

Key Facts

- The strictest form of ESG selection applied to the MSCI USA equity universe.
- A responsible investment tool for investors seeking a highly sustainable equity investment through the exposure to the best ESG-rated companies within each sectors according to MSCI methodology
- An ESG approach that combines a wide list of systematic sector exclusions, including a total exclusion of fossil fuel-related business activities*, with a rigorous selection of best in class companies
- A simple, transparent and cost-efficient solution to embrace Responsible investing

*extraction, generation & reserves. For further details, please refer to the MSCI methodology

Investment Objective

AMUNDI INDEX MSCI USA SRI UCITS ETF DR seeks to replicate, as closely as possible, the performance of the MSCI USA SRI Filtered ex Fossil Fuels Index (Total return index). This ETF has exposure to large and mid-cap companies with outstanding Environmental, Social and Governance (ESG) ratings in the US market excluding issuers involved in Nuclear Power, Tobacco, Thermal Coal, Alcohol, Gambling, Military Weapons, Civilian Firearms, GMOs, Adult Entertainment and Fossil fuel production & reserves.

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

ESG key metrics

| | Index | Parent Index | ESG Criteria |
|----------------------|-------|--------------|---|
| Environnement | 7.21 | 6.38 | 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) |
| Social | 5.34 | 4.80 | |
| Gouvernance | 6.05 | 5.50 | |
| Overall Score | 7.65 | 5.97 | |

Parent Index : MSCI USA
Source MSCI, as on 20th November 2020

Risk Indicator



- ◀ Lower risk, potentially lower rewards
- ▶ Higher risk, potentially higher rewards

The SRRI represents the risk & return profile as presented in the Key Investor Information Document (KIID). The lowest category does not imply that there is no risk. The SRRI is not guaranteed and may change over time.

Reference Indicator

MSCI USA SRI Filtered ex Fossil Fuels

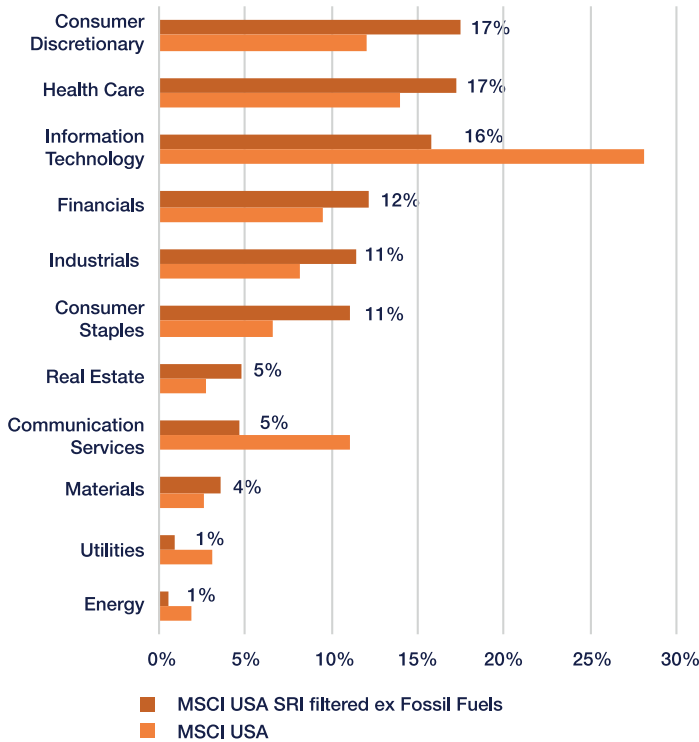
Methodology

For investors seeking exposure to companies with the highest ESG ratings in each sector.

| STARTING UNIVERSE | EXCLUSIONS* | FILTERING | SELECTION |
|---|---|--|---|
| <p>Constituents of the MSCI Global Investable Market Indexes</p> <p>MSCI ESG ratings and research are used to select the initial stocks</p> | <p>ESG Controversies</p> <ul style="list-style-type: none"> • Red flags • Controversial weapons <p>Controversial activities</p> <ul style="list-style-type: none"> • All Weapons • Tobacco • Alcohol • Adult Entertainment • Gambling • Genetically Modified Organisms • Nuclear Power • Thermal Coal • Oil and Gas • Fossil fuel production & reserves | <p>Minimum ESG ratings</p> <ul style="list-style-type: none"> • Existing holdings: "BB" • New holdings: "A" <p>Minimum ESG controversy score</p> <ul style="list-style-type: none"> • Existing holdings: "1" • New holdings: "4" | <p>Selection</p> <p>Top 25% of companies in each sector with the best ESG score</p> <p>Weighting</p> <p>Max 5% for any stock in the portfolio</p> |

*For further information on tolerance levels, please consult the MSCI SRI Indexes Methodology document available on www.msci.com

Sector Breakdown



Source: MSCI, as of end of October 2020. For more information, please visit www.MSCI.com

Fund Information

| | |
|------------------|---|
| ISIN code | LU1861136247 |
| Bloomberg ticker | FR: USRI FP NL: USRI NA DE: GNAR GY UK: USRI LN IT: USRI IM FR: USRI.PA NL: USRI.AS DE: GNAR.DE UK: AMUSRI.L IT: USRI.MI |
| Reuters code | |
| Inception date | 11/09/2018 |
| OGC ¹ | 0.18% |
| Base Currency | EUR |
| Legal form | Luxembourg SICAV |
| Income treatment | Reinvestment |
| NAV Frequency | Daily |

Index Information

| | |
|------------------------|---------------------------------------|
| Benchmark | MSCI USA SRI Filtered ex Fossil Fuels |
| Index Bloomberg ticker | MXUSSXNU |
| Index currency | USD |

¹ Ongoing charges - annual, all taxes included. For Amundi ETF funds, the ongoing charges correspond to the Total Expense Ratio. The ongoing charges represent the charges taken from the fund over a year. When the fund has not closed its accounts for the first time, the ongoing charges are estimated. It compares the annual total management and operating costs (all taxes included) charged to a fund against the value of that fund's assets. **Transaction cost and commissions may occur when trading ETFs.**

Disclaimer

Main Risks:

Investment in a Fund carries a substantial degree of risk such as Risk of capital loss - Underlying risk - Volatility Risk. Before any investment, please read the detailed descriptions of the main risks in the KIID and prospectus.

The ETF mentioned in this document is a sub-fund of Amundi Index Solutions (the "SICAV"), a Luxembourg fund, with a Luxembourg RCS n°B 27.804, located 5, allée Scheffer, L-2520 Luxembourg. The Fund was approved for public distribution by the Commission de Surveillance du Secteur Financier of Luxembourg. This Document was not reviewed/stamped/approved by any Financial Authority.

This marketing document is directed only at professional clients, eligible counterparties within the meaning of the European directive n°2004/39 on markets in financial instruments (the MiFID Directive) and/or to qualified investors within the meaning of the local jurisdiction, all acting solely and exclusively on their own account. This documents must not be relied or acted upon by any other persons. Some information may constitute a general investment recommendation, issued by Amundi Asset Management (Amundi AM). This document does not constitute an investment advice or personal recommendation, and should not in any case be interpreted as such. Investment in a Fund carries a substantial degree of risk. The price and value of investments can go down as well as up. Investors may not get back the original amount invested and may lose all of their investment. There is a risk associated with the volatility of the stocks and the currencies composing the underlying index. For further details regarding the risks, and before any investment, please refer to the key investor information document ("KIID") and the prospectus for the relevant Fund, which are available in French, English, Italian, Dutch, German and Spanish upon request to Amundi AM or on amundiETF.com. The information contained in this document has been obtained from sources believed to be reliable. Amundi AM cannot, however, ensure that the information is accurate and reserves the right to amend the analyses presented above at any time. This document is of a non-contractual nature and in no way constitutes a recommendation, solicitation of an offer or an offer regarding a purchase, sale or exchange relating to the Fund described herein, and must under no circumstances be interpreted as such. The transparency policy and information on the composition of the funds' assets are available at amundiETF.com. The indicative net asset value is published by the stock markets. Fund units purchased on the secondary market cannot generally be resold directly to the Fund. Investors must buy and sell units on a secondary market with the assistance of an intermediary (e.g. a broker) and may, in this case, have to pay charges. In addition, it is possible that investors may pay more than the current net asset value when they buy units and receive less than the current net asset value when they sell. This document is not intended for citizens or residents of the United States of America or to any «U.S. Person», as this term is defined in SEC Regulation S under the U.S. Securities Act of 1933 and in the Prospectus of AMUNDI INDEX MSCI USA SRI - UCITS ETF DR

Index disclaimer:

The funds or securities referred to herein are not sponsored, endorsed, or promoted by MSCI, and MSCI bears no liability with respect to any such funds or securities or any index on which such funds or securities are based. The [Prospectus] contains a more detailed description of the limited relationship MSCI has with Amundi Asset Management and any related funds, as well as additional disclaimers that apply to the MSCI indexes. The MSCI indexes are the exclusive property of MSCI and may not be reproduced or extracted and used for any other purpose without MSCI's consent. The MSCI indexes are provided without any warranties of any kind.