Amundi MSCI EMU ESG Selection UCITS ETF EUR

FACTSHEET

Marketing Communication

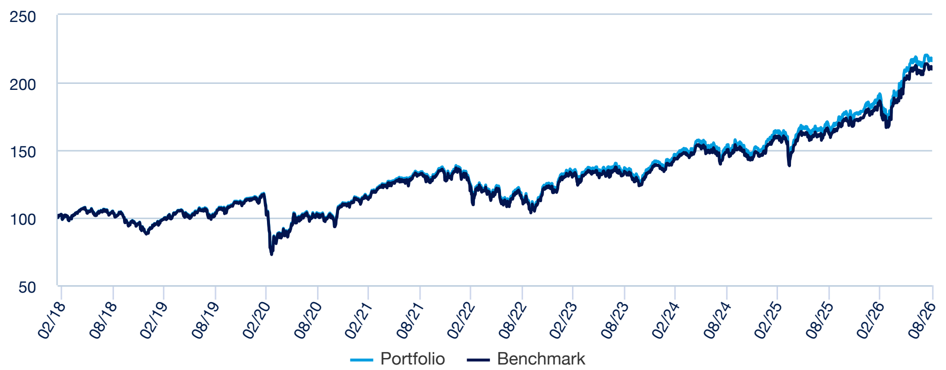
31/08/2026

EQUITY

Objective and Investment Policy

This Sub-Fund is passively managed. The objective of this Sub-Fund is to track the performance of MSCI EMU ESG Selection P-Series 5% Issuer Capped 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 Net Total Return Index: 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. MSCI EMU ESG Selection P-Series 5% Issuer Capped Index is an equity index based on the MSCI EMU Index ("Parent Index"), representative of the large and mid-cap stocks across 10 developed countries (as of September 2020) in the European Economic and Monetary Union (EMU) and issued by companies that have the highest ESG rating in each sector of the Parent Index. The Index methodology is constructed using a "Best-in-class approach": best ranked companies are selected to construct the Index. "Best-in-class" is an approach where leading or best-performing investments are selected within a universe, industry sector or class. It excludes companies falling behind on an ESG level, particularly on the basis of ESG ratings. Using such Best-in-class approach, the Index follows an extra-financial approach significantly engaging that permits the reduction by at least 20% of the initial investment universe (expressed in number of issuers). The ESG key issues include for instance, but are not limited to, water stress, carbon emissions, labor management or business ethics. 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 Index applies exclusions to companies involved in activities considered non-aligned with the Paris Climate Agreement (coal extraction, oil, etc.). 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. More information about the composition of the index and its operating rules are available in the prospectus and at: msci.com The Index value is available via Bloomberg (MXEMUEL5). 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 14/02/2018 to 31/08/2026 (Source : Fund Admin)



Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility *	14.68%	13.86%	17.95%
Benchmark volatility	14.65%	13.84%	17.94%
Ex-post Tracking Error	0.13%	0.16%	0.17%
Sharpe ratio	2.01	1.02	0.46

* 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)

Since	YTD 31/12/2025	1 month 31/07/2026	3 months 29/05/2026	1 year 29/08/2025	3 years 31/08/2023	5 years 31/08/2021	Since 14/02/2018
Portfolio	20.09%	0.81%	3.88%	30.25%	58.34%	62.18%	116.06%
Benchmark	19.92%	0.83%	3.90%	29.92%	56.88%	59.08%	109.84%
Spread	0.17%	-0.02%	-0.02%	0.34%	1.46%	3.10%	6.22%

Morningstar rating ©

Morningstar Overall Rating © : **4 stars**

Morningstar Category © :
EAA FUND EUROZONE LARGE-CAP EQUITY

Rating date : **31/07/2026**

Number of funds in the category : **1213**

Calendar year performance* (Source: Fund Admin)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
Portfolio	19.65%	6.49%	17.06%	-10.98%	21.31%	-1.38%	28.62%	-	-	-
Benchmark	19.16%	6.07%	16.69%	-11.35%	20.74%	-1.48%	28.17%	-	-	-
Spread	0.48%	0.42%	0.38%	0.37%	0.57%	0.10%	0.46%	-	-	-

** 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.*

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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 : 421.46 EUR** **D : 85.56 EUR**
Assets Under Management (AUM)	**2,402.57 (million EUR)**
Management fees and other administrative or operating costs *	**0.25%**
NAV and AUM as of	**31/08/2026**
ISIN code	**A : LU1602144575** **D : LU2059756325**
Replication type	**Physical**
Benchmark	**100% MSCI EMU ESG SELECTION P-SERIES 5% ISSUER CAPPED INDEX**
Type of shares	**(A) Accumulation** **(D) Distribution**
Last coupon date	09/12/2025 (EUR)
Last coupon	1.6500 (EUR)
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	20/04/2017
First NAV	195.06 (EUR)
Date of the first NAV	14/02/2018
Share-class reference currency	EUR
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.

Meet the Team

Lionel Brafman
Head of the Index & Multistrategies team

Vincent Masson
Senior Portfolio Manager - Index & Multistrategies

Jerome Gueguen
Co-Portfolio Manager

Index Data (Source : Amundi)

Description of the Index

MSCI EMU ESG Selection P-Series 5% Issuer Capped Index is an equity index based on the MSCI EMU Index ("Parent Index"), representative of the large and mid-cap stocks across 10 developed countries (as of September 2020) in the European Economic and Monetary Union (EMU) and issued by companies that have the highest Environmental, Social and Governance (ESG) rating in each sector of the Parent Index.

Information (Source: Amundi)

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

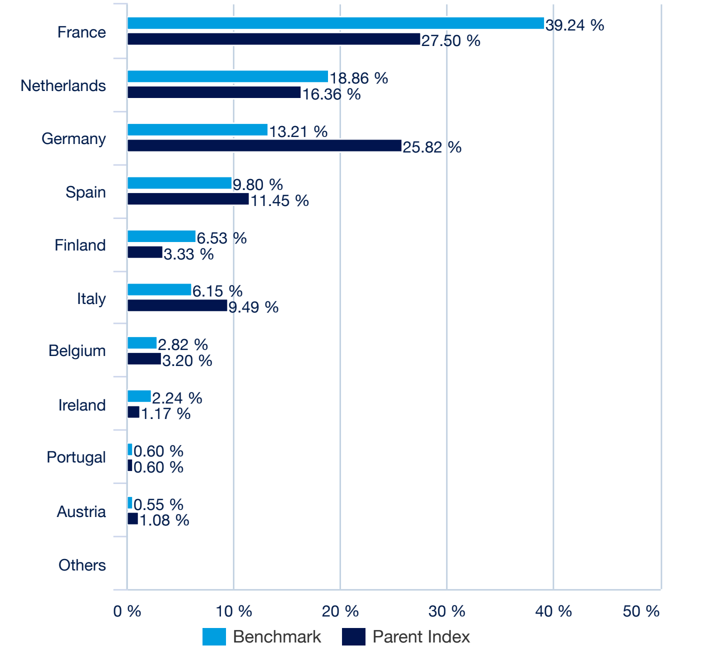
Holdings : **101**

Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)	% assets (Parent index)
ASML HOLDING NV	8.61%	8.51%
ALLIANZ SE-REG	5.50%	2.53%
DASSAULT SYSTEMES SE	5.29%	0.23%
SCHNEIDER ELECT SE	5.29%	2.43%
IBERDROLA SA	4.02%	1.85%
LVMH MOET HENNESSY LOUIS VUI	3.65%	1.67%
NOKIA OYJ HELSINKI	3.64%	0.67%
AIR LIQUIDE SA	3.46%	1.59%
BNP PARIBAS	3.25%	1.49%
INTESA SANPAOLO	3.02%	1.39%
Total	**45.73%**	**22.34%**

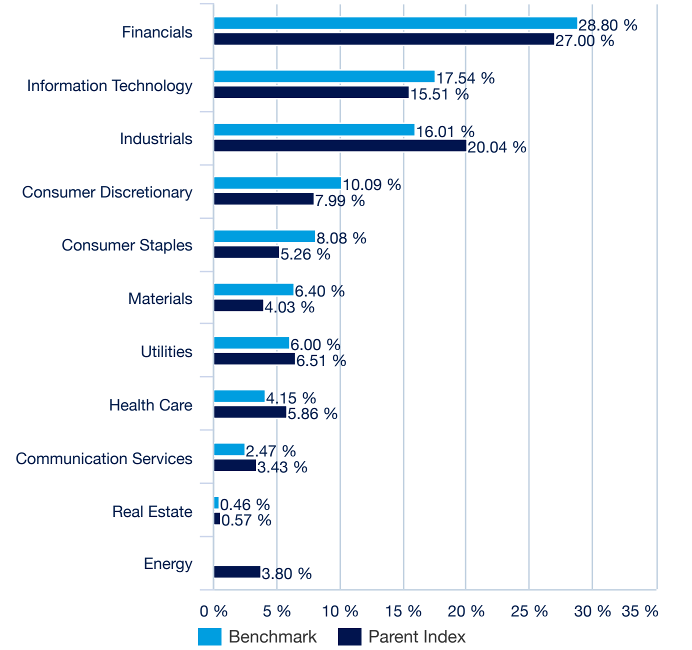
Parent index : **MSCI EMU**

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**