

Amundi MSCI Emerging Markets SRI Climate Paris Aligned UCITS ETF

EQUITY ■

FACTSHEET

Marketing
Communication

30/09/2026

Objective and Investment Policy

This Sub-Fund is passively managed. The objective of this Sub-Fund is to track the performance of MSCI Emerging Markets SRI filtered PAB Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index. The anticipated level of the tracking error, under normal market conditions, is indicated in the prospectus of the Sub-Fund. The Index is a Total Return Index : the dividends net of tax paid by the Index constituents are included in the index return. The Sub-Fund promotes environmental and/or social characteristics through among others, replicating an Index integrating an environmental, social and governance ("ESG") rating. The Index is an equity index based on the MSCI Emerging Markets index representative of the large and mid-cap stocks across 27 emerging countries (as of November 2021) (the "Parent Index"). The Index provides exposure to companies with outstanding ESG ratings and excludes companies whose products have a negative social or environmental impact. In addition, the Index aims to represent the performance of a strategy that re-weights securities according to the opportunities and risks associated with the climate transition, in order to meet the minimum requirements of the EU Regulation on Paris Agreement Benchmarks (EU PAB). The ESG key issues include mainly carbon intensity. For further information on the exclusions applied by the Index pursuant to the EU Paris-aligned Benchmarks (PAB), please refer to the "Guidelines on funds' names using ESG or sustainability-related terms" section of the Prospectus. The limits of the approach adopted are described in the Sub-Fund's prospectus through risk factors such as Sustainable investment risk. The ESG score of companies is calculated by an ESG rating agency, using raw data, models and estimates collected/calculated using methods specific to each provider. Due to the lack of standardisation and the uniqueness of each methodology, the information provided may be incomplete. Assessment of sustainability risks is complex and may be based on ESG data which is difficult to obtain, incomplete, estimated, out of date and/or otherwise materially inaccurate. Even when identified, there can be no guarantee that these data will be correctly assessed. The exposure to the Index will be achieved through a Direct Replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the Index. The Investment Manager will be able to use derivatives in order to deal with inflows and outflows and also if it allows a better exposition to an Index constituent. In order to generate additional income to offset its costs, the Sub-Fund may also enter into securities lending operations.

Performances from 22/01/2019 to 30/09/2026 (Source : Fund Admin)



Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility *	17.53%	15.82%	18.82%
Benchmark volatility	17.53%	15.84%	18.87%
Ex-post Tracking Error	0.21%	0.28%	0.35%
Sharpe ratio	1.06	0.87	0.19

* 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

Cumulative returns* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	Since
Since	31/12/2025	31/08/2026	30/06/2026	30/09/2025	29/09/2023	30/09/2021	22/01/2019
Portfolio	18.03%	0.41%	1.68%	20.01%	65.48%	27.12%	65.65%
Benchmark	18.46%	0.47%	1.78%	20.61%	67.98%	29.90%	71.55%
Spread	-0.43%	-0.06%	-0.10%	-0.60%	-2.50%	-2.78%	-5.90%

Calendar year performance* (Source: Fund Admin)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
Portfolio	27.83%	4.22%	1.87%	-18.41%	-1.64%	17.48%	-	-	-	-
Benchmark	28.38%	4.93%	2.25%	-18.26%	-1.27%	17.72%	-	-	-	-
Spread	-0.56%	-0.70%	-0.38%	-0.15%	-0.38%	-0.24%	-	-	-	-

* 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.

Morningstar rating ©

Morningstar Overall Rating © : **2 stars**

Morningstar Category © :

EAA FUND GLOBAL EMERGING MARKETS EQUITY

Rating date : **31/08/2026**

Number of funds in the category : **3103**

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Risk Indicator (Source : Fund Admin)



The SRI represents the risk and return profile as presented in the Key Information Document (KID). The lowest category does not imply that there is no risk. The SRI is not guaranteed and may change over time. The risk indicator assumes you keep the product for 5 years.

The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

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. 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 Sub-Fund's performance. Please refer to the Amundi Index Solutions prospectus.

Characteristics (source: Amundi)

VL	A : 82.83 USD D : 71.12 USD
Assets Under Management (AUM)	3,191.11 (million USD)
Management fees and other administrative or operating costs *	0.25%
NAV and AUM as of	30/09/2026
ISIN code	A : LU1861138961 D : LU2059756754
Replication type	Physical
Benchmark	100% MSCI EM SRI FILTERED PAB
Type of shares	(A) Accumulation (D) Distribution
Last coupon date	09/12/2025 (USD)
Last coupon	1.1500 (USD)
Fund structure	SICAV under Luxembourg law
UCITS compliant	UCITS
Management Company	Amundi Luxembourg SA
Primary Market Maker	BNP Paribas
Administrator	CACEIS Bank, Luxembourg Branch
Custodian	CACEIS Bank, Luxembourg Branch
Independent auditor	DELOITTE AUDIT
Share-class inception date	16/01/2019
First NAV	50.00 (USD)
Date of the first NAV	22/01/2019
Share-class reference currency	USD
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Minimum recommended investment period	5 years
Fiscal year end	September

* For more information regarding the full set of fees borne by the fund, please refer to its Key Information Document (KID). Transaction fees and commissions may apply when trading ETFs.

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Meet the Team

**Lionel Brafman**

Head of the Index & Multistратегies team

**Zhicong Mou**

Portfolio Manager - Index & Multistратегies

**Arnaud Vergonjeanne**

Co-Portfolio Manager

Index Data (Source : Amundi)

Description of the Index

MSCI EM (Emerging Markets) SRI Filtered PAB Index is an equity index based on the MSCI Emerging Markets index representative of the large and mid-cap stocks across 26 emerging countries (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)

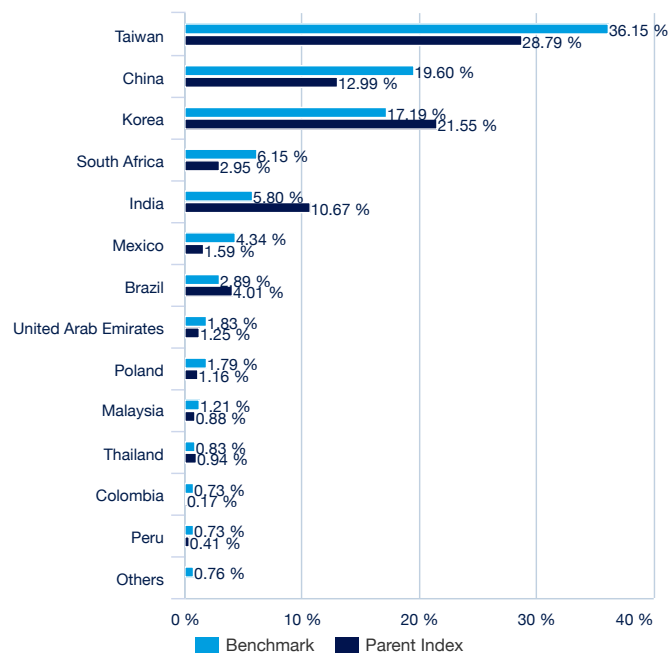
Asset class : **Equity**Exposure : **Emerging countries**Benchmark index currency : **USD**Holdings : **140**

Top 10 benchmark holdings (source : Amundi)

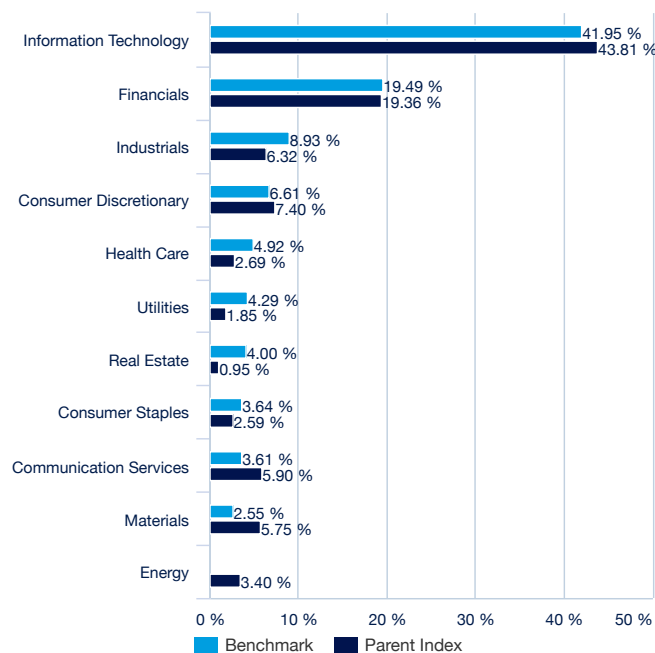
	% of assets (Index)	% assets (Parent index)
TAIWAN SEMICONDUCTOR MANUFAC	15.40%	15.58%
UNITED MICROELECTRONICS CORP	5.63%	0.44%
SAMSUNG EL MECHANICS	5.46%	0.51%
DELTA ELECTRONICS INC	5.04%	0.91%
ASIA VITAL COMPONENTS	3.64%	0.28%
SK SQUARE CO LTD	2.58%	0.62%
SAMSUNG SDI CO LTD	2.11%	0.19%
NETEASE INC	2.07%	0.35%
CHINA CONSTRUCT BANK	1.88%	0.85%
NASPERS LTD-N SHS	1.63%	0.26%
Total	45.43%	20.01%

Parent index : **MSCI EMERGING MARKETS**

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

Parent index : **MSCI EMERGING MARKETS**

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

Parent index : **MSCI EMERGING MARKETS**

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	8.17	6.74
Environment	6.97	6.06
Social	6.04	5.48
Governance	6.07	5.42

Parent index : **MSCI EMERGING MARKETS**

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)

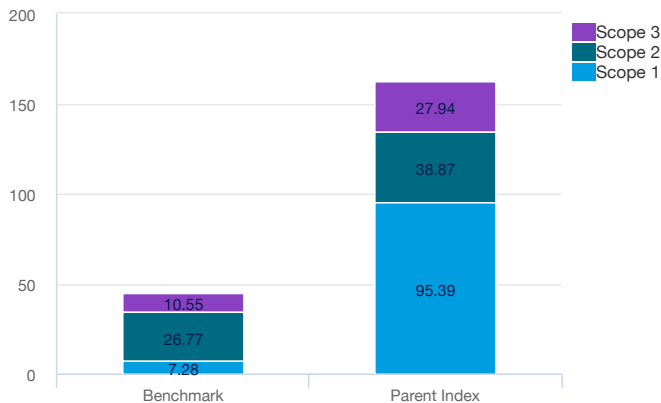
"S" for Social (Human Capital, Product Liability, Stakeholder Opposition and Social Opportunities)

"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) :	45.53	164.37



Parent index : **MSCI EMERGING MARKETS**

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.

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Listing data (source : Amundi)

Place	CCY	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Six Swiss Exchange	USD	EMSRI SW	EMSRIUIV	EMSRI.S	EMSRIUSDINAV=SOLA
Deutsche Boerse (Xetra)	EUR	AMEI GY	EMSRIEIV	AMEI.DE	EMSRIEURINAV=SOLA
Euronext Paris	EUR	EMSRI FP	EMSRIEIV	EMSRI.PA	EMSRIEURINAV=SOLA
LSE	USD	MSRU LN	EMSRIUIV	MSRU.L	EMSRIUSDINAV=SOLA
LSE	GBP	MSRG LN	-	MSRG.L	-
Euronext Milan	EUR	EMSRI IM	EMSRIEIV	EMSRI.MI	EMSRIEURINAV=SOLA

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