC | USD | 510 | 123,904.50 | 0.03 |
| WIX.COM LTD | USD | 287 | 29,816.43 | 0.01 |
| **Life Sciences Tools & Services** | | | **4,793,885.20** | **1.13** |
| AGILENT TECHNOLOGIES INC | USD | 4,535 | 617,077.45 | 0.15 |
| DANAHER CORP | USD | 9,851 | 2,255,090.92 | 0.53 |
| EUROFINS SCIENTIFIC | EUR | 1,414 | 103,625.95 | 0.02 |
| ILLUMINA INC | USD | 2,076 | 272,288.16 | 0.06 |
| IQVIA HOLDINGS INC | USD | 2,831 | 638,135.71 | 0.15 |
| METTLER-TOLEDO INTERNATIONAL | USD | 331 | 461,476.89 | 0.11 |
| QIAGEN N.V. | EUR | 2,478 | 113,079.21 | 0.03 |
| WATERS CORP | USD | 877 | 333,110.91 | 0.08 |
| **Listed Real Estate Investment Companies (SIIC)** | | | **1,020,099.28** | **0.24** |
| COVIVIO | EUR | 844 | 56,153.51 | 0.01 |
| CROWN CASTLE INC | USD | 6,646 | 590,630.02 | 0.15 |
| LAND SECURITIES GROUP PLC | GBP | 6,507 | 54,439.84 | 0.01 |
| STOCKLAND | AUD | 35,398 | 135,256.83 | 0.03 |
| WP CAREY INC | USD | 2,853 | 183,619.08 | 0.04 |
| **Machinery** | | | **2,220,399.63** | **0.52** |
| ADDTECH AB-B SHARES | SEK | 742 | 26,351.72 | 0.01 |
| ATLAS COPCO AB-A SHS | SEK | 26,607 | 479,248.97 | 0.10 |
| ATLAS COPCO AB-B SHS | SEK | 16,712 | 270,110.27 | 0.06 |
| DAIFUKU CO LTD | JPY | 900 | 28,295.64 | 0.01 |
| FANUC CORP | JPY | 2,400 | 93,155.13 | 0.02 |
| FORTIVE CORP | USD | 4,960 | 273,841.60 | 0.06 |
| GRACO INC | USD | 2,513 | 205,990.61 | 0.05 |
| IDEX CORP | USD | 1,179 | 209,791.26 | 0.05 |
| KONE OYJ-B | EUR | 847 | 60,242.61 | 0.01 |
| PANASONIC HOLDINGS CORP | JPY | 5,500 | 71,002.27 | 0.02 |
| PENTAIR PLC | USD | 436 | 45,405.04 | 0.01 |
| SCHINDLER HOLDING AG-REG | CHF | 70 | 24,871.08 | 0.01 |
| SCHINDLER HOLDING-PART CERT | CHF | 112 | 42,295.85 | 0.01 |
| SMC CORP | JPY | 800 | 277,954.66 | 0.07 |
| TRELLEBORG AB-B SHS | SEK | 516 | 21,980.47 | 0.01 |
| WABTEC CORP | USD | 421 | 89,862.45 | 0.02 |
| **Mail Order** | | | **16,169,986.77** | **3.80** |
| AMAZON.COM INC | USD | 69,695 | 16,086,999.90 | 3.78 |
| TOAST INC-CLASS A | USD | 2,337 | 82,986.87 | 0.02 |
| **Mails, Air Freight & Logistics** | | | **927,971.16** | **0.22** |
| AERCAP HOLDINGS NV | USD | 2,368 | 340,423.68 | 0.08 |
| C.H. ROBINSON WORLDWIDE INC | USD | 314 | 50,478.64 | 0.01 |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

### E1. Portfolio listing of balance sheet items

| Instruments by business sector (*) | Currency | Quantity or Nominal | Present value | % Net Asset |
|---|---|---|---|---|
| DEUTSCHE POST AG NAMEN | EUR | 3,112 | 170,792.93 | 0.04 |
| FEDEX CORP | USD | 539 | 155,695.54 | 0.04 |
| UNITED PARCEL SERVICE-CL B | USD | 2,123 | 210,580.37 | 0.05 |
| **Marine Tranport** | | | **31,989.72** | **0.01** |
| KUEHNE + NAGEL INTL AG-REG | CHF | 148 | 31,989.72 | 0.01 |
| **Media** | | | **1,237,406.71** | **0.29** |
| CHARTER COMMUNICATIONS INC-A | USD | 442 | 92,267.50 | 0.02 |
| COMCAST CORP-CLASS A | USD | 20,394 | 609,576.66 | 0.15 |
| FOX CORP - CLASS A | USD | 1,320 | 96,452.40 | 0.02 |
| FOX CORP - CLASS B | USD | 766 | 49,736.38 | 0.01 |
| INFORMA PLC | GBP | 6,266 | 74,505.50 | 0.02 |
| OMNICOM GROUP | USD | 1,295 | 104,571.25 | 0.02 |
| PUBLICIS GROUPE | EUR | 1,228 | 127,809.94 | 0.03 |
| THE TRADE DESK INC | USD | 2,173 | 82,487.08 | 0.02 |
| **Media and interactive services** | | | **26,878,920.13** | **6.32** |
| ALPHABET INC-CL A | USD | 32,444 | 10,154,972.00 | 2.38 |
| ALPHABET INC-CL C | USD | 27,259 | 8,553,874.20 | 2.01 |
| CAR GROUP LTD | AUD | 2,402 | 49,270.30 | 0.01 |
| LY CORP | JPY | 14,100 | 37,529.24 | 0.01 |
| META PLATFORMS INC-CLASS A | USD | 12,030 | 7,940,882.70 | 1.87 |
| REA GROUP | AUD | 208 | 25,436.94 | 0.01 |
| SCOUT24 SE | EUR | 675 | 68,018.27 | 0.02 |
| SNAP INC - A | USD | 6,064 | 48,936.48 | 0.01 |
| **Medical Cares and other services** | | | **3,267,265.30** | **0.77** |
| CARDINAL HEALTH INC | USD | 575 | 118,162.50 | 0.03 |
| CENCORA INC | USD | 553 | 186,775.75 | 0.04 |
| CENTENE CORP | USD | 613 | 25,224.95 | 0.01 |
| ELEVANCE HEALTH INC | USD | 1,199 | 420,309.45 | 0.10 |
| FRESENIUS MEDICAL | EUR | 762 | 36,477.38 | 0.01 |
| FRESENIUS SE & CO KGAA | EUR | 540 | 31,063.26 | 0.01 |
| HUMANA INC | USD | 160 | 40,980.80 | 0.01 |
| MCKESSON CORP | USD | 368 | 301,866.72 | 0.07 |
| QUEST DIAGNOSTICS INC | USD | 752 | 130,494.56 | 0.03 |
| SIGMA HEALTHCARE LTD | AUD | 81,661 | 160,098.73 | 0.04 |
| SONIC HEALTHCARE LTD | AUD | 2,159 | 32,552.10 | 0.01 |
| THE CIGNA GROUP | USD | 433 | 119,174.59 | 0.03 |
| UNITEDHEALTH GROUP INC | USD | 5,041 | 1,664,084.51 | 0.38 |
| **Metals & Mining** | | | **3,814,312.65** | **0.90** |
| AGNICO EAGLE MINES | CAD | 7,525 | 1,277,763.52 | 0.30 |
| ALAMOS GOLD INC-CLASS A | CAD | 34,955 | 1,351,514.81 | 0.32 |
| KINROSS GOLD CORP | CAD | 2,639 | 74,428.09 | 0.02 |
| LUNDIN GOLD INC | CAD | 314 | 26,118.38 | 0.01 |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

## E1. Portfolio listing of balance sheet items

| Instruments by business sector (*) | Currency | Quantity or Nominal | Present value | % Net Asset |
|---|---|---|---|---|
| NEWMONT CORP | USD | 2,629 | 262,505.65 | 0.06 |
| RELIANCE INC | USD | 156 | 45,063.72 | 0.01 |
| WHEATON PRECIOUS METALS CORP | CAD | 6,600 | 776,918.48 | 0.18 |
| **Mortgage REITs** | | | **588,732.00** | **0.14** |
| ANNALY CAPITAL MANAGEMENT IN | USD | 3,398 | 75,979.28 | 0.02 |
| AON PLC/IRELAND-A | USD | 1,067 | 376,522.96 | 0.09 |
| HEALTHPEAK PROPERTIES INC | USD | 8,472 | 136,229.76 | 0.03 |
| **Office REITs** | | | **348,635.35** | **0.08** |
| ALEXANDRIA REAL ESTATE EQUIT | USD | 1,449 | 70,914.06 | 0.02 |
| BXP INC | USD | 2,065 | 139,346.20 | 0.03 |
| GECINA SA | EUR | 612 | 58,147.96 | 0.01 |
| NIPPON BUILDING FUND INC | JPY | 88 | 80,227.13 | 0.02 |
| **Paper & Forest Products** | | | **71,277.40** | **0.02** |
| HOLMEN AB-B SHARES | SEK | 890 | 34,214.49 | 0.01 |
| UPM-KYMMENE OYJ | EUR | 1,273 | 37,062.91 | 0.01 |
| **Personal Products** | | | **2,440,766.28** | **0.57** |
| BEIERSDORF AG | EUR | 242 | 26,625.44 | 0.01 |
| ESTEE LAUDER COMPANIES-CL A | USD | 647 | 67,753.84 | 0.02 |
| HALEON PLC | GBP | 133,997 | 675,523.30 | 0.16 |
| KAO CORP | JPY | 1,300 | 51,927.02 | 0.01 |
| L'OREAL | EUR | 1,389 | 598,038.63 | 0.14 |
| L'OREAL PF 2027 | EUR | 691 | 297,512.38 | 0.07 |
| L'OREAL SA-PF | EUR | 1,213 | 522,261.24 | 0.12 |
| L'OREAL SA-PF 2026 | EUR | 430 | 185,137.95 | 0.04 |
| SHISEIDO CO LTD | JPY | 1,100 | 15,986.48 | 0.00 |
| **Pharmaceuticals** | | | **22,844,995.20** | **5.37** |
| ABBVIE INC | USD | 9,570 | 2,186,649.30 | 0.51 |
| CHUGAI PHARMACEUTICAL CO LTD | JPY | 9,800 | 515,368.32 | 0.12 |
| DAIICHI SANKYO CO LTD | JPY | 27,400 | 585,251.26 | 0.14 |
| EISAI CO LTD | JPY | 2,700 | 80,270.51 | 0.02 |
| ELI LILLY & CO | USD | 12,620 | 13,562,461.60 | 3.20 |
| ESSITY AKTIEBOLAG-B | SEK | 1,414 | 40,677.04 | 0.01 |
| HIKMA PHARMACEUTICALS | GBP | 1,910 | 39,820.87 | 0.01 |
| IPSEN | EUR | 454 | 63,450.84 | 0.01 |
| KENVUE INC | USD | 28,456 | 490,866.00 | 0.12 |
| KYOWA KIRIN CO LTD | JPY | 3,400 | 54,813.87 | 0.01 |
| ORION OYJ-CLASS B | EUR | 2,237 | 167,224.12 | 0.04 |
| RECORDATI INDUSTRIA CHIMICA | EUR | 1,422 | 81,065.10 | 0.02 |
| ROYALTY PHARMA PLC- CL A | USD | 6,179 | 238,756.56 | 0.06 |
| SANDOZ GROUP AG | CHF | 4,349 | 317,494.24 | 0.07 |
| SANOFI | EUR | 17,711 | 1,720,632.58 | 0.40 |
| TAKEDA PHARMACEUTICAL CO LTD | JPY | 24,100 | 743,395.39 | 0.17 |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

### E1. Portfolio listing of balance sheet items

| Instruments by business sector (*) | Currency | Quantity or Nominal | Present value | % Net Asset |
|---|---|---|---|---|
| TEVA PHARMACEUTICAL-SP ADR | USD | 16,519 | 515,557.99 | 0.12 |
| UNION CHIMIQUE BELGE/ UCB | EUR | 1,949 | 546,156.13 | 0.13 |
| ZOETIS INC | USD | 7,114 | 895,083.48 | 0.21 |
| **Professional Services** | | | **2,729,346.16** | **0.64** |
| AUTOMATIC DATA PROCESSING | USD | 2,162 | 556,131.26 | 0.14 |
| BROADRIDGE FINANCIAL SOLUTIO | USD | 578 | 128,992.26 | 0.03 |
| BUREAU VERITAS SA | EUR | 1,822 | 58,161.07 | 0.01 |
| COMPUTERSHARE LTD | AUD | 4,499 | 102,424.86 | 0.02 |
| EQUIFAX INC | USD | 744 | 161,433.12 | 0.04 |
| EXPERIAN PLC | GBP | 5,034 | 227,711.91 | 0.05 |
| INTERTEK GROUP PLC | GBP | 807 | 50,214.00 | 0.01 |
| PAYCHEX INC | USD | 1,869 | 209,664.42 | 0.05 |
| RANDSTAD NV | EUR | 211 | 8,021.58 | 0.00 |
| RELX PLC | GBP | 10,004 | 406,374.36 | 0.10 |
| SGS SA-REG | CHF | 1,009 | 115,712.97 | 0.03 |
| SS&C TECHNOLOGIES HOLDINGS | USD | 822 | 71,859.24 | 0.02 |
| STANTEC INC | CAD | 1,790 | 169,131.89 | 0.04 |
| THOMSON REUTERS CORP | CAD | 802 | 105,974.26 | 0.02 |
| VERISK ANALYTICS INC | USD | 834 | 186,557.46 | 0.04 |
| WOLTERS KLUWER | EUR | 1,648 | 170,981.50 | 0.04 |
| **Real Estate** | | | **462,814.56** | **0.11** |
| INVITATION HOMES INC | USD | 7,471 | 207,619.09 | 0.05 |
| SEIBU HOLDINGS INC | JPY | 2,200 | 60,408.95 | 0.01 |
| SUN COMMUNITIES INC | USD | 1,572 | 194,786.52 | 0.05 |
| **Real Estate Investment Trusts -REITs-** | | | **94,296.57** | **0.02** |
| VICINITY CENTRES | AUD | 55,237 | 94,296.57 | 0.02 |
| **Real Estate Management & Development** | | | **5,235,796.05** | **1.23** |
| CBRE GROUP INC - A | USD | 1,109 | 178,316.11 | 0.04 |
| COSTAR GROUP INC | USD | 7,675 | 516,067.00 | 0.12 |
| DAITO TRUST CONSTRUCT CO LTD | JPY | 3,700 | 70,485.19 | 0.02 |
| DAIWA HOUSE INDUSTRY CO LTD | JPY | 3,300 | 109,435.08 | 0.03 |
| FASTIGHETS AB BALDER-B SHRS | SEK | 15,492 | 114,608.88 | 0.03 |
| FIRSTSERVICE CORP | CAD | 463 | 72,096.27 | 0.02 |
| HULIC CO LTD | JPY | 12,100 | 132,351.60 | 0.03 |
| LEG IMMOBILIEN SE | EUR | 1,887 | 137,957.65 | 0.03 |
| MITSUBISHI ESTATE CO LTD | JPY | 18,600 | 453,415.46 | 0.11 |
| MITSUI FUDOSAN CO LTD | JPY | 45,600 | 517,980.21 | 0.12 |
| SAGAX AB-B | SEK | 3,613 | 77,442.84 | 0.02 |
| SIMON PROPERTY GROUP INC | USD | 4,983 | 922,403.13 | 0.22 |
| SUMITOMO REALTY & DEVELOPMEN | JPY | 9,600 | 240,819.19 | 0.06 |
| SWISS PRIME SITE-REG | CHF | 1,261 | 196,084.81 | 0.05 |
| VONOVIA SE | EUR | 13,267 | 382,368.25 | 0.09 |

### E1. Portfolio listing of balance sheet items

| Instruments by business sector (*) | Currency | Quantity or Nominal | Present value | % Net Asset |
|---|---|---|---|---|
| ZILLOW GROUP INC - C | USD | 16,329 | 1,113,964.38 | 0.24 |
| **Residential REITs** | | | **1,512,594.04** | **0.36** |
| AMERICAN HOMES 4 RENT- A | USD | 3,875 | 124,387.50 | 0.03 |
| AVALONBAY COMMUNITIES INC | USD | 1,986 | 360,081.66 | 0.09 |
| EQUITY LIFESTYLE PROPERTIES | USD | 2,396 | 145,221.56 | 0.03 |
| EQUITY RESIDENTIAL | USD | 4,837 | 304,924.48 | 0.07 |
| ESSEX PROPERTY TRUST INC | USD | 829 | 216,932.72 | 0.05 |
| MID-AMERICA APARTMENT COMM | USD | 1,460 | 202,808.60 | 0.05 |
| UDR INC | USD | 4,314 | 158,237.52 | 0.04 |
| **Retail REITs** | | | **1,546,740.02** | **0.36** |
| KIMCO REALTY CORP | USD | 9,108 | 184,619.16 | 0.04 |
| REALTY INCOME CORP | USD | 13,819 | 778,977.03 | 0.18 |
| REGENCY CENTERS CORP | USD | 2,465 | 170,158.95 | 0.04 |
| SCENTRE GROUP | AUD | 74,250 | 207,956.07 | 0.05 |
| UNIBAIL-RODAMCO-WESTFIELD | EUR | 1,882 | 205,028.81 | 0.05 |
| **Road & Rail** | | | **1,896,105.79** | **0.45** |
| CENTRAL JAPAN RAILWAY CO | JPY | 31,000 | 857,743.55 | 0.20 |
| EAST JAPAN RAILWAY CO | JPY | 27,700 | 730,207.73 | 0.17 |
| HUNT (JB) TRANSPRT SVCS INC | USD | 205 | 39,839.70 | 0.01 |
| TOKYU CORP | JPY | 5,900 | 68,882.59 | 0.02 |
| WEST JAPAN RAILWAY CO | JPY | 10,000 | 199,432.22 | 0.05 |
| **Semiconductors & Semiconductor Equipment** | | | **64,015,661.13** | **15.03** |
| ADVANCED MICRO DEVICES | USD | 26,299 | 5,632,193.84 | 1.32 |
| ADVANTEST CORP | JPY | 66,300 | 8,305,213.03 | 1.95 |
| ASTERA LABS INC | USD | 1,840 | 306,102.40 | 0.07 |
| BROADCOM INC | USD | 47,912 | 16,582,343.20 | 3.89 |
| DISCO CORP | JPY | 1,400 | 430,240.24 | 0.10 |
| FIRST SOLAR INC | USD | 3,523 | 920,313.29 | 0.22 |
| INFINEON TECHNOLOGIES | EUR | 3,315 | 146,894.28 | 0.03 |
| INTEL CORP | USD | 12,012 | 443,242.80 | 0.10 |
| KLA CORP | USD | 1,983 | 2,409,503.64 | 0.57 |
| LASERTEC CORP | JPY | 1,200 | 226,954.63 | 0.05 |
| MARVELL TECHNOLOGY INC | USD | 31,207 | 2,651,970.86 | 0.62 |
| MICROCHIP TECHNOLOGY INC | USD | 7,729 | 492,491.88 | 0.12 |
| MICRON TECHNOLOGY INC | USD | 15,620 | 4,458,104.20 | 1.05 |
| MONOLITHIC POWER SYSTEMS INC | USD | 710 | 643,515.60 | 0.15 |
| NOVA LTD | ILS | 418 | 139,822.59 | 0.03 |
| NVIDIA CORP | USD | 87,820 | 16,378,430.00 | 3.85 |
| NXP SEMICONDUCTORS NV | USD | 3,836 | 832,642.16 | 0.20 |
| ON SEMICONDUCTOR | USD | 1,065 | 57,669.75 | 0.01 |
| RENESAS ELECTRONICS CORP | JPY | 4,700 | 64,167.92 | 0.02 |
| SCREEN HOLDINGS CO LTD | JPY | 300 | 29,168.40 | 0.01 |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

### E1. Portfolio listing of balance sheet items

| Instruments by business sector (*) | Currency | Quantity or Nominal | Present value | % Net Asset |
|---|---|---|---|---|
| STMICROELECTRONICS NV | EUR | 1,906 | 50,310.33 | 0.01 |
| TERADYNE INC | USD | 2,274 | 440,155.44 | 0.10 |
| TEXAS INSTRUMENTS INC | USD | 13,685 | 2,374,210.65 | 0.56 |
| **Software** | | | **40,661,812.98** | **9.56** |
| ADOBE INC | USD | 2,280 | 797,977.20 | 0.19 |
| ALLEGION PLC | USD | 232 | 36,939.04 | 0.01 |
| APPLOVIN CORP-CLASS A | USD | 1,236 | 832,841.52 | 0.20 |
| ATLASSIAN CORP-CL A | USD | 1,028 | 166,679.92 | 0.04 |
| AUTODESK INC | USD | 2,740 | 811,067.40 | 0.19 |
| BENTLEY SYSTEMS INC-CLASS B | USD | 1,405 | 53,621.83 | 0.01 |
| BOUYGUES SA | EUR | 684 | 35,627.41 | 0.01 |
| BURLINGTON STORES INC | USD | 170 | 49,104.50 | 0.01 |
| CADENCE DESIGN SYS INC | USD | 1,412 | 441,362.96 | 0.10 |
| CCL INDUSTRIES INC - CL B | CAD | 783 | 49,524.09 | 0.01 |
| CHECK POINT SOFTWARE TECH | USD | 638 | 118,387.28 | 0.03 |
| COPART INC | USD | 4,875 | 190,856.25 | 0.04 |
| CROWDSTRIKE HOLDINGS INC - A | USD | 1,338 | 627,200.88 | 0.15 |
| DASSAULT SYSTEMES SE | EUR | 8,115 | 227,210.98 | 0.05 |
| DESCARTES SYSTEMS GRP/THE | CAD | 847 | 74,401.48 | 0.02 |
| DOCUSIGN INC | USD | 1,001 | 68,468.40 | 0.02 |
| DOLLAR TREE INC | USD | 532 | 65,441.32 | 0.02 |
| DYNATRACE INC | USD | 1,530 | 66,310.20 | 0.02 |
| EMCOR GROUP INC | USD | 112 | 68,520.48 | 0.02 |
| ERICSSON LM-B SHS | SEK | 6,473 | 63,615.10 | 0.01 |
| EVOLUTION AB | SEK | 1,243 | 84,918.08 | 0.02 |
| FAIR ISAAC CORP | USD | 147 | 248,521.14 | 0.06 |
| FORTINET INC | USD | 3,495 | 277,537.95 | 0.07 |
| GEN DIGITAL INC | USD | 3,488 | 94,838.72 | 0.02 |
| GETLINK SE | EUR | 4,785 | 88,398.56 | 0.02 |
| INTUIT INC | USD | 1,554 | 1,029,400.68 | 0.24 |
| MICROSOFT CORP | USD | 33,297 | 16,103,095.14 | 3.75 |
| MICROSTRATEGY INC-CL A | USD | 1,599 | 242,968.05 | 0.06 |
| MONDAY.COM LTD | USD | 194 | 28,626.64 | 0.01 |
| NEMETSCHEK SE | EUR | 285 | 31,061.85 | 0.01 |
| NEWS CORP - CLASS A | USD | 2,130 | 55,635.60 | 0.01 |
| NICE SYSTEMS LTD | ILS | 815 | 91,316.77 | 0.02 |
| NUTANIX INC - A | USD | 1,426 | 73,709.94 | 0.02 |
| OLD DOMINION FREIGHT LINE | USD | 2,741 | 429,788.80 | 0.10 |
| OPEN TEXT CORP | CAD | 1,638 | 53,414.24 | 0.01 |
| ORACLE CORP | USD | 21,826 | 4,254,105.66 | 1.00 |
| ORACLE CORP JAPAN | JPY | 600 | 50,489.65 | 0.01 |
| PALO ALTO NETWORKS INC | USD | 3,692 | 680,066.40 | 0.16 |
| PANDORA A/S | DKK | 225 | 25,034.70 | 0.01 |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

### E1. Portfolio listing of balance sheet items

| Instruments by business sector (*) | Currency | Quantity or Nominal | Present value | % Net Asset |
|---|---|---|---|---|
| PINTEREST INC- CLASS A | USD | 2,957 | 76,556.73 | 0.02 |
| PTC INC | USD | 705 | 122,818.05 | 0.03 |
| RECRUIT HOLDINGS CO LTD | JPY | 7,700 | 434,603.38 | 0.10 |
| RESTAURANT BRANDS INTL | CAD | 1,452 | 99,210.22 | 0.02 |
| RITCHIE BROS AUCTION | CAD | 1,026 | 105,768.39 | 0.02 |
| ROLLINS INC | USD | 4,298 | 257,965.96 | 0.06 |
| SAGE GROUP PLC/THE | GBP | 3,266 | 47,576.26 | 0.01 |
| SALESFORCE INC | USD | 12,311 | 3,261,307.01 | 0.77 |
| SAP SE | EUR | 14,050 | 3,437,988.04 | 0.81 |
| SERVICENOW INC | USD | 13,885 | 2,127,043.15 | 0.50 |
| SYNOPSYS INC | USD | 940 | 441,536.80 | 0.10 |
| TFI INTERNATIONAL INC | CAD | 242 | 25,046.18 | 0.01 |
| TOHO CO LTD | JPY | 500 | 25,455.36 | 0.01 |
| TREND MICRO INC | JPY | 600 | 24,888.83 | 0.01 |
| TYLER TECHNOLOGIES INC | USD | 243 | 110,309.85 | 0.03 |
| WORKDAY INC-CLASS A | USD | 1,161 | 249,359.58 | 0.06 |
| WSP GLOBAL INC | CAD | 2,082 | 377,465.88 | 0.09 |
| XYLEM INC | USD | 3,686 | 501,959.48 | 0.12 |
| ZALANDO SE | EUR | 1 | 29.76 | 0.00 |
| ZOZO INC | JPY | 3,300 | 27,179.82 | 0.01 |
| ZSCALER INC | USD | 532 | 119,657.44 | 0.03 |
| **Specialized Distribution** | | | **5,384,880.94** | **1.27** |
| BEST BUY CO INC | USD | 429 | 28,712.97 | 0.01 |
| DICK'S SPORTING GOODS INC | USD | 187 | 37,020.39 | 0.01 |
| FAST RETAILING CO LTD | JPY | 2,900 | 1,053,469.10 | 0.25 |
| HENNES AND MAURITZ B | SEK | 1,485 | 29,945.55 | 0.01 |
| HIKARI TSUSHIN INC | JPY | 100 | 27,911.58 | 0.01 |
| HOME DEPOT INC | USD | 5,314 | 1,828,547.40 | 0.44 |
| KINGFISHER PLC | GBP | 2,717 | 11,427.82 | 0.00 |
| LOWE'S COS INC | USD | 2,943 | 709,733.88 | 0.17 |
| MONCLER SPA | EUR | 2,147 | 138,483.20 | 0.03 |
| NITORI HOLDINGS | JPY | 1,200 | 20,995.89 | 0.00 |
| ROSS STORES INC | USD | 803 | 144,652.42 | 0.03 |
| SANRIO CO LTD | JPY | 2,000 | 62,738.85 | 0.01 |
| SHERWIN-WILLIAMS CO/THE | USD | 568 | 184,049.04 | 0.04 |
| TJX COMPANIES INC | USD | 2,794 | 429,186.34 | 0.10 |
| TRACTOR SUPPLY COMPANY | USD | 8,990 | 449,589.90 | 0.11 |
| WILLIAMS-SONOMA INC | USD | 1,279 | 228,416.61 | 0.05 |
| **Specialized REITs** | | | **6,817,505.17** | **1.60** |
| DIGITAL REALTY TRUST INC | USD | 12,311 | 1,904,634.81 | 0.45 |
| EQUINIX INC | USD | 3,888 | 2,978,830.08 | 0.70 |
| EXTRA SPACE STORAGE INC | USD | 2,992 | 389,618.24 | 0.09 |
| GAMING AND LEISURE PROPERTIE | USD | 3,614 | 161,509.66 | 0.04 |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

### E1. Portfolio listing of balance sheet items

| Instruments by business sector (*) | Currency | Quantity or Nominal | Present value | % Net Asset |
|---|---|---|---|---|
| IRON MOUNTAIN INC | USD | 4,250 | 352,537.50 | 0.08 |
| PUBLIC STORAGE | USD | 2,348 | 609,306.00 | 0.14 |
| VICI PROPERTIES INC | USD | 14,974 | 421,068.88 | 0.10 |
| **Technology Hardware, Storage & Peripherals** | | | **22,866,182.88** | **5.38** |
| APPLE INC | USD | 62,235 | 16,919,207.10 | 3.98 |
| CANON INC | JPY | 2,300 | 67,982.40 | 0.02 |
| FUJITSU LIMITED | JPY | 2,400 | 66,283.46 | 0.02 |
| HP INC | USD | 2,315 | 51,578.20 | 0.01 |
| INTL BUSINESS MACHINES CORP | USD | 12,344 | 3,656,416.24 | 0.86 |
| LOGITECH INTERNATIONAL-REG | CHF | 418 | 43,019.48 | 0.01 |
| NETAPP INC | USD | 3,185 | 341,081.65 | 0.08 |
| PURE STORAGE INC - CLASS A | USD | 4,441 | 297,591.41 | 0.07 |
| SEAGATE TECHNOLOGY HOLDINGS | USD | 2,017 | 555,461.63 | 0.13 |
| TE CONNECTIVITY PLC | USD | 3,178 | 723,026.78 | 0.17 |
| WESTERN DIGITAL CORP | USD | 839 | 144,534.53 | 0.03 |
| **Textiles, Apparel & Luxury Goods** | | | **3,526,884.01** | **0.83** |
| ADIDAS AG | EUR | 504 | 100,064.55 | 0.02 |
| ASICS CORP | JPY | 1,800 | 43,121.00 | 0.01 |
| CIE FINANCIERE RICHEMO-A REG | CHF | 5,365 | 1,165,044.62 | 0.27 |
| DECKERS OUTDOOR CORP | USD | 409 | 42,401.03 | 0.01 |
| HERMES INTERNATIONAL | EUR | 461 | 1,148,896.32 | 0.29 |
| KERING | EUR | 160 | 56,561.51 | 0.01 |
| LULULEMON ATHLETICA INC | USD | 958 | 199,081.98 | 0.05 |
| LVMH MOET HENNESSY LOUIS VUI | EUR | 611 | 462,844.87 | 0.11 |
| NIKE INC  CLASS B COM NPV | USD | 3,546 | 225,915.66 | 0.05 |
| SWATCH GROUP AG/THE-BR | CHF | 94 | 19,961.86 | 0.00 |
| TAPESTRY INC NPV | USD | 493 | 62,990.61 | 0.01 |
| **Trading Companies & Distributors** | | | **1,324,885.53** | **0.31** |
| ASHTEAD GROUP PLC | GBP | 7,173 | 490,707.69 | 0.12 |
| BUNZL PLC | GBP | 1,004 | 28,035.40 | 0.01 |
| FASTENAL CO | USD | 16,006 | 642,320.78 | 0.14 |
| TOYOTA TSUSHO CORP | JPY | 1,600 | 53,835.21 | 0.01 |
| WW GRAINGER INC | USD | 109 | 109,986.45 | 0.03 |
| **Transportation Infrastructure** | | | **1,078,060.21** | **0.25** |
| ADP | EUR | 421 | 55,081.00 | 0.01 |
| AENA SME SA | EUR | 11,410 | 319,199.30 | 0.08 |
| AUCKLAND INTL AIRPORT LTD | NZD | 25,869 | 123,916.46 | 0.03 |
| TOKYO METRO CO LTD | JPY | 10,100 | 102,743.00 | 0.02 |
| TRANSURBAN GROUP | AUD | 50,351 | 477,120.45 | 0.11 |
| **Utilities sector** | | | **500,628.62** | **0.12** |
| BLOCK INC | USD | 3,474 | 226,122.66 | 0.06 |
| POSTE ITALIANE SPA | EUR | 3,448 | 86,983.34 | 0.02 |

# UCIT AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

### E1. Portfolio listing of balance sheet items

| Instruments by business sector (*) | Currency | Quantity or Nominal | Present value | % Net Asset |
|---|---|---|---|---|
| VAT GROUP AG | CHF | 385 | 187,522.62 | 0.04 |
| **Water Utilities** | | | **486,307.56** | **0.11** |
| MERIDIAN ENERGY LTD | NZD | 60,032 | 193,319.29 | 0.04 |
| SEVERN TRENT PLC | GBP | 3,383 | 126,910.10 | 0.03 |
| UNITED UTILITIES GROUP PLC | GBP | 10,341 | 166,078.17 | 0.04 |
| **Wholesalers** | | | **53,977.64** | **0.01** |
| AUTO TRADER GROUP PLC | GBP | 3,940 | 31,076.77 | 0.01 |
| D'IETEREN GROUP | EUR | 72 | 13,013.85 | 0.00 |
| JD SPORTS FASHION PLC | GBP | 8,703 | 9,887.02 | 0.00 |
| **Wireless Telecommunication Services** | | | **2,758,969.32** | **0.65** |
| AMERICAN TOWER CORP | USD | 7,372 | 1,294,302.04 | 0.31 |
| KDDI CORP | JPY | 16,000 | 276,474.55 | 0.06 |
| ROGERS COMMUNICATIONS INC-B | CAD | 2,038 | 77,028.85 | 0.02 |
| SBA COMMUNICATIONS CORP | USD | 1,495 | 289,177.85 | 0.07 |
| SOFTBANK GROUP CORP | JPY | 22,800 | 640,020.47 | 0.15 |
| TELE2 AB-B SHS | SEK | 2,467 | 41,358.48 | 0.01 |
| VODAFONE GROUP PLC | GBP | 105,719 | 140,607.08 | 0.03 |
| **Equities and similar securities not traded on regulated or similar market** | | | | **0.00** |
| **Food & Staples Retailing** | | | | **0.00** |
| CONSTELLATION SOFTWARE (CONSTELLATION SOFTWARE INC) CW 31-03 | CAD | 62 | | 0.00 |
| **Total** | | | **424,914,414.29** | **99.89** |

(*) The business sector is the main activity of the issuer of the financial instrument and is derived from internationally recognised reliable sources (GICS and NACE mainly).

### E2. Portfolio listing of foreign exchange forward transactions

| Type of transaction | Present value presented in the balance sheet | | Exposure amount (*) | | | |
|---|---|---|---|---|---|---|
| | | | Currency receivables (+) | | Currency payables (-) | |
| | Asset | Liability | Currency | Amount (*) | Currency | Amount (*) |
| **Total** | | | | | | |

(*) Amount determined in accordance with the provisions of the exposure presentation regulation expressed in the accounting currency.

### E3. Portfolio listing of forward financial instruments

#### E3a. Portfolio listing of forward financial instruments-Equities

| Type of commitment | Quantity or Nominal | Present value presented in the balance sheet | | Exposure amount (*) |
|---|---|---|---|---|
| | | Asset | Liability | +/- |
| **1. Futures** | | | | |
| MSCI WORLD 10 0326 | 3.00 | 4,955.00 | | 433,800.00 |
| **Sub-total 1.** | | **4,955.00** | | **433,800.00** |
| **2. Options** | | | | |
| **Sub-total 2.** | | | | |
| **3. Swaps** | | | | |
| **Sub-total 3.** | | | | |
| **4. Other instruments** | | | | |
| **Sub-total 4.** | | | | |
| **Total** | | **4,955.00** | | **433,800.00** |

(*) Amount determined according to the provisions of the regulations relating to exposures presentation.

#### E3b. Portfolio listing of forward financial instruments-Interest rate

| Type of commitment | Quantity or Nominal | Present value presented in the balance sheet | | Exposure amount (*) |
|---|---|---|---|---|
| | | Asset | Liability | +/- |
| **1. Futures** | | | | |
| **Sub-total 1.** | | | | |
| **2. Options** | | | | |
| **Sub-total 2.** | | | | |
| **3. Swaps** | | | | |
| **Sub-total 3.** | | | | |
| **4. Other instruments** | | | | |
| **Sub-total 4.** | | | | |
| **Total** | | | | |

(*) Amount determined according to the provisions of the regulations relating to exposures presentation.

### E3c. Portfolio listing of forward financial instruments-Change

| Type of commitment | Quantity or Nominal | Present value presented in the balance sheet | | Exposure amount (*) |
|---|---|---|---|---|
| | | Asset | Liability | +/- |
| 1. Futures | | | | |
| Sub-total 1. | | | | |
| 2. Options | | | | |
| Sub-total 2. | | | | |
| 3. Swaps | | | | |
| Sub-total 3. | | | | |
| 4. Other instruments | | | | |
| Sub-total 4. | | | | |
| Total | | | | |

(*) Amount determined according to the provisions of the regulations relating to exposures presentation.

### E3d. Portfolio listing of forward financial instruments-Credit risk

| Type of commitment | Quantity or Nominal | Present value presented in the balance sheet | | Exposure amount (*) |
|---|---|---|---|---|
| | | Asset | Liability | +/- |
| 1. Futures | | | | |
| Sub-total 1. | | | | |
| 2. Options | | | | |
| Sub-total 2. | | | | |
| 3. Swaps | | | | |
| Sub-total 3. | | | | |
| 4. Other instruments | | | | |
| Sub-total 4. | | | | |
| Total | | | | |

(*) Amount determined according to the provisions of the regulations relating to exposures presentation.

### E3e. Portfolio listing of forward financial instruments-Other exposures

| Type of commitment | Quantity or Nominal | Present value presented in the balance sheet | | Exposure amount (*) |
|---|---|---|---|---|
| | | Asset | Liability | +/- |
| **1. Futures** | | | | |
| **Sub-total 1.** | | | | |
| **2. Options** | | | | |
| **Sub-total 2.** | | | | |
| **3. Swaps** | | | | |
| **Sub-total 3.** | | | | |
| **4. Other instruments** | | | | |
| **Sub-total 4.** | | | | |
| **Total** | | | | |

(*) Amount determined according to the provisions of the regulations relating to exposures presentation.

### E4. Portfolio listing of forward financial instruments or foreign exchange forward transactions used to hedge a unit category

The UCI under review is not covered by this section.

### E5. Portfolio listing summary

| | Present value presented in the balance sheet |
|---|---|
| Total inventory of eligible assets and liabilities (excl. forward financial instruments) | 424,914,414.29 |
| Inventory of FDI (except FDI used for hedging of issued shares): | |
| Total forex futures transactions | |
| Total forward financial instruments - equities | 4,955.00 |
| Total forward financial instruments - interest rates | |
| Total forward financial instruments - forex | |
| Total forward financial instruments - credit | |
| Total forward financial instruments - other exposures | |
| Inventory of forward financial instruments used to hedge issued units | |
| Other assets (+) | 1,029,431.97 |
| Other liabilities (-) | -564,204.90 |
| Financing liabilities (-) | |
| **Total = Net Assets** | **425,384,596.36** |

| Unit name | Unit currency | Number of units | Net asset value |
|---|---|---|---|
| Unit AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF | USD | 5,383,519 | 79.0160 |

## Note(s)

**Key Information Document**
***Purpose:*** *This document provides you with key information about this investment product. It is not marketing material. The information is required by law to help you understand the nature, risks, costs, potential gains and losses of this product and to help you compare it with other products.*

## Product

# AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF

*Management Company: Amundi Asset Management (hereinafter: "we" or the "Management Company"), a member of the Amundi Group of companies.*
*FR0014003FW1 - Currency: USD*
*Management Company's website: www.amundi.fr*
*Call +33 143233030 for more information.*
*The AMF ("Autorité des Marchés Financiers") is responsible for supervising Amundi Asset Management in relation to this Key Information Document.*
*Amundi Asset Management is authorised in France under number GP-04000036 and regulated by the AMF.*
*Key Information Document production date: 05/12/2025.*

## What is this product?

**Type:** Units of AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF, a UCITS (Undertaking for Collective Investment in Transferable Securities), established in the form of an FCP.

**Term**: The product has a duration of 99 years. The Management Company may dissolve the product by means of liquidation or merger with another product in accordance with legal requirements.

**AMF Classification ("Autorité des Marchés Financiers"):** International equities

**Objectives:** By subscribing to Amundi MSCI World Climate Paris Aligned Umweltzeichen UCITS ETF you are investing in a passively managed UCITS whose objective is to replicate as closely as possible the performance of the MSCI World Climate Change Paris Aligned Low Carbon Select strategy index (the "Strategy Index") regardless of whether it experiences a positive or negative development. The maximum tracking error objective between the growth of the net asset value of the Fund and that of the Strategy Index, under normal market conditions, is specified in the Fund's prospectus The total net return Strategy Index (i.e. accumulating interest), net dividends reinvested, denominated in US dollars, is calculated and published by the index provider. You are exposed to the currency risk between the currencies of the equities comprising the Strategy Index and the Fund's currency. You are not, however, exposed to currency risk between the currency of the Strategy Index and the currency of the Fund. More information on the composition and operating rules of the Strategy Index can be found in the prospectus and on msci.com. The Index is available via Bloomberg (MXWOPCNU). To replicate the MSCI World Climate Change Paris Aligned Low Carbon Select Strategy Index, the Management Company applies a "passive" type of management using the direct replication method which consists of investing in financial securities that are part of the MSCI World Climate Change Paris Aligned Low Carbon Select Strategy Index in proportions that are extremely close to those of the Index. To generate additional yield, the Fund may make collateralised temporary purchases and sales of securities. The UCITS has a greenhouse gas emission reduction objective within the meaning of Article 9 of Regulation (EU) 2019/2088 on sustainability-related disclosures in the financial services sector (the "Disclosure Regulation"). The UCITS is subject to a sustainability risk as defined in the risk profile in the prospectus.

**Intended retail investors:** This product is intended for investors with a basic knowledge and/or no or limited experience of investing in funds, who are seeking to increase the value of their investment over the recommended holding period and who are able to bear a loss of up to the full amount invested.
The product is not open to residents of the United States of America/"U.S. Person" (the definition of "U.S. Person" is available on the Management Company's website www.amundi.com and/or in the prospectus).

**Redemption and transaction:** The Fund's units are listed and traded on one or more stock exchanges. Under normal circumstances, you can trade units during trading hours. Only authorised participants (e.g. selected financial institutions) can trade units directly with the Fund on the primary market. Further details are provided in the Fund's prospectus.

**Distribution Policy**: In accordance with the prospectus, income and capital gains from sales may be capitalised or distributed at the discretion of the Management Company.

**More information**: Further information regarding this product, including the prospectus and financial reports, is available free of charge on request from: Amundi Asset Management, 91-93 boulevard Pasteur, 75015 Paris, France.
The net asset value of the product is available at www.amundi.fr

**Depositary:** CACEIS Bank.

## What are the risks and what could I get in return?

### RISK INDICATOR

| 1 | 2 | 3 | **4** | 5 | 6 | 7 |
|---|---|---|---|---|---|---|

Lowest risk — Highest risk

The risk indicator assumes you keep the product for five 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.
The use of complex products such as derivatives can lead to increased movement of securities in your portfolio.

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 Fund's performance. Please refer to the AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF prospectus.

### PERFORMANCE SCENARIOS

The unfavourable, moderate, and favourable scenarios shown are illustrations using the worst, average, and best performance of the Fund over the last 10 years. Markets could develop very differently in the future. The stress scenario shows what you might get back in extreme market circumstances.

**What you get from this product depends on future market performance. Market developments in the future are uncertain and cannot be accurately predicted.**

| Recommended holding period: 5 years<br>Investment USD 10,000 | | | |
|---|---|---|---|
| **Scenarios** | | **If you exit after** | |
| | | **1 year** | **5 years** |
| **Minimum** | There is no minimum guaranteed return. You could lose some or all of your investment. | | |
| **Stress Scenario** | **What you might get back after costs** | $3,520 | $2,950 |
| | Average return each year | -64.8% | -21.7% |
| **Unfavourable Scenario** | **What you might get back after costs** | $7,000 | $11,010 |
| | Average return each year | -30.0% | 1.9% |
| **Moderate Scenario** | **What you might get back after costs** | $10,750 | $16,370 |
| | Average return each year | 7.5% | 10.4% |
| **Favourable Scenario** | **What you might get back after costs** | $14,450 | $20,120 |
| | Average return each year | 44.5% | 15.0% |

The figures shown include all the costs of the product itself, but may or may not include all the costs that you pay to your advisor or distributor. The figures do not take into account your personal tax situation, which may also affect how much you get back.

Unfavourable Scenario: This type of scenario occurred for an investment made between 28/03/2024 and 29/05/2025.
Moderate scenario: This type of scenario occurred for an investment made between 31/03/2017 and 31/03/2022.
Favourable scenario: This type of scenario occurred for an investment made between 31/03/2020 and 31/03/2025

## What happens if Amundi Asset Management is unable to pay out?

The product is a co-ownership of financial instruments and deposits separate from the Management Company. In the event of default by the Management Company, the assets of the product held by the depositary will not be affected. In the event of default by the depositary, the risk of financial loss to the product is mitigated due to the legal segregation of the depositary's assets from those of the product.

## What are the costs?

The person advising on or selling you this product may charge you other costs. If so, this person will provide you with information about these costs and how they affect your investment.

### COSTS OVER TIME

The tables show the amounts that are taken from your investment to cover different types of costs. These amounts depend on how much you invest, and how long you hold the product. The amounts shown here are illustrations based on an example investment amount and different possible investment periods.
We have assumed:
- in the first year you would get back the amount that you invested (0% annual return). For the other holding periods we have assumed the product performs as shown in the moderate scenario.
- USD 10,000 is invested.

| Investment USD 10,000 | | |
|---|---|---|
| **Scenarios** | **If you exit after** | |
| | **1 year** | **5 years*** |
| **Total costs** | $618 | $1,050 |
| **Annual Cost Impact**** | 6.2% | 1.7% |

* Recommended holding period.
** This illustrates how costs reduce your return each year over the holding period. For example, it shows that if you exit at the recommended holding period, your average return per year is projected to be 12.03% before costs and 10.36% after costs.
These figures include the maximum distribution fee that the person selling you the product may charge (3.00% of amount invested/USD 300). This person will inform you of the actual distribution fee.

## COMPOSITION OF COSTS

| | One-off costs upon entry or exit | If you exit after 1 year |
|---|---|---|
| **Entry costs** | This includes distribution costs of 3.00% of the amount invested. This is the most you will be charged. The person selling you the product will inform you of the actual charge. | Up to USD 300 |
| **Exit costs** | You may be charged up to a maximum of 3.00% of your investment before it is paid out to you. The person selling you the product will inform you of the actual charges. | USD 291.00 |
| | **Ongoing costs taken each year** | |
| **Management fees and other administrative or operating costs** | 0.25% of the value of your investment per year. This percentage is based on the actual costs over the last year. | USD 24.25 |
| **Transaction costs** | 0.04% of the value of your investment per year. This is an estimate of the costs incurred when we buy and sell the underlying investments for the product. The actual amount will vary depending on the volume of our purchases and sales. | USD 3.64 |
| | **Incidental costs taken under specific conditions** | |
| **Performance fees** | There is no performance fee for this product. | USD 0.00 |

## How long should I hold it and can I take money out early?

**Recommended holding period:** 5 years. This period is based on our assessment of the risk and reward characteristics and costs of the Fund. This product is designed for medium-term investment; you should be prepared to stay invested for at least 5 years. You can redeem your investment at any time, or hold the investment longer.

**Order schedule:** Redemption orders must be received before 18:30 (Paris time) on the net asset value calculation date. Please refer to the AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED UMWELTZEICHEN UCITS ETF prospectus for more information about redemptions.

## How can I complain?

If you have any complaints, you may:
- Mail Amundi Asset Management at 91-93 boulevard Pasteur, 75015 Paris, France
- E-mail to complaints@amundi.com

In the case of a complaint you must clearly indicate your contact details (name, address, phone number or email address) and provide a brief explanation of your complaint. More information is available on our website www.amundi.fr.
If you have a complaint about the person that advised you about this product, or who sold it to you, they will tell you where to complain.

## Other relevant information

You may find the prospectus, key information documents, notices to investors, financial reports, and further information documents relating to the product including various published policies of the product on our website www.amundi.fr. You may also request a copy of such documents at the registered office of the Management Company.
For more information about the Fund's listing and the market maker institution, please refer to the Fund's prospectus, in the "Conditions for buying and selling on the secondary market" and "Market maker financial institutions" sections. The indicative net asset value is published in real time by the stock market operator during trading hours.
When this product is used as a unit-linked vehicle in a life insurance or capitalisation contract, additional information about this contract, such as the costs of the contract, which are not included in the costs mentioned in this document, the contact details for complaints and the procedures in the event of default of the insurance company are provided in the key information document of the contract, which must be provided to you by your insurer or broker or any other insurance intermediary in compliance with their legal obligation.
**Past performance:** You can download the past performance of the Fund over the last five years at www.amundi.fr.
**Performance scenarios:** You can find previous performance scenarios updated on a monthly basis at www.amundi.fr.

**Periodic information for financial products referred to in Article 8(1), (2) and (2a) of Regulation (EU) 2019/2088 and the first paragraph of Article 6 of Regulation (EU) 2020/852 Product name: Legal entity identifier:**

**Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that it does not cause significant harm to any of those objectives and that the companies receiving the investments apply good governance practices.**

The **EU Taxonomy** is a classification system established by Regulation (EU) 2020/852, which lists environmentally sustainable economic activities.

This regulation does not establish a list of socially sustainable economic activities. Sustainable investments with an environmental objective are not necessarily aligned with the Taxonomy.

AMUNDI MSCI WORLD CLIMATE PARIS ALIGNED
969500YM4E2Q7K7RVQ13 UMWELTZEICHEN UCITS ETF

# Environmental and/or social characteristics

**Did this financial product have a sustainable investment objective?**

| ☐ **Yes** | ☒ **No** |
|---|---|
| ☐ It has made sustainable investments with an environmental objective: _______ | x ☐ It promoted environmental and/or social (I/O) characteristics and although it did not have a sustainable investment objective, it had a proportion of **40.18 ______ % sustainable investments** |
| ☐ in economic activities that are considered environmentally sustainable under the EU Taxonomy | ☒ with an environmental objective in economic activities that are considered environmentally sustainable under the EU taxonomy |
| ☐ in economic activities that are not considered environmentally sustainable under the EU Taxonomy | ☒ with an environmental objective in economic activities that are not considered environmentally sustainable under the EU Taxonomy |
| | ☒ with a social objective |
| ☐ It has made sustainable investments with a social objective: _______ | ☐ It promoted I/O features, but did not make sustainable investments |

**To what extent have the environmental and/or social characteristics promoted by this financial product been achieved?**

The product has complied with all material aspects of the characteristics described in the prospectus.

Sustainability indicators measure how the environmental or social characteristics promoted

- How has the sustainability indicators performed?

At the end of the period, the index's weighted average carbon intensity "WACI" is 57.265.

by the product are achieved.

- ... And compared to previous periods?

At the end of the previous period, the WACI weighted average carbon intensity of the index was 80.24.

- What were the objectives of the sustainable investments that the financial product intended to achieve in part and how did sustainable investing contribute to these objectives?

The objectives of sustainable investing were to invest in companies that meet two criteria:

1. Follow environmental and social best practices; and
2. not to generate products and services that harm the environment and society.

The definition of "best performing" company is based on a proprietary Amundi ESG methodology that aims to measure a company's ESG performance. To be considered "top performer," a company must achieve the highest score among the top three (A, B, or C, on a rating scale from A to G) in its industry on at least one important environmental or social factor. Important environmental and social factors are identified at the sector level. The identification of these factors is based on Amundi's ESG analysis framework, which combines non-financial data and qualitative analysis of the associated sectoral and sustainability themes. Factors identified as material have a contribution of more than 10% to the overall ESG score. For the energy sector, for example, the material factors are: emissions and energy, biodiversity and pollution, health and safety, local communities and human rights.

To contribute to the above objectives, the investee enterprise must not have significant exposure to activities (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertiliser and pesticide manufacturing, single-use plastic production) that are not compatible with these criteria.

The sustainable nature of an investment is assessed at the level of the investee company. For external UCIs, the criteria for determining the sustainable investments that these underlying UCIs may hold and their objectives depend on the specific approach of each management company.

**The main negative impacts** correspond to the most significant adverse impacts of investment decisions on sustainability factors related to environmental, social and personnel issues, respect for human rights and the fight against corruption and corruption.

- To what extent the sustainable investments that the financial product has partially

***Have they not caused significant harm to an environmentally or socially sustainable investment objective?***

To ensure that sustainable investments do not cause significant harm, Amundi used two filters:

- The first "DNSH" ("Do Not Significantly Harm") filter is based on the monitoring of mandatory indicators of the Principal Adverse Impacts of Annex 1, Table 1 of Delegated Regulation (EU) 2022/1288 when reliable data are available (e.g. GHG or greenhouse gas intensity of beneficiary companies) via a combination of indicators (e.g. , carbon intensity) and specific thresholds or rules (e.g. the carbon intensity of the beneficiary company does not belong to the last decile of the sector). Amundi already takes into account specific indicators of the Main Adverse Impacts in its exclusions policy as part of Amundi's Responsible Investment Policy (e.g. exposure to controversial weapons). These exclusions, which apply in addition to the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of the principles of the UN Global Compact, coal and tobacco.

- In addition to the specific sustainability factors covered by the first filter, Amundi has defined a second filter, which does not take into account the mandatory indicators of the Principal Adverse Impacts above, in order to verify that a company is not performing poorly from an environmental or social point of view compared to other companies in its sector, which corresponds to an environmental or social score greater than or equal to E according to Amundi's ESG rating.

For external UCIs, the consideration of the 'do no significant harm' principle and the impact of sustainable investments depend on the methodologies specific to each management company of the underlying UCIs.

## - How were indicators of adverse impacts considered?

As detailed above, the indicators of adverse impacts have been taken into account in the first DNSH (Do Not Significant Harm) filter: This is based on the monitoring of the mandatory indicators of Principal Adverse Impacts in Annex 1, Table 1 of Delegated Regulation (EU) 2022/1288 when reliable data are available via the combination of the following indicators and specific thresholds or rules:

- have a $CO_2$ intensity that does not belong to the last decile of companies in the sector (only applies to high-intensity sectors), and
- have a diversity of the board of directors that does not belong to the last decile of companies in its sector, and
- be free from any controversy in terms of working conditions and human rights
- Be free from any controversy regarding biodiversity and pollution.

Amundi already takes into account specific Principal Adverse Impacts in its exclusion policy as part of its Responsible Investment Policy. These exclusions, which apply in addition to the tests detailed above, cover the following topics: exclusions on controversial weapons, violations of the principles of the United Nations Global Compact, coal and tobacco.

## - Were sustainable investments in line with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights?

Yes. The OECD Guidelines for Multinational Enterprises and the United Nations Guiding Principles on Business and Human Rights have been integrated into Amundi's ESG rating methodology. The proprietary ESG rating tool evaluates issuers using data available from data providers. For example, the model has a dedicated criterion called "Community Involvement and Human Rights" that is applied to all sectors in addition to other human rights-related criteria, including socially responsible supply chains, working conditions, and industrial relations. In addition, we monitor controversies on a quarterly basis at a minimum, which includes companies identified for human rights violations. When controversies arise, analysts assess the situation and apply a score to the controversy (using a proprietary, proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to keep up with trend and remediation efforts.

*The EU Taxonomy establishes a 'do no significant harm' principle, according to which Taxonomy-aligned investments should not cause significant harm to the objectives of the EU Taxonomy, and is accompanied by specific EU criteria.*

*The 'do no significant harm' principle applies only to investments underlying the financial product that take into account the European Union's criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the European Union's criteria for environmentally sustainable economic activities.*

## How has this financial product taken into account the main adverse impacts on sustainability factors?

The mandatory indicators of Principal Adverse Impacts provided for in Annex 1, Table 1 of Delegated Regulation (EU) 2022/1288, have been taken into account through the implementation of exclusion policies (normative and sectoral), the integration of ESG rating into the investment process, engagement and voting approaches:

- Exclusion: Amundi has defined normative exclusion rules, by activity and by sector, covering some of the main sustainability indicators listed by the Disclosure Regulation.
- ESG integration: Amundi has adopted minimum ESG integration standards applied by default to its actively managed open-ended funds (exclusion of G-rated issuers and best weighted average ESG score above the applicable benchmark). The 38 criteria used in Amundi's ESG rating approach have also been designed to take into account key impacts on sustainability factors, as well as the quality of mitigation.
- Engagement: Engagement is an ongoing and targeted process to influence the activities or behaviour of companies. The objective of the commitment can be divided into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social and human rights issues or other sustainability issues important to society and the global economy.
- Voting: Amundi's voting policy responds to a holistic analysis of all long-term issues that can influence value creation, including material ESG issues (Amundi's voting policy is available on its website).
- Controversy monitoring: Amundi has developed a controversy monitoring system that relies on three external data providers to systematically monitor controversies and their level of seriousness. This quantitative approach is then enriched by an in-depth assessment of each severe controversy, conducted by ESG analysts and the periodic review of its evolution. This approach applies to all Amundi funds.

For more information on how the mandatory Principal Adverse Impact indicators are used, please refer to the SFDR Statement available on www.amundi.fr.

## What were the main investments of this financial product?

The list includes the investments that make up the largest proportion

| Largest investments | Industry | Sub-sector | Country | % of active population |
|---|---|---|---|---|
| TESLA INC | Cyclical consumption | Automobiles & | United States | 4,18 % |

of the financial product during the reference period, namely:

**from 01/01/2025 to 31/12/2025**

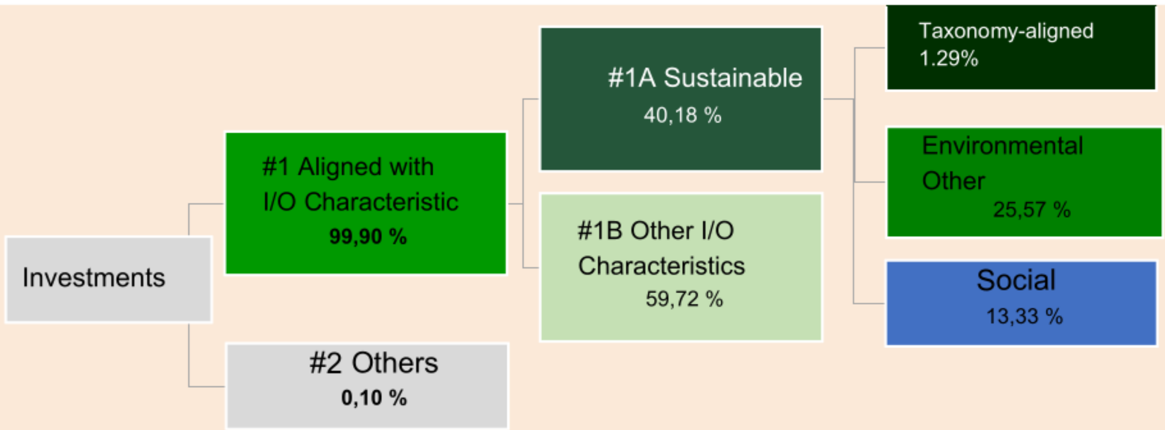
| | | | | |
|---|---|---|---|---|
| | | Components | | |
| APPLE INC | Information technologies. | Technology, Hardware and Equipment | United States | 3,98 % |
| BROADCOM INC | Information technologies. | Semiconductors & Manufacturing Equipment | United States | 3,90 % |
| NVIDIA CORP | Information technologies. | Semiconductors & Manufacturing Equipment | United States | 3,85 % |
| MICROSOFT CORP | Information technologies. | Software & IT Services | United States | 3,79 % |
| AMAZON.COM INC | Cyclical consumption | Consumer Discretionary Distribution & Retail | United States | 3,78 % |
| ELI LILLY & CO | Health | Pharmacy, Biotech. & Life Sciences | United States | 3,19 % |
| ALPHABET INC CL A | Communication Services | Media & Entertainment | United States | 2,39 % |
| ALPHABET INC CL C | Communication Services | Media & Entertainment | United States | 2,01 % |
| ADVANTEST | Information technologies. | Semiconductors & Manufacturing Equipment | Japan | 1,95 % |
| META PLATFORMS INC- CLASS A | Communication Services | Media & Entertainment | United States | 1,87 % |
| ADVANCED MICRO DEVICES | Information technologies. | Semiconductors & Manufacturing Equipment | United States | 1,32 % |
| CISCO SYSTEMS INC | Information technologies. | Technology, Hardware and Equipment | United States | 1,14 % |
| JPMORGAN CHASE & CO | Finance | Banks | United States | 1,11 % |
| MICRON TECHNOLOGY INC | Information technologies. | Semiconductors & Manufacturing Equipment | United States | 1,05 % |

## What proportion of investments were related to sustainability?

The fund invested 40.18% in sustainability-related investments.

### What was the asset allocation?

**Asset allocation describes the share of investments in specific assets.**




Category #1 Aligned with I/O characteristics includes investments in the financial product used to achieve the environmental or social characteristics promoted by the financial product.

Category #2 Other includes the remaining investments of the financial product that are neither aligned with environmental or social characteristics nor considered sustainable investments.

Category #1 Aligned on I/O Characteristics includes:
- the sub-category #1A Sustainable covering environmentally and socially sustainable investments.
- The subcategory #1B Other I/O characteristics covers investments aligned with environmental or social characteristics that do not qualify as sustainable investments.

- In which economic sectors have investments been made?

| ***Industry*** | ***Sub-Sector*** | ***% of active population*** |
|---|---|---|
| *Information technologies.* | *Semiconductors & Manufacturing Equipment* | *15,78 %* |
| *Information technologies.* | *Software & IT Services* | *11,11 %* |
| *Information technologies.* | *Technology, Materials and Equipment* | *8,10 %* |
| *Communication Services* | *Media & Entertainment* | *7,92 %* |
| *Health* | *Pharmacy, Biotech. & Life Sciences* | *7,57 %* |
| *Finance* | *Banks* | *6,86 %* |

| | | |
|---|---|---|
| *Finance* | *Financial Services* | *6,28 %* |
| *Cyclical consumption* | *Consumer Discretionary Distribution & Retail* | *6,18 %* |
| *Real Estate* | *REITs* | *4,58 %* |
| *Cyclical consumption* | *Automobiles & Components* | *4,47 %* |
| *Industry* | *Capital Goods* | *4,21 %* |
| *Finance* | *Insurance* | *3,13 %* |
| *Health* | *Health Services & Equipment* | *2,43 %* |
| *Communication Services* | *Telecom Services* | *1,48 %* |
| *Industry* | *Transportation* | *1,29 %* |
| *Industry* | *Business & Professional Services* | *1,22 %* |
| *Cyclical consumption* | *Consumer goods. Sustainable & Garment* | *1,19 %* |
| *Cyclical consumption* | *Consumer Services* | *1,09 %* |
| *Real Estate* | *Real Estate Developers* | *1,04 %* |
| *Materials* | *Metals and Mining.* | *0,90 %* |
| *Non-Cyclical Consumption* | *Household products, hygiene and beauty* | *0,68 %* |
| *Utilities* | *Electric Utilities* | *0,64 %* |
| *Non-Cyclical Consumption* | *Food, Beverage & Tobacco* | *0,60 %* |

| | | |
|---|---|---|
| *Non-Cyclical Consumption* | *Consumer Staples Distribution & Retail* | *0,54 %* |
| *Materials* | *Chemistry* | *0,19 %* |
| *Utilities* | *Water services* | *0,17 %* |
| *Utilities* | *Independent power and renewable power producers* | *0,16 %* |
| *Materials* | *Containers and packaging* | *0,03 %* |
| *Materials* | *Buildings* | *0,02 %* |
| *Materials* | *Paper and the Wood Industry* | *0,02 %* |
| *Other* | *Other* | *0,00 %* |
| *Forex* | *Forex* | *-0,00 %* |
| *Liquidity* | *Liquidity* | *0,11 %* |

Activities aligned with the Taxonomy are expressed as a percentage:
- revenue **to reflect the share of revenues from** green activities of companies in financial income a
- Capital expenditure (CapEx) for show the green investments made by companies in financial income has invested, for a transition

**To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?**

The fund promotes both environmental and social characteristics. Although the fund does not commit to making investments aligned with the EU Taxonomy, it invested 1.29% in sustainable investments aligned with the EU Taxonomy during the period under review. These investments have contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using data on turnover (or revenue) and/or use of green bond proceeds.

The percentage of alignment of the fund's investments with the EU taxonomy has not been verified by the fund's auditors or by a third party.

- Does the financial product invest in fossil gas and/or nuclear energy related activities that are in line with the EU Taxonomy? [1]

☐ Yes:

☐ In fossil gas ☐ In nuclear energy

☒

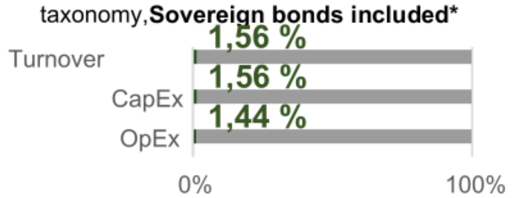
towards a green economy;
- operating expenses (OpEx) to reflect the green operating activities of companies in which the financial product a invested.

No

[1] Fossil gas and/or nuclear activities will only be in line with the EU Taxonomy if they contribute to limiting climate change ("climate change mitigation") and do not cause significant harm to any EU Taxonomy objective - see explanatory note in the left-hand margin. The set of criteria for economic activities in the fossil gas and nuclear energy sectors that are in line with the EU Taxonomy are set out in Commission Delegated Regulation (EU) 2022/1214.

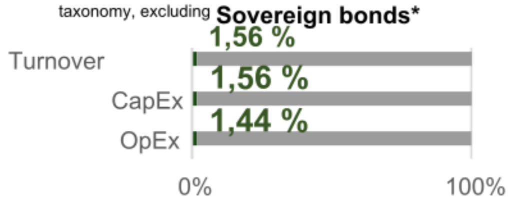
***The graphs below show the percentage of Taxonomy-aligned investments in green of the EU. Since there is no appropriate methodology for determining the alignment of sovereign bonds* on the taxonomy, the first chart shows the alignment with the taxonomy by investment in the financial product, including sovereign bonds, while the Second chart shows Taxonomy alignment only in relation to investments of the financial product other than sovereign bonds.***

1. Alignment of investments with the taxonomy,**Sovereign bonds included***




| | OpEx | CapEx | Figure Business |
|---|---|---|---|
| • Other Investments | 98,56 % | 98,44 % | 98,44 % |
| • Aligned with the Taxonomy: Gas Fossil | 0,00 % | 0,00 % | 0,00 % |
| • Aligned with the Taxonomy: Nuclear | 0,00 % | 0,00 % | 0,00 % |
| • Aligned with the taxonomy [excluding gas] & nuclear] | 1,44 % | 1,56 % | 1,56 % |

2. Alignment of investments with the taxonomy, excluding **Sovereign bonds***




| | OpEx | CapEx | Figure Business |
|---|---|---|---|
| • Other Investments | 98,56 % | 98,44 % | 98,44 % |
| • Aligned with the Taxonomy: Gas Fossil | 0,00 % | 0,00 % | 0,00 % |
| • Aligned with the Taxonomy: Nuclear | 0,00 % | 0,00 % | 0,00 % |
| • Aligned with the taxonomy [excluding gas] & nuclear] | 1,44 % | 1,56 % | 1,56 % |

This chart represents 100.0% of total investments.

* For the purposes of these charts, "sovereign bonds" include all sovereign exposures.

**Enabling activities** directly enable other activities to contribute substantially to the achievement of an environmental objective.

**Transient activities are activities for which low-carbon alternatives do not yet exist and, among other things, for which gas emission levels at**

- What was the share of investments made in transitional and enabling activities?

As of 31/12/2025, using data on green bond revenue and/or use of proceeds as an indicator, the share of the fund's investments in transitional activities was 0.01% and the share of investments in enabling activities was 1.01%. The percentage of alignment of the fund's investments with the EU taxonomy has not been verified by the fund's auditors or by a third party.

- Where is the percentage of investments aligned with the EU Taxonomy compared to previous reference periods?

At the end of the previous period: the percentage of investments aligned with the taxonomy was 0.89%

corresponding to the best achievable performance.

The symbol represents sustainable investments with an environmental objective that do not take into account the criteria on environmentally sustainable economic activities under Regulation (EU) 2020/852.

**What was the share of sustainable investments with an environmental objective that was not aligned with the EU Taxonomy?**

The share of sustainable investments with a non-Taxonomy-aligned environmental objective was 25.57% at the end of the period.
This is due to the fact that some issuers are considered sustainable investments under SFDR, but have part of their business that is not aligned with Taxonomy standards, or for which data is not yet available to make such an assessment.

## What was the share of socially sustainable investments?

The share of socially sustainable investments was 13.33% at the end of the period.

## Which investments were included in the 'other' category, what was their purpose and were there minimum environmental or social safeguards?

Cash and/or other instruments held to manage the liquidity and risks of the portfolio have been included in the "#2 Other" category. For bonds and unrated stocks, minimum environmental and social safeguards are in place through a filtering of controversies against the principles of the United Nations Global Compact. Instruments not covered by ESG analysis may also include securities for which the data necessary to measure the achievement of environmental or social characteristics was not available. In addition, minimum environmental or social guarantees have not been defined.

## What measures were taken to respect the environmental and/or social characteristics during the reporting period?

Sustainability indicators are made available in the portfolio management system, allowing managers to instantly assess the impact of their investment decisions on the portfolio.

These indicators are integrated into Amundi's supervisory framework, with responsibilities divided between the first level of control carried out by the investment teams themselves and the second level of control carried out by the risk teams, which continuously monitor compliance with the environmental or social characteristics promoted by the product.

In addition, Amundi's Responsible Investment Policy sets out an active approach to engagement that fosters dialogue with the investee companies, including those in this portfolio. The annual engagement report, available on https://legroupe.Amundi.com/documentation-esg, provides detailed information on this commitment and its results.

## How did this financial product perform compared to the benchmark?

**The benchmarks are** clues to measure whether the financial product achieves environmental characteristics or social issues that it promotes.

This product is passively managed. Its investment strategy is to replicate the index while minimizing the associated tracking error.

- ***How does the benchmark differ from a broad market index?***

The MSCI World Climate Change Paris Aligned Low Carbon Select ("the Indice") is constructed to overweight companies with the highest profile for climate transition risk. The index is also constructed in such a way that it is the "Paris Agreement" benchmark of the European Union within the meaning of Regulation (EU) 2019/2089 of the European Parliament.

- ***How has this financial product performed in terms of sustainability indicators to determine the alignment of the benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the associated tracking error. As a result, the product's sustainability indicators broadly aligned with those of the Index.

- How did this financial product perform relative to the benchmark?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the associated tracking error. As a result, the product's sustainability indicators have generally performed in line with the Index.

- How did this financial product perform relative to the broad market index?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the associated tracking error. A comparison of the index replicated by the product against its parent index is detailed in the section "How did the sustainability indicators perform?".

## LEGAL NOTICE


Amundi Asset Management
Registered office : 91-93 boulevard Pasteur - 75015 Paris - France.
Postal address : 91-93 boulevard Pasteur CS21564 75730 Paris Cedex 15 - France.
Tel. +33 (0)1 76 33 30 30- amundi.com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Siren : 437 574 452 RCS Paris - Siret : 43757445200029 - Code APE : 6630 Z - N° Identification TVA : FR58437574452.


Amundi
Investment Solutions

La confiance, ça se mérite