### **AMUNDI INDEX SOLUTIONS**

Société d'Investissement à Capital Variable Registered office: 5 allée Scheffer, L-2520 Luxembourg R.C.S. Luxembourg B206810 (the "Company")

## **NOTICE TO SHAREHOLDERS**

## Amendment to the Prospectus of the Company and the Key Investor Documents

Terms not specifically defined herein shall have the same meaning as in the articles of incorporation (the "Articles") and in the latest prospectus of the Company (the "Prospectus").

Luxembourg, 13, March 2025,

Dear Shareholder,

The board of directors of the Company (the "Board") has decided to update the Prospectus to reflect the new European Securities and Market Authority's (ESMA) Guidelines on funds' names using ESG or sustainability-related terms (the "Guidelines"1).

The purpose of the Guidelines is to regulate the use of ESG or sustainability related terms in the funds' names. The Guidelines introduce new naming rules for funds, in line with their ESG investment strategy (the "Naming Rules").

Sub-funds using transition-, social-, governance-, environmental-, impact- and/or sustainability-related terms, as defined in the Guidelines, must comply with the following requirements:

- Have a minimum 80% of their investments used to meet either:
  - (i) environmental or social characteristics, for art. 8 sub-funds pursuant to SFDR2, or
  - (ii) sustainable investment objectives, for article 9 sub-funds pursuant to SFDR.
- Comply with the exclusions provided by the EU Paris-Aligned Benchmarks3 ("PAB") or EU Climate Transition Benchmarks<sup>4</sup> ("CTB").
- Additional obligations are specified for sub-funds using sustainability-related terms, which must commit to invest meaningfully in sustainable investments as defined in SFDR.

The Guidelines entered into force on 21 November 2024 for new sub-funds and will enter into force on 21 May 2025 for sub-funds created on or before 21 November 2024.

Please note that for the passively managed sub-funds of the Company, since the investment strategy is to replicate a given index, the Naming Rules can only apply to them if the constraints of the Guidelines are integrated into the underlying index methodology.

The following changes will be made accordingly in relation to the sub-funds listed in the Appendix I attached hereto.

# Name changes of the sub-funds

The name of the sub-funds mentioned in the Appendix I attached hereto will be amended to integrate the Naming Rules.

<sup>1</sup> ESMA, Guidelines on funds' names using ESG or sustainability-related terms, published on 14 May 2024 and updated on 21 August 2024.

<sup>2</sup> Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability - related disclosures in the financial services sectors

<sup>3</sup> Paris-aligned Benchmarks as described in the Benchmark Regulation Delegated Regulation (CDR (EU) 2020/1818).
4 Regulation (EU) 2019/2089 of the European Parliament and of the Council of 27 November 2019 amending Regulation (EU) 2016/1011 as regards EU Climate Transition Benchmarks, EU Paris-aligned Benchmarks and sustainability-related disclosures for benchmarks.

## (ii) Change of index name

The benchmark administrators of the indices may have decided to change the name of their indices in relation to the Guidelines' new requirements. The relevant indices are listed in the Appendix I attached hereto.

### (iii) Change in the Index methodology

As indicated in the Appendix I, certain index methodologies will be changed to integrate the Naming Rules, which includes the addition of exclusions provided by the EU PAB to apply exclusions to companies involved in activities considered non-aligned with the Paris Climate Agreement (coal extraction, oil etc.), and if relevant other additional changes of methodology as further described in the Appendix I.

For further details on the relevant sub-funds and indices concerned by these changes, please refer to the Appendix I.

Importantly, the above changes do not represent a change to the investment objective, the investment policy, or the minimum proportion of sustainable investments of the relevant sub-funds, whose other characteristics remain unchanged.

Following the implementation of these changes, the Prospectus and the Key Information Documents of the relevant sub-funds will be amended accordingly.

The Prospectus and the Key Information Documents of the sub-funds listed in the Appendix I will be made available by the Management Company upon request at: 9, rue de Bitbourg, L-1273 Luxembourg, Grand Duchy of Luxembourg, or may be consulted on the following websites: <a href="https://www.amundi.com">www.amundi.com</a> and <a href="https://www.amundi.com">www.amundi.com</a>.

Yours sincerely,

The Board

# APPENDIX I List of changes and impacted sub-funds

CURRENT NAME OF THE SUB-FUND	PREVIOUS NAME OF THE INDEX	NEW NAME OF THE SUB-FUND*	NEW NAME OF THE INDEX*	ADDITION OF PAB EXCLUSIONS BY THE BENCHMARK ADMINISTRATOR	OTHER CHANGE OF INDEX METHODOLOGY
Amundi Index MSCI Emerging Markets SRI PAB	MSCI EM (Emerging Markets) SRI Filtered PAB Index	Amundi MSCI Emerging Markets SRI Climate Paris Aligned	No change	No change	No change
Amundi Index MSCI EMU SRI PAB	MSCI EMU SRI Filtered PAB Index	Amundi MSCI EMU SRI Climate Paris Aligned	No change	No change	No change
Amundi Index MSCI Europe SRI PAB	MSCI Europe SRI Filtered PAB Index	Amundi MSCI Europe SRI Climate Paris Aligned	No change	No change	No change
Amundi Index MSCI Japan SRI PAB	MSCI JAPAN SRI Filtered PAB Index	Amundi MSCI Japan SRI Climate Paris Aligned	No change	No change	No change
Amundi Index MSCI Pacific Ex Japan SRI PAB	MSCI Pacific ex Japan SRI Filtered PAB Index	Amundi MSCI Pacific Ex Japan SRI Climate Paris Aligned	No change	No change	No change
Amundi MSCI EMU Small Cap ESG CTB Net Zero Ambition	MSCI EMU Small Cap ESG Broad CTB Select Custom Net EUR Index	Amundi MSCI EMU Small Cap ESG Broad Transition	No change	No change	No change

<sup>\*</sup>These changes will be reflected in the next Prospectus on 24 March 2025.

CURRENT NAME OF THE SUB-FUND	PREVIOUS NAME OF THE INDEX	NEW NAME OF THE SUB-FUND*	NEW NAME OF THE INDEX*	ADDITION OF PAB EXCLUSIONS BY THE BENCHMARK ADMINISTRATOR	OTHER CHANGE OF INDEX METHODOLOGY
Amundi MSCI Europe PAB Net Zero Ambition	MSCI EUROPE Climate Paris Aligned Filtered Net EUR Index	Amundi MSCI Europe Climate Paris Aligned	No change	No change	No change
Amundi MSCI Japan ESG Climate Net Zero Ambition CTB	MSCI Japan ESG Broad CTB Select Index	Amundi MSCI Japan ESG Broad Transition	No change	No change	No change
Amundi MSCI Smart Cities ESG Screened	MSCI ACWI IMI Smart Cities ESG Filtered Net Total Return Index	Amundi MSCI Smart Cities	MSCI ACWI IMI Smart Cities Filtered Index	No change	No change
Amundi MSCI UK IMI SRI PAB	MSCI UK IMI Filtered PAB Index	Amundi MSCI UK IMI SRI Climate Paris Aligned	No change	No change	No change
Amundi USD Corporate Bond PAB Net Zero Ambition	Bloomberg MSCI USD Corporate PAB Green Tilted Index	Amundi USD Corporate Bond Climate Paris Aligned	No change	No change	No change
Amundi CAC 40 ESG	CAC 40 ESG NR Index	No change	No change	Yes, as from 24 March 2025	As from March 3, 2025, the ESG data and rating provider Moody's is replaced by ISS ESG Corporate Rating

<sup>\*</sup>These changes will be reflected in the next Prospectus on 24 March 2025.

CURRENT NAME OF THE SUB-FUND	PREVIOUS NAME OF THE INDEX	NEW NAME OF THE SUB-FUND*	NEW NAME OF THE INDEX*	ADDITION OF PAB EXCLUSIONS BY THE BENCHMARK ADMINISTRATOR	OTHER CHANGE OF INDEX METHODOLOGY
Amundi Index Euro Corporate SRI	Bloomberg MSCI Euro Corporate ESG Sustainability SRI Index	Amundi EUR Corporate Bond ESG	Bloomberg MSCI ESG Euro Corporate Select Index	Yes, as from 1 May 2025	No change
Amundi Italy MIB ESG	MIB ESG NR Index	No change	No change	Yes, as from 24 March 2025	As from March 3, 2025, the ESG data and rating provider Moody's is replaced by both Sustainalytics ESG Risk Rating and Sustainalytics ESG Risk Ratings
Amundi MSCI EMU ESG Leaders Select	MSCI EMU ESG Leaders Select 5% Issuer Capped Net EUR Index	Amundi MSCI EMU ESG Selection	MSCI EMU ESG Selection P-Series 5% Issuer Capped Index	Yes, as from 2 June 2025	No change
Amundi USD Floating Rate Corporate Bond ESG	iBoxx MSCI ESG USD FRN Investment Grade Corporates TCA Index	No change	No change	Yes, as from 1 May 2025	No change
Amundi MSCI World Climate Transition CTB	MSCI World Climate Change CTB Select Index	Amundi MSCI World Climate Transition	No change	No change	No change
Amundi Index MSCI USA SRI PAB	MSCI USA SRI Filtered PAB Index	Amundi MSCI USA SRI Climate Paris Aligned	No change	No change	No change
Amundi Index MSCI World SRI PAB	MSCI World SRI Filtered PAB Index	Amundi MSCI World SRI Climate Paris Aligned	No change	No change	No change

<sup>\*</sup>These changes will be reflected in the next Prospectus on 24 March 2025.

CURRENT NAME OF THE SUB-FUND	PREVIOUS NAME OF THE INDEX	NEW NAME OF THE SUB-FUND*	NEW NAME OF THE INDEX*	ADDITION OF PAB EXCLUSIONS BY THE BENCHMARK ADMINISTRATOR	OTHER CHANGE OF INDEX METHODOLOGY
Amundi Index MSCI North America ESG Broad CTB	MSCI North America ESG Broad CTB Select Index	Amundi MSCI North America ESG Broad Transition	No change	No change	No change

<sup>\*</sup>These changes will be reflected in the next Prospectus on 24 March 2025.