

Amundi MSCI EMU SRI Climate Paris Aligned UCITS ETF Acc

FACTSHEET

Marketing
Communication

30/04/2026

EQUITY ■

Key Information (Source: Amundi)

Net Asset Value (NAV) : **102.94 (EUR)**
 NAV and AUM as of : **30/04/2026**
 Assets Under Management (AUM) :
108.32 (million EUR)
 ISIN code : **LU2109787635**
 Replication type : **Physical**
 Benchmark : **100% MSCI EMU SRI FILTERED PAB**

Objective and Investment Policy

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

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

Risk Indicator (Source : Fund Admin)



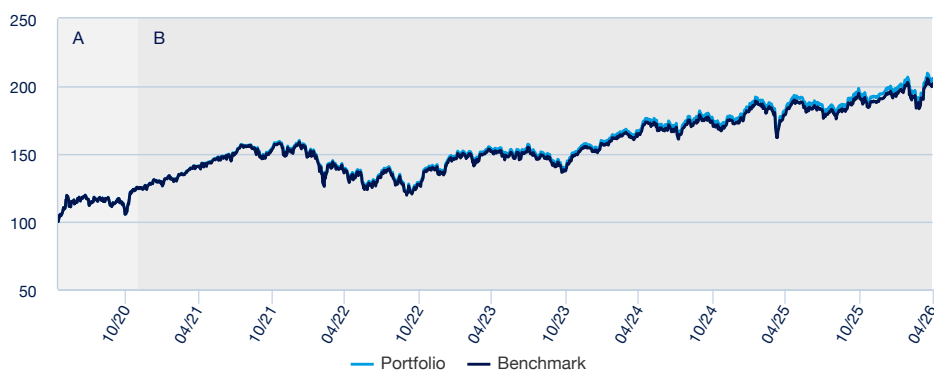
Lower Risk

Higher Risk

The SRI represents the risk and return profile as presented in the Key Information Document (KID). The lowest category does not imply that there is no risk. The SRI is not guaranteed and may change over time. The risk indicator assumes you keep the product for 5 years. The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

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

Performances from 15/05/2020 to 30/04/2026 (Source : Fund Admin)



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

Cumulative returns* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	Since
Since	31/12/2025	31/03/2026	30/01/2026	30/04/2025	28/04/2023	30/04/2021	15/05/2020
Portfolio	5.26%	8.44%	4.22%	12.42%	33.71%	46.69%	105.87%
Benchmark	5.21%	8.40%	4.18%	12.08%	32.66%	44.06%	101.92%
Spread	0.05%	0.04%	0.04%	0.34%	1.05%	2.63%	3.95%

Calendar year performance* (Source: Fund Admin)

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

* Source : Amundi. The above cover complete periods of 12 months for each calendar year. **Past performance is no predictor of current and future results and does not guarantee future yield**. Any losses or gains do not take into consideration any costs, commissions and fees incurred by the investor in the issue and buyout of the shares (e.g. taxes, brokerage fees or other commissions deducted by the financial intermediary). If performance is calculated in a currency other than the euro, any losses or gains generated can thereby be affected by exchange rate fluctuations (both upward and downward). The discrepancy accounts for the performance difference between the portfolio and the index.

Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	14.23%	13.79%	16.48%
Benchmark volatility	14.22%	13.78%	16.48%
Ex-post Tracking Error	0.12%	0.14%	0.22%
Sharpe ratio	0.76	0.51	0.69

* Volatility is a statistical indicator that measures an asset's variations around its average value. For example, market variations of +/- 1.5% per day correspond to a volatility of 25% per year. The higher the volatility, the higher the risk. The Tracking Error indicator measures the performance's difference between the fund and the benchmark

EQUITY

Meet the Team



Lionel Brafman
Head of the Index & Multistategies team



Jerome Gueguen
Portfolio manager



Vincent Masson
Co-Portfolio Manager

Index Data (Source : Amundi)

Description of the Index

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

Information (Source: Amundi)

Asset class : **Equity**
Exposure : **Eurozone**

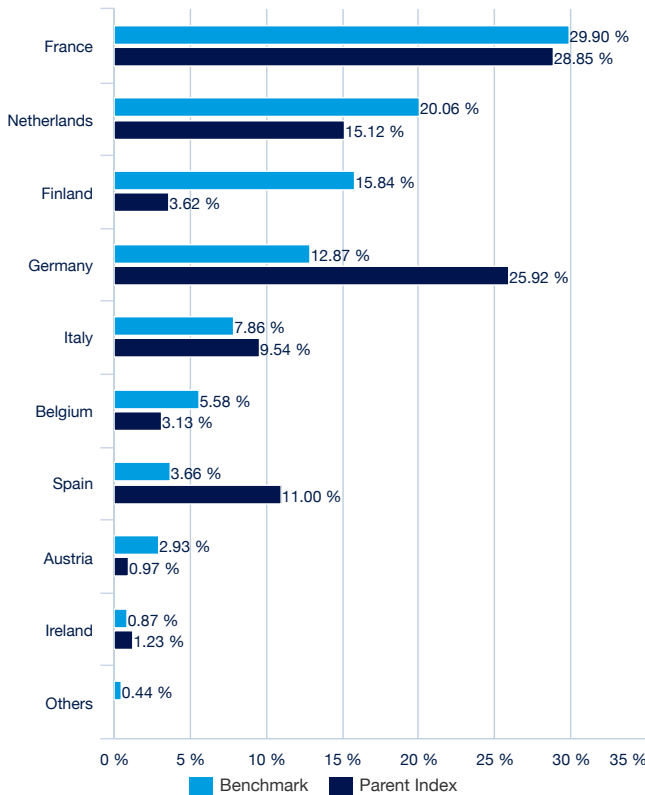
Holdings : **67**

Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)	% assets (Parent index)
NOKIA OYJ HELSINKI	8.49%	0.86%
ASML HOLDING NV	7.06%	7.29%
SCHNEIDER ELECT SE	5.29%	2.35%
AXA SA	5.14%	1.06%
DASSAULT SYSTEMES SE	4.04%	0.20%
DEUTSCHE BOERSE AG	3.98%	0.79%
LEGRAND SA	3.83%	0.62%
HERMES INTERNATIONAL	3.83%	0.80%
ARGENX SE	2.68%	0.64%
KONINKLIJKE AHOLD DELHAIZE	2.64%	0.56%
Total	46.98%	15.16%

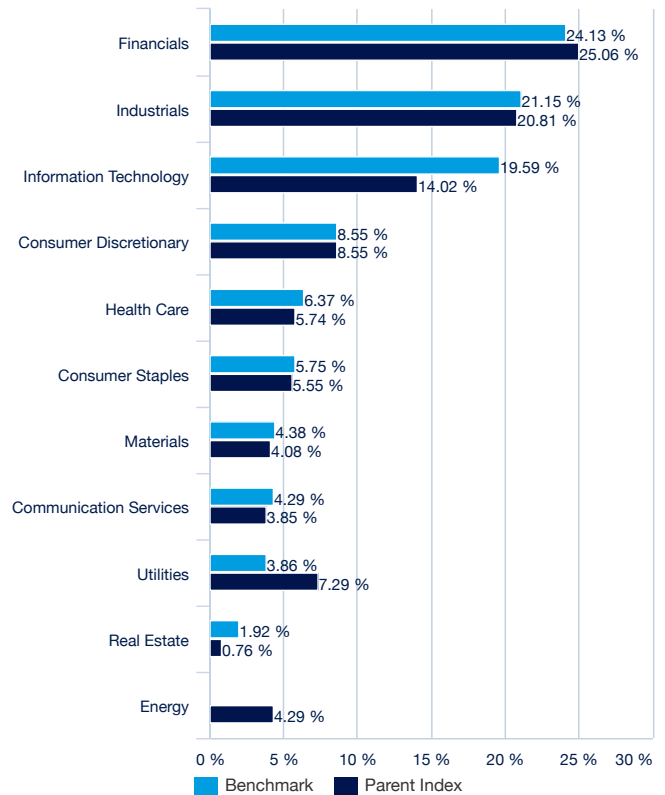
Parent index : **MSCI EMU**

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



Parent index : **MSCI EMU**

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



Parent index : **MSCI EMU**

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Socially Responsible Investment (SRI)

The SRI expresses sustainable development objectives in investment decisions by adding Environmental, Social and Governance (ESG) criteria in addition to the traditional financial criteria.

SRI thus aims to balance economic performance and social and environmental impact by financing companies and public entities which contribute to sustainable development whatever their business sector. By influencing the governance and behaviour of stakeholders, SRI promotes a responsible economy.

Evaluation by ESG criteria (Source: Amundi)

	Benchmark	Parent index
Overall Rating	8.88	7.90
Environment	6.96	6.76
Social	5.85	5.51
Governance	7.20	6.55

Parent index : **MSCI EMU**

ESG criteria

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

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

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

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

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

“G” for Governance (Corporate Governance and Corporate Behavior)

Source: Raw ESG data for companies are provided by MSCI

Carbon footprint

Carbon footprint: carbon emissions per euro million invested

	Benchmark	Parent Index
Total carbon portfolio footprint (Index/Parent index) :	24.32	96.56

Carbon footprint

This indicator measures the portfolio's carbon emissions in metric tonnes of carbon equivalent (tCO2e) per euro million invested.

This is an indicator of the emissions generated by investment in this portfolio.

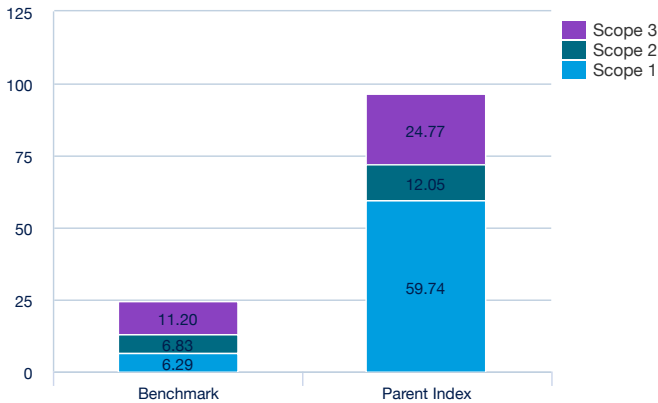
Definition of scopes :

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

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

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

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



Parent index : **MSCI EMU**

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Principal characteristics (Source : Amundi)

Fund structure	SICAV under Luxembourg law
UCITS compliant	UCITS
Management Company	Amundi Luxembourg SA
Administrator	CACEIS Bank, Luxembourg Branch
Custodian	CACEIS Bank, Luxembourg Branch
Independent auditor	DELOITTE AUDIT
Share-class inception date	10/03/2020
Date of the first NAV	10/03/2020
Share-class reference currency	EUR
Classification	-
Type of shares	Accumulation
ISIN code	LU2109787635
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Management fees and other administrative or operating costs	0.18%
Minimum recommended investment period	5 years
Fiscal year end	September
Primary Market Maker	BNP Paribas

Listing data (source : Amundi)

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

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