

## AMUNDI ETF ICAV

An open-ended Irish collective asset management vehicle which is constituted as an umbrella fund with segregated liability between sub-funds and with variable capital. The ICAV was registered under the laws of Ireland with registered number C461194.

### SECOND ADDENDUM TO THE PROSPECTUS

1 May 2025

This Addendum contains specific information in relation to the following sub-funds of the Amundi ETF ICAV (the **ICAV**):

1. AMUNDI S&P GLOBAL COMMUNICATION SERVICES ESG UCITS ETF
2. AMUNDI S&P GLOBAL CONSUMER DISCRETIONARY ESG UCITS ETF
3. AMUNDI S&P GLOBAL CONSUMER STAPLES ESG UCITS ETF
4. AMUNDI S&P GLOBAL ENERGY CARBON REDUCED UCITS ETF
5. AMUNDI S&P GLOBAL FINANCIALS ESG UCITS ETF
6. AMUNDI S&P GLOBAL HEALTH CARE ESG UCITS ETF
7. AMUNDI S&P GLOBAL INDUSTRIALS ESG UCITS ETF
8. AMUNDI S&P GLOBAL INFORMATION TECHNOLOGY ESG UCITS ETF
9. AMUNDI S&P GLOBAL MATERIALS ESG UCITS ETF
10. AMUNDI S&P GLOBAL UTILITIES ESG UCITS ETF

(the **Sub-Funds**)

**This Addendum is supplemental to, forms part of and should be read in conjunction with, the prospectus for ICAV dated 24 March 2025 (the Prospectus).**

The Directors of the ICAV whose names appear in the section entitled "Directors of the ICAV" of the Prospectus accept responsibility for the information contained in this Addendum. To the best of the knowledge and belief of the Directors, who have taken all reasonable care to ensure such is the case, the information contained in this document is in accordance with the facts and does not omit anything likely to affect the import of such information.

Words and expressions defined in the Prospectus shall, unless the context otherwise requires, have the same meaning when used in this Addendum. For the purposes of interpretation, in the event of any conflict between this Addendum and the Prospectus, any such conflict shall be resolved in favour of this Addendum.

## **PURPOSE**

The purpose of this Addendum is to update the Prospectus to include the description of the Sub-Funds in the section entitled "Sub-Fund Descriptions" and to make certain other related amendments to the Prospectus.

# AMUNDI S&P WORLD COMMUNICATION SERVICES SCREENED UCITS ETF

## Investment Objective and Investment Policy

Sub-Fund: Amundi S&P World Communication Services Screened UCITS ETF (the "Sub-Fund")

Index: The S&P World Communication Services Weighted & Screened Index (the "Index")

The Sub-Fund is a financial product that promotes among other characteristics ESG characteristics pursuant to Article 8 of the Disclosure Regulation.

Information on how the Index is consistent with environmental, social and governance characteristics is contained under "Index Description".

### Investment Objective

To track the performance of the Index.

### Index Description

- General description of the Index

The Index is an equity index that measures the performance of eligible equity securities from the S&P World Communication Services Index (the "Parent Index"). The Parent Index is designed to measure the performance of large and mid-cap communication services companies in developed markets (as defined by S&P) which make up approximately 85% of the total available capital. Communication services companies are identified by reference to the GICS. The communication services sector comprises companies that facilitate communication and offer related content and information through various mediums. It includes telecom and media & entertainment companies including producers of interactive gaming products and companies engaged in content and information creation or distribution through proprietary platforms. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index. The Index is a net total return index, meaning that dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar
- Index Composition

The initial universe of the Index includes all securities that comprise its Parent Index.

Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
4. Companies that do not have an S&P Global ESG Score\* are excluded.
5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index

- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\*For more information on S&P Global ESG Score, UNGC score and ESG controversies, please refer to the Index methodology available on [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/).

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by Standard & Poor's ("S&P").

The Index is calculated by S&P using the official closing prices of stock exchanges on which the Index components are traded. The Index value is available via Bloomberg. At the date of the prospectus, the relevant ticker is: SPDSECUN.

The performance tracked is the closing price of the Index.

The S&P index methodology, composition, rebalancing rules and additional information concerning the Index underlying components are available on <https://www.spglobal.com/spdji/en/supplemental-data/europe/>.

## Management Process

The Sub-Fund is managed according to a passive approach and 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 as further described below representing the Index constituents in a proportion extremely close to their proportion in the Index as further described in the section entitled "Replication Methods for Passively Managed Sub-Funds" of this Prospectus. With the exception of permitted investments in OTC option and swap financial derivative instruments (as further described in "Techniques and instruments on securities and Derivatives" below) and cash, the Sub-Fund's investments will be equity and Equity Linked Instruments which will be listed and traded on Regulated Markets. In order to replicate the Index, the Sub-Fund may invest up to 20% of its Net Asset Value in shares issued by the same body. This limit may be raised to 35% for a single issuer when exceptional market conditions apply (for example where the weighting of the issuer in the Index is increased as a result of the issuer's dominant market position or as a result of a merger).

The Sub-Fund integrates sustainability risks and takes into account principal adverse impacts of investments on sustainability factors in its investment process as outlined in more detail in section "Sustainable Investment" of this Prospectus and will not hold any securities of companies involved in the production or sale of controversial weapons, or companies in breach of international conventions on Human or Labor Rights, or companies involved in controversial industries: tobacco, thermal coal, nuclear weapons or unconventional oil and gas as defined in "Replication Methods for Passively Managed Sub-Funds". More information on the Taxonomy Regulation and this Sub-Fund is available in the section 'Sustainable Investment' in the Prospectus. Further disclosures in relation to the application of the Disclosure Regulation are set out in the Annex 1 – ESG Related Disclosures.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the Sub-Fund and the return of the Index. In normal market conditions, it is anticipated that the Sub-Fund will track the performance of the Index with a tracking error of up to 1%.

## Techniques and instruments on securities and Derivatives

In order to deal with inflows and outflows and also with some equity local market specificities (including market access, liquidity or local tax issues); the Investment Manager may invest in futures, options and swaps which are referable to equities which are comprised in the Index or are otherwise consistent with the Sub-Fund's Investment Objective. In this instance, the Sub-Fund may hold deposits while maintaining full exposure to the Index.

The Sub-Fund may enter into any efficient portfolio management techniques and instruments relating to transferable securities and money market instruments, such as securities lending arrangements and reverse repurchase and repurchase agreements for the purposes of efficient portfolio management as described and in compliance with the sections entitled "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Passively Managed Sub-Funds" of this Prospectus. In particular, such techniques and instruments may be used in order to generate additional income for the Sub-Fund.

The maximum and expected proportions of the Sub-Fund's assets that may be subject to SFTs are disclosed in the table entitled "Use of Securities Financing Transactions and Total Return Swaps".

**Base Currency** : Euro

### Investment Manager

Amundi Asset Management

## Main Risks

See "Risk Descriptions" for more information.

### Risks relating to ordinary market conditions

The Sub-Fund may have higher volatility due to its exposure to equity markets.

Currency  
Derivatives  
Equity  
Hedging risk (Hedged Share Class)  
Listing market liquidity  
Investment fund  
Management  
Market  
ESG Risks  
Concentration

### Risks relating to unusual market conditions

Counterparty

Operational

Liquidity

Standard practices

### Global exposure and calculation methodology

See "Global exposure and leverage" for more information

## Profile of a Typical Investor

The Sub-Fund is designed for investors who understand the risks of the Sub-Fund and plan to invest for at least 5 years. The Sub-Fund may appeal to investors who:

- are interested in investment growth in the long term
- are looking to replicate the performance of the Index while accepting its associated risks and volatility

## Transaction details

**Business Day** Each weekday other than New Year's Day, Good Friday, Easter Monday, 1 May (Labour Day), Christmas Day and 26 December (or such other day as the Directors may from time to time determine subject to advance Shareholder notice).

**Transaction Day** Each Business Day will be a Transaction Day. However, Business Days when, in the sole determination of the Investment Manager, markets on which the Sub-Fund's Investments are listed or traded, or markets relevant to the Index are closed and as a result of which a substantial portion of the Index may not be traded, shall not be Transaction Days. The days which are not Transaction Days for the current year, are available on <https://www.amundi.ie>. The Directors may determine such other day(s) to be Transaction Days from time to time where notified in advance to all Shareholders.

**Transaction Deadline** 18:30 (CET) on the Business Day prior to the relevant Transaction Day.

**Valuation Point** Close of business in the last relevant market on each Transaction Day.

**Settlement Date** Subscription monies or securities must be received within two Business Days following the relevant Transaction Day. Settlement of redemption proceeds or securities will normally be made within two Business Days following the relevant Transaction Day.

**NAV Publication Day** : Transaction Day +1

## MAIN SHARE CLASSES AND FEES

Share Class	Currency	Dividend Policy (A) / (D)	Minimum Subscription Amount*	Minimum Redemption Amount*	Annual fees	
					Management (max)	Administration (max)
UCITS ETF Acc	EUR	(A)	USD 100,000	USD 100,000	0.08%	0.10%
UCITS ETF Dist	EUR	(D)	USD 100,000	USD 100,000	0.08%	0.10%

\* Those minimums are applied in USD or in the equivalent amount in the relevant share class currency

## Index provider disclaimer

THE AMUNDI S&P WORLD COMMUNICATION SERVICES SCREENED UCITS ETF IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY STANDARD & POOR'S OR ITS AFFILIATES ("S&P"). S&P MAKES NO REPRESENTATION, CONDITION OR WARRANTY, EXPRESS OR IMPLIED, TO THE OWNERS OF THE SUB-FUND OR ANY MEMBER OF THE PUBLIC REGARDING THE ADVISABILITY OF INVESTING IN SECURITIES GENERALLY OR IN THE SUB-FUND PARTICULARLY OR THE ABILITY OF THE S&P WORLD COMMUNICATION SERVICES WEIGHTED & SCREENED INDEX TO TRACK THE PERFORMANCE OF CERTAIN FINANCIAL MARKETS AND/OR SECTIONS THEREOF AND/OR OF GROUPS OF ASSETS OR ASSET CLASSES. S&P'S ONLY RELATIONSHIP BETWEEN S&P AND AMUNDI IS THE LICENSING OF CERTAIN TRADEMARKS AND TRADE NAMES AND OF THE S&P WORLD COMMUNICATION SERVICES WEIGHTED & SCREENED INDEX, WHICH IS DETERMINED, COMPOSED AND CALCULATED BY S&P WITHOUT REGARD TO AMUNDI OR THE SUB-FUND. S&P HAS NO OBLIGATION TO TAKE INTO CONSIDERATION THE NEEDS OF AMUNDI OR OF INVESTORS IN DETERMINING, COMPOSING OR CALCULATING THE S&P WORLD COMMUNICATION SERVICES WEIGHTED & SCREENED INDEX. S&P IS NOT LIABLE FOR AND HAS NOT PARTICIPATED IN THE DETERMINATION OF THE SUB-FUND'S PRICES AND NAV, IN THE TIMING OF THE ISSUANCE OR SALE OF THE SUB-FUND OR IN THE DETERMINATION OR CALCULATION OF THE EQUATION BY WHICH THE SUB-FUND'S SHARES ARE CONVERTED INTO CASH. S&P HAS NO OBLIGATION OR LIABILITY IN CONNECTION WITH THE ADMINISTRATION, MARKETING, OR TRADING OF THE SUB-FUND.

S&P DOES NOT GUARANTEE THE ACCURACY AND/OR THE COMPLETENESS OF THE S&P WORLD COMMUNICATION SERVICES WEIGHTED & SCREENED INDEXOR ANY DATA INCLUDED THEREIN AND S&P SHALL HAVE NO LIABILITY FOR ANY ERRORS, OMISSIONS, OR INTERRUPTIONS THEREIN. S&P MAKES NO WARRANTY, CONDITION OR REPRESENTATION, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY AMUNDI, INVESTORS, OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE S&P WORLD COMMUNICATION SERVICES WEIGHTED & SCREENED INDEXOR ANY DATA INCLUDED THEREIN. S&P MAKES NO EXPRESS OR IMPLIED WARRANTIES, REPRESENTATIONS OR CONDITIONS, AND EXPRESSLY DISCLAIMS ALL WARRANTIES OR CONDITIONS OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE AND ANY OTHER EXPRESS OR IMPLIED WARRANTY OR CONDITION WITH RESPECT TO THE S&P WORLD COMMUNICATION SERVICES WEIGHTED & SCREENED INDEXOR ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL S&P HAVE ANY LIABILITY FOR ANY SPECIAL, PUNITIVE, INDIRECT, OR CONSEQUENTIAL DAMAGES (INCLUDING LOST PROFITS) RESULTING FROM THE USE OF THE S&P WORLD COMMUNICATION SERVICES WEIGHTED & SCREENED INDEXOR ANY DATA INCLUDED THEREIN, EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES

# AMUNDI S&P WORLD CONSUMER DISCRETIONARY SCREENED UCITS ETF

## Investment Objective and Investment Policy

Sub-Fund: Amundi S&P World Consumer Discretionary Screened UCITS ETF (the "Sub-Fund")

Index: The S&P World Consumer Discretionary Weighted & Screened Index (the "Index")

The Sub-Fund is a financial product that promotes among other characteristics ESG characteristics pursuant to Article 8 of the Disclosure Regulation.

Information on how the Index is consistent with environmental, social and governance characteristics is contained under "Index Description".

### Investment Objective

To track the performance of the Index.

### Index Description

#### • General description of the Index

The Index is an equity index that measures the performance of eligible equity securities from the S&P World Consumer Discretionary Index (the "Parent Index"). The Parent Index is designed to measure the performance of large and mid-cap consumer discretionary companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Consumer discretionary companies are identified by reference to the GICS. The manufacturing segment of the consumer discretionary sector includes automotive, household durable goods, leisure equipment and textiles & apparel. The services segment includes hotels, restaurants and other leisure facilities, media production and services, and consumer retailing and services. The Index is selected and weighted to enhance ESG profiles and reduce carbon emission intensity, all compared to the Parent Index. The Index is a net total return index, meaning that dividends net of tax paid by the index constituents are included in the Index return.

• Index currency: US Dollar

• Index Composition

The initial universe of the Index includes all securities that comprise its Parent Index.

Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
4. Companies that do not have an S&P Global ESG Score\* are excluded.
5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index
- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\*For more information on S&P Global ESG Score, UNGC score and ESG controversies, please refer to the Index methodology available on [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/)

#### • Index Revision

The Index rebalancing is planned quarterly.

#### • Index Publication

The Index is calculated and published by Standard & Poor's ("S&P").

The Index is calculated by S&P using the official closing prices of stock exchanges on which the Index components are traded. The Index value is available via Bloomberg. At the date of the prospectus, the relevant ticker is: SPSEDUN.

The performance tracked is the closing price of the Index.

The S&P index methodology, composition, rebalancing rules and additional information concerning the Index underlying components are available on <https://www.spglobal.com/spdji/en/supplemental-data/europe/>.

## Management Process

The Sub-Fund is managed according to a passive approach and 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 as further described below representing the Index constituents in a proportion extremely close to their proportion in the Index as further described in the section entitled "Replication Methods for Passively Managed Sub-Funds" of this Prospectus. With the exception of permitted investments in OTC option and swap financial derivative instruments (as further described in "Techniques and instruments on securities and Derivatives" below) and cash, the Sub-Fund's investments will be equity and Equity Linked Instruments which will be listed and traded on Regulated Markets. In order to replicate the Index, the Sub-Fund may invest up to 20% of its Net Asset Value in shares issued by the same body. This limit may be raised to 35% for a single issuer when exceptional market conditions apply (for example where the weighting of the issuer in the Index is increased as a result of the issuer's dominant market position or as a result of a merger).

The Sub-Fund integrates sustainability risks and takes into account principal adverse impacts of investments on sustainability factors in its investment process as outlined in more detail in section "Sustainable Investment" of this Prospectus and will not hold any securities of companies involved in the production or sale of controversial weapons, or companies in breach of international conventions on Human or Labor Rights, or companies involved in controversial industries: tobacco, thermal coal, nuclear weapons or unconventional oil and gas as defined in "Replication Methods for Passively Managed Sub-Funds". More information on the Taxonomy Regulation and this Sub-Fund is available in the section 'Sustainable Investment' in the Prospectus. Further disclosures in relation to the application of the Disclosure Regulation are set out in the Annex 1 – ESG Related Disclosures.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the Sub-Fund and the return of the Index. In normal market conditions, it is anticipated that the Sub-Fund will track the performance of the Index with a tracking error of up to 1%.

### Techniques and instruments on securities and Derivatives

In order to deal with inflows and outflows and also with some equity local market specificities (including market access, liquidity or local tax issues); the Investment Manager may invest in futures, options and swaps which are referable to equities which are comprised in the Index or are otherwise consistent with the Sub-Fund's Investment Objective. In this instance, the Sub-Fund may hold deposits while maintaining full exposure to the Index.

The Sub-Fund may enter into any efficient portfolio management techniques and instruments relating to transferable securities and money market instruments, such as securities lending arrangements and reverse repurchase and repurchase agreements for the purposes of efficient portfolio management as described and in compliance with the sections entitled "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Passively Managed Sub-Funds" of this Prospectus. In particular, such techniques and instruments may be used in order to generate additional income for the Sub-Fund.

The maximum and expected proportions of the Sub-Fund's assets that may be subject to SFTs are disclosed in the table entitled "Use of Securities Financing Transactions and Total Return Swaps".

**Base Currency** : Euro

**Investment Manager**

Amundi Asset Management

## Main Risks

See "Risk Descriptions" for more information.

### Risks relating to ordinary market conditions

The Sub-Fund may have higher volatility due to its exposure to equity markets.

Currency  
Derivatives  
Equity  
Hedging risk (Hedged Share Class)  
Listing market liquidity  
Investment fund  
Management  
Market  
ESG Risks  
Concentration

### Risks relating to unusual market conditions

Counterparty  
Operational  
Liquidity  
Standard practices

## Global exposure and calculation methodology

See "Global exposure and leverage" for more information

## Profile of a Typical Investor

The Sub-Fund is designed for investors who understand the risks of the Sub-Fund and plan to invest for at least 5 years. The Sub-Fund may appeal to investors who:

- are interested in investment growth in the long term
- are looking to replicate the performance of the Index while accepting its associated risks and volatility

## Transaction details

**Business Day** Each weekday other than New Year's Day, Good Friday, Easter Monday, 1 May (Labour Day), Christmas Day and 26 December (or such other day as the Directors may from time to time determine subject to advance Shareholder notice).

**Transaction Day** Each Business Day will be a Transaction Day. However, Business Days when, in the sole determination of the Investment Manager, markets on which the Sub-Fund's Investments are listed or traded, or markets relevant to the Index are closed and as a result of which a substantial portion of the Index may not be traded, shall not be Transaction Days. The days which are not Transaction Days for the current year, are available on <https://www.amundi.ie>. The Directors may determine such other day(s) to be Transaction Days from time to time where notified in advance to all Shareholders.

**Transaction Deadline** 18:30 (CET) on the Business Day prior to the relevant Transaction Day.

**Valuation Point** Close of business in the last relevant market on each Transaction Day.

**Settlement Date** Subscription monies or securities must be received within two Business Days following the relevant Transaction Day. Settlement of redemption proceeds or securities will normally be made within two Business Days following the relevant Transaction Day.

**NAV Publication Day** : Transaction Day +1

## MAIN SHARE CLASSES AND FEES

Share Class	Currency	Dividend Policy (A) / (D)	Minimum Subscription Amount*	Minimum Redemption Amount*	Annual fees	
					Management (max)	Administration (max)
UCITS ETF Acc	EUR	(A)	USD 100,000	USD 100,000	0.08%	0.10%
UCITS ETF Dist	EUR	(D)	USD 100,000	USD 100,000	0.08%	0.10%

\* Those minimums are applied in USD or in the equivalent amount in the relevant share class currency

## Index provider disclaimer

THE AMUNDI S&P WORLD CONSUMER DISCRETIONARY SCREENED UCITS ETF IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY STANDARD & POOR'S OR ITS AFFILIATES ("S&P"). S&P MAKES NO REPRESENTATION, CONDITION OR WARRANTY, EXPRESS OR IMPLIED, TO THE OWNERS OF THE SUB-FUND OR ANY MEMBER OF THE PUBLIC REGARDING THE ADVISABILITY OF INVESTING IN SECURITIES GENERALLY OR IN THE SUB-FUND PARTICULARLY OR THE ABILITY OF THE S&P WORLD CONSUMER DISCRETIONARY WEIGHTED & SCREENED INDEX TO TRACK THE PERFORMANCE OF CERTAIN FINANCIAL MARKETS AND/OR SECTIONS THEREOF AND/OR OF GROUPS OF ASSETS OR ASSET CLASSES. S&P'S ONLY RELATIONSHIP BETWEEN S&P AND AMUNDI IS THE LICENSING OF CERTAIN TRADEMARKS AND TRADE NAMES AND OF THE S&P WORLD CONSUMER DISCRETIONARY WEIGHTED & SCREENED INDEX, WHICH IS DETERMINED, COMPOSED AND CALCULATED BY S&P WITHOUT REGARD TO AMUNDI OR THE SUB-FUND. S&P HAS NO OBLIGATION TO TAKE INTO CONSIDERATION THE NEEDS OF AMUNDI OR OF INVESTORS IN DETERMINING, COMPOSING OR CALCULATING THE S&P WORLD CONSUMER DISCRETIONARY WEIGHTED & SCREENED INDEX. S&P IS NOT LIABLE FOR AND HAS NOT PARTICIPATED IN THE DETERMINATION OF THE SUB-FUND'S PRICES AND NAV, IN THE TIMING OF THE ISSUANCE OR SALE OF THE SUB-FUND OR IN THE DETERMINATION OR CALCULATION OF THE EQUATION BY WHICH THE SUB-FUND'S SHARES ARE CONVERTED INTO CASH. S&P HAS NO OBLIGATION OR LIABILITY IN CONNECTION WITH THE ADMINISTRATION, MARKETING, OR TRADING OF THE SUB-FUND.

S&P DOES NOT GUARANTEE THE ACCURACY AND/OR THE COMPLETENESS OF THE S&P WORLD CONSUMER DISCRETIONARY WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN AND S&P SHALL HAVE NO LIABILITY FOR ANY ERRORS, OMISSIONS, OR INTERRUPTIONS THEREIN. S&P MAKES NO WARRANTY, CONDITION OR REPRESENTATION, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY AMUNDI, INVESTORS, OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE S&P WORLD CONSUMER DISCRETIONARY WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN. S&P MAKES NO EXPRESS OR IMPLIED WARRANTIES, REPRESENTATIONS OR CONDITIONS, AND EXPRESSLY DISCLAIMS ALL WARRANTIES OR CONDITIONS OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE AND ANY OTHER EXPRESS OR IMPLIED WARRANTY OR CONDITION WITH RESPECT TO THE S&P WORLD CONSUMER DISCRETIONARY WEIGHTED &

SCREENED INDEX OR ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL S&P HAVE ANY LIABILITY FOR ANY SPECIAL, PUNITIVE, INDIRECT, OR CONSEQUENTIAL DAMAGES (INCLUDING LOST PROFITS) RESULTING FROM THE USE OF THE S&P WORLD CONSUMER DISCRETIONARY WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN, EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES

# AMUNDI S&P WORLD CONSUMER STAPLES SCREENED UCITS ETF

## Investment Objective and Investment Policy

Sub-Fund: Amundi S&P World Consumer Staples Screened UCITS ETF (the "Sub-Fund")

Index: The S&P World Consumer Staples Weighted & Screened Index (the "Index")

The Sub-Fund is a financial product that promotes among other characteristics ESG characteristics pursuant to Article 8 of the Disclosure Regulation.

Information on how the Index is consistent with environmental, social and governance characteristics is contained under "Index Description".

### Investment Objective

To track the performance of the Index.

### Index Description

#### • General description of the Index

The Index is an equity index that measures the performance of eligible equity securities from the S&P World Consumer Staples Index (the "Parent Index"). The Parent Index is designed to measure the performance of large and mid-cap Consumer Staples companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Consumer staples companies are identified by reference to the GICS. The consumer staples sector comprises manufacturers and distributors of food, beverages and tobacco and producers of non-durable household goods and personal products. It also includes food and drug retailing companies as well as supermarkets and consumer super centers. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index. The Index is a net total return index, meaning that dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar
- Index Composition

The initial universe of the Index includes all securities that comprise its Parent Index.

Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
4. Companies that do not have an S&P Global ESG Score\* are excluded.
5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index
- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\*For more information on S&P Global ESG Score, UNGC score and ESG controversies, please refer to the Index methodology available on [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/)

#### • Index Revision

The Index rebalancing is planned quarterly.

#### • Index Publication

The Index is calculated and published by Standard & Poor's ("S&P").

The Index is calculated by S&P using the official closing prices of stock exchanges on which the Index components are traded. The Index value is available via Bloomberg. At the date of the prospectus, the relevant ticker is: SPDESUN.

The performance tracked is the closing price of the Index.

The S&P index methodology, composition, rebalancing rules and additional information concerning the Index underlying components are available on <https://www.spglobal.com/spdji/en/supplemental-data/europe/>.

## Management Process

The Sub-Fund is managed according to a passive approach and 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 as further described below representing the Index constituents in a proportion extremely close to their proportion in the Index as further described in the section entitled "Replication Methods for Passively Managed Sub-Funds" of this Prospectus. With the exception of permitted investments in OTC option and swap financial derivative instruments (as further described in "Techniques and instruments on securities and Derivatives" below) and cash, the Sub-Fund's investments will be equity and Equity Linked Instruments which will be listed and traded on Regulated Markets. In order to replicate the Index, the Sub-Fund may invest up to 20% of its Net Asset Value in shares issued by the same body. This limit may be raised to 35% for a single issuer when exceptional market conditions apply (for example where the weighting of the issuer in the Index is increased as a result of the issuer's dominant market position or as a result of a merger).

The Sub-Fund integrates sustainability risks and takes into account principal adverse impacts of investments on sustainability factors in its investment process as outlined in more detail in section "Sustainable Investment" of this Prospectus and will not hold any securities of companies involved in the production or sale of controversial weapons, or companies in breach of international conventions on Human or Labor Rights, or companies involved in controversial industries: tobacco, thermal coal, nuclear weapons or unconventional oil and gas as defined in "Replication Methods for Passively Managed Sub-Funds". More information on the Taxonomy Regulation and this Sub-Fund is available in the section 'Sustainable Investment' in the Prospectus. Further disclosures in relation to the application of the Disclosure Regulation are set out in the Annex 1 – ESG Related Disclosures.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the Sub-Fund and the return of the Index. In normal market conditions, it is anticipated that the Sub-Fund will track the performance of the Index with a tracking error of up to 1%.

### Techniques and instruments on securities and Derivatives

In order to deal with inflows and outflows and also with some equity local market specificities (including market access, liquidity or local tax issues); the Investment Manager may invest in futures, options and swaps which are referable to equities which are comprised in

the Index or are otherwise consistent with the Sub-Fund's Investment Objective. In this instance, the Sub-Fund may hold deposits while maintaining full exposure to the Index.

The Sub-Fund may enter into any efficient portfolio management techniques and instruments relating to transferable securities and money market instruments, such as securities lending arrangements

and reverse repurchase and repurchase agreements for the purposes of efficient portfolio management as described and in compliance with the sections entitled "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Passively Managed Sub-Funds" of this Prospectus. In particular, such techniques and instruments may be used in order to generate additional income for the Sub-Fund.

The maximum and expected proportions of the Sub-Fund's assets that may be subject to SFTs are disclosed in the table entitled "Use of Securities Financing Transactions and Total Return Swaps".

**Base Currency:** Euro

**Investment Manager**

Amundi Asset Management

## Main Risks

See "Risk Descriptions" for more information.

### Risks relating to ordinary market conditions

The Sub-Fund may have higher volatility due to its exposure to equity markets.

Currency

Derivatives

Equity

Hedging risk (Hedged Share Class)

Listing market liquidity

Investment fund

Management

Market

ESG Risks

Concentration

### Risks relating to unusual market conditions

Counterparty

## MAIN SHARE CLASSES AND FEES

Share Class	Currency	Dividend Policy (A) / (D)	Minimum Subscription Amount*	Minimum Redemption Amount*	Annual fees	
					Management (max)	Administration (max)
UCITS ETF Acc	EUR	(A)	USD 100,000	USD 100,000	0.08%	0.10%
UCITS ETF Dist	EUR	(D)	USD 100,000	USD 100,000	0.08%	0.10%

\* Those minimums are applied in USD or in the equivalent amount in the relevant share class currency

## Index provider disclaimer

THE AMUNDI S&P WORLD CONSUMER STAPLES SCREENED UCITS ETF IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY STANDARD & POOR'S OR ITS AFFILIATES ("S&P"). S&P MAKES NO REPRESENTATION, CONDITION OR WARRANTY, EXPRESS OR IMPLIED, TO THE OWNERS OF THE SUB-FUND OR ANY MEMBER OF THE PUBLIC REGARDING THE ADVISABILITY OF INVESTING IN SECURITIES GENERALLY OR IN THE SUB-FUND PARTICULARLY OR THE ABILITY OF THE S&P WORLD CONSUMER STAPLES WEIGHTED & SCREENED INDEX TO TRACK THE PERFORMANCE OF CERTAIN FINANCIAL MARKETS AND/OR SECTIONS THEREOF AND/OR OF GROUPS OF ASSETS OR ASSET CLASSES. S&P'S ONLY RELATIONSHIP BETWEEN S&P AND AMUNDI IS THE LICENSING OF CERTAIN TRADEMARKS AND TRADE NAMES AND OF THE S&P WORLD CONSUMER STAPLES WEIGHTED & SCREENED INDEX, WHICH IS DETERMINED, COMPOSED AND CALCULATED BY S&P WITHOUT REGARD TO AMUNDI OR THE SUB-FUND. S&P HAS NO OBLIGATION TO TAKE INTO CONSIDERATION THE NEEDS OF AMUNDI OR OF INVESTORS IN DETERMINING, COMPOSING OR CALCULATING THE S&P WORLD CONSUMER STAPLES WEIGHTED & SCREENED INDEX. S&P IS NOT LIABLE FOR AND HAS NOT PARTICIPATED IN THE DETERMINATION OF THE SUB-FUND'S PRICES AND NAV, IN THE TIMING OF THE ISSUANCE OR SALE OF THE SUB-FUND OR IN THE DETERMINATION OR CALCULATION OF THE EQUATION BY WHICH THE SUB-FUND'S SHARES ARE CONVERTED INTO CASH. S&P HAS NO OBLIGATION OR LIABILITY IN CONNECTION WITH THE ADMINISTRATION, MARKETING, OR TRADING OF THE SUB-FUND.

S&P DOES NOT GUARANTEE THE ACCURACY AND/OR THE COMPLETENESS OF THE S&P WORLD CONSUMER STAPLES WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN AND S&P SHALL HAVE NO LIABILITY FOR ANY ERRORS, OMISSIONS, OR INTERRUPTIONS THEREIN. S&P MAKES NO WARRANTY, CONDITION OR REPRESENTATION, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY AMUNDI, INVESTORS, OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE S&P WORLD CONSUMER STAPLES WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN. S&P MAKES NO EXPRESS OR IMPLIED WARRANTIES, REPRESENTATIONS OR CONDITIONS, AND EXPRESSLY DISCLAIMS ALL

Operational

Liquidity

Standard practices

### Global exposure and calculation methodology

See "Global exposure and leverage" for more information

## Profile of a Typical Investor

The Sub-Fund is designed for investors who understand the risks of the Sub-Fund and plan to invest for at least 5 years. The Sub-Fund may appeal to investors who:

- are interested in investment growth in the long term
- are looking to replicate the performance of the Index while accepting its associated risks and volatility

## Transaction details

**Business Day** Each weekday other than New Year's Day, Good Friday, Easter Monday, 1 May (Labour Day), Christmas Day and 26 December (or such other day as the Directors may from time to time determine subject to advance Shareholder notice).

**Transaction Day** Each Business Day will be a Transaction Day. However, Business Days when, in the sole determination of the Investment Manager, markets on which the Sub-Fund's Investments are listed or traded, or markets relevant to the Index are closed and as a result of which a substantial portion of the Index may not be traded, shall not be Transaction Days. The days which are not Transaction Days for the current year, are available on <https://www.amundi.ie>. The Directors may determine such other day(s) to be Transaction Days from time to time where notified in advance to all Shareholders.

**Transaction Deadline** 18:30 (CET) on the Business Day prior to the relevant Transaction Day.

**Valuation Point** Close of business in the last relevant market on each Transaction Day.

**Settlement Date** Subscription monies or securities must be received within two Business Days following the relevant Transaction Day. Settlement of redemption proceeds or securities will normally be made within two Business Days following the relevant Transaction Day.

**NAV Publication Day: Transaction Day +1**

WARRANTIES OR CONDITIONS OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE AND ANY OTHER EXPRESS OR IMPLIED WARRANTY OR CONDITION WITH RESPECT TO THE S&P WORLD CONSUMER STAPLES WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL S&P HAVE ANY LIABILITY FOR ANY SPECIAL, PUNITIVE, INDIRECT, OR CONSEQUENTIAL DAMAGES (INCLUDING LOST PROFITS) RESULTING FROM THE USE OF THE S&P WORLD CONSUMER STAPLES WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN, EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES

# AMUNDI S&P WORLD ENERGY SCREENED UCITS ETF

## Investment Objective and Investment Policy

Sub-Fund: Amundi S&P World Energy Screened UCITS ETF (the "Sub-Fund")

Index: The S&P World Energy Weighted & Screened Index (the "Index")

The Sub-Fund is a financial product that promotes among other characteristics ESG characteristics pursuant to Article 8 of the Disclosure Regulation.

Information on how the Index is consistent with environmental, social and governance characteristics is contained under "Index Description".

### Investment Objective

To track the performance of the Index.

### Index Description

#### • General description of the Index

The Index is an equity index that measures the performance of eligible equity securities from the S&P World Energy Index (the "Parent Index"). The Parent Index is designed to measure the performance of large and mid-cap energy companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Energy companies are identified by reference to the GICS. The energy sector comprises companies engaged in exploration and production, refining and marketing, and storage and transportation of oil and gas, and coal and consumable fuels. It also includes companies that offer oil and gas equipment and services. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index. The Index is a net total return index, meaning that dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar
- Index Composition

The initial universe of the Index includes all securities that comprise its Parent Index.

Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
4. Companies that do not have an S&P Global ESG Score\* are excluded.
5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index
- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\*For more information on S&P Global ESG Score, UNGC score and ESG controversies, please refer to the Index methodology available on [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/)

- Index Revision

The Index rebalancing is planned quarterly.

#### • Index Publication

The Index is calculated and published by Standard & Poor's ("S&P").

The Index is calculated by S&P using the official closing prices of stock exchanges on which the Index components are traded. The Index value is available via Bloomberg. At the date of the prospectus, the relevant ticker is: SPDSEEUN.

The performance tracked is the closing price of the Index.

The S&P index methodology, composition, rebalancing rules and additional information concerning the Index underlying components are available on <https://www.spglobal.com/spdji/en/supplemental-data/europe/>.

## Management Process

The Sub-Fund is managed according to a passive approach and 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 as further described below representing the Index constituents in a proportion extremely close to their proportion in the Index as further described in the section entitled "Replication Methods for Passively Managed Sub-Funds" of this Prospectus. With the exception of permitted investments in OTC option and swap financial derivative instruments (as further described in "Techniques and instruments on securities and Derivatives" below) and cash, the Sub-Fund's investments will be equity and Equity Linked Instruments which will be listed and traded on Regulated Markets. In order to replicate the Index, the Sub-Fund may invest up to 20% of its Net Asset Value in shares issued by the same body. This limit may be raised to 35% for a single issuer when exceptional market conditions apply (for example where the weighting of the issuer in the Index is increased as a result of the issuer's dominant market position or as a result of a merger).

The Sub-Fund integrates sustainability risks and takes into account principal adverse impacts of investments on sustainability factors in its investment process as outlined in more detail in section "Sustainable Investment" of this Prospectus and will not hold any securities of companies involved in the production or sale of controversial weapons, or companies in breach of international conventions on Human or Labor Rights, or companies involved in controversial industries: tobacco, thermal coal, nuclear weapons or unconventional oil and gas as defined in "Replication Methods for Passively Managed Sub-Funds". More information on the Taxonomy Regulation and this Sub-Fund is available in the section 'Sustainable Investment' in the Prospectus. Further disclosures in relation to the application of the Disclosure Regulation are set out in the Annex 1 – ESG Related Disclosures.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the Sub-Fund and the return of the Index. In normal market conditions, it is anticipated that the Sub-Fund will track the performance of the Index with a tracking error of up to 1%.

### Techniques and instruments on securities and Derivatives

In order to deal with inflows and outflows and also with some equity local market specificities (including market access, liquidity or local tax issues); the Investment Manager may invest in futures, options and swaps which are referable to equities which are comprised in the Index or are otherwise consistent with the Sub-Fund's Investment Objective. In this instance, the Sub-Fund may hold deposits while maintaining full exposure to the Index.

The Sub-Fund may enter into any efficient portfolio management techniques and instruments relating to transferable securities and money market instruments, such as securities lending arrangements and reverse repurchase and repurchase agreements for the purposes of efficient portfolio management as described and in compliance with the sections entitled "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Passively Managed

Sub-Funds" of this Prospectus. In particular, such techniques and instruments may be used in order to generate additional income for the Sub-Fund.

The maximum and expected proportions of the Sub-Fund's assets that may be subject to SFTs are disclosed in the table entitled "Use of Securities Financing Transactions and Total Return Swaps".

**Base Currency:** Euro

**Investment Manager**

Amundi Asset Management

## Main Risks

See "Risk Descriptions" for more information.

### Risks relating to ordinary market conditions

The Sub-Fund may have higher volatility due to its exposure to equity markets.

Currency  
Derivatives  
Equity  
Hedging risk (Hedged Share Class)  
Listing market liquidity  
Investment fund  
Management  
Market  
ESG Risks  
Concentration

### Risks relating to unusual market conditions

Counterparty  
Operational  
Liquidity  
Standard practices

### Global exposure and calculation methodology

See "Global exposure and leverage" for more information

## Profile of a Typical Investor

The Sub-Fund is designed for investors who understand the risks of the Sub-Fund and plan to invest for at least 5 years. The Sub-Fund may appeal to investors who:

- are interested in investment growth in the long term
- are looking to replicate the performance of the Index while accepting its associated risks and volatility

## Transaction details

**Business Day** Each weekday other than New Year's Day, Good Friday, Easter Monday, 1 May (Labour Day), Christmas Day and 26 December (or such other day as the Directors may from time to time determine subject to advance Shareholder notice).

**Transaction Day** Each Business Day will be a Transaction Day. However, Business Days when, in the sole determination of the Investment Manager, markets on which the Sub-Fund's Investments are listed or traded, or markets relevant to the Index are closed and as a result of which a substantial portion of the Index may not be traded, shall not be Transaction Days. The days which are not Transaction Days for the current year, are available on <https://www.amundi.ie>. The Directors may determine such other day(s) to be Transaction Days from time to time where notified in advance to all Shareholders.

**Transaction Deadline** 18:30 (CET) on the Business Day prior to the relevant Transaction Day.

**Valuation Point** Close of business in the last relevant market on each Transaction Day.

**Settlement Date** Subscription monies or securities must be received within two Business Days following the relevant Transaction Day. Settlement of redemption proceeds or securities will normally be made within two Business Days following the relevant Transaction Day.

**NAV Publication Day: Transaction Day +1**

## MAIN SHARE CLASSES AND FEES

Share Class	Currency	Dividend Policy (A) / (D)	Minimum Subscription Amount*	Minimum Redemption Amount*	Annual fees	
					Management (max)	Administration (max)
UCITS ETF Acc	EUR	(A)	USD 100,000	USD 100,000	0.08%	0.10%
UCITS ETF Dist	EUR	(D)	USD 100,000	USD 100,000	0.08%	0.10%

\* Those minimums are applied in USD or in the equivalent amount in the relevant share class currency

## Index provider disclaimer

THE AMUNDI S&P WORLD ENERGY SCREENED UCITS ETF IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY STANDARD & POOR'S OR ITS AFFILIATES ("S&P"). S&P MAKES NO REPRESENTATION, CONDITION OR WARRANTY, EXPRESS OR IMPLIED, TO THE OWNERS OF THE SUB-FUND OR ANY MEMBER OF THE PUBLIC REGARDING THE ADVISABILITY OF INVESTING IN SECURITIES GENERALLY OR IN THE SUB-FUND PARTICULARLY OR THE ABILITY OF THE S&P WORLD ENERGY WEIGHTED & SCREENED INDEX TO TRACK THE PERFORMANCE OF CERTAIN FINANCIAL MARKETS AND/OR SECTIONS THEREOF AND/OR OF GROUPS OF ASSETS OR ASSET CLASSES. S&P'S ONLY RELATIONSHIP BETWEEN S&P AND AMUNDI IS THE LICENSING OF CERTAIN TRADEMARKS AND TRADE NAMES AND OF THE S&P WORLD ENERGY WEIGHTED & SCREENED INDEX, WHICH IS DETERMINED, COMPOSED AND CALCULATED BY S&P WITHOUT REGARD TO AMUNDI OR THE SUB-FUND. S&P HAS NO OBLIGATION TO TAKE INTO CONSIDERATION THE NEEDS OF AMUNDI OR OF INVESTORS IN DETERMINING, COMPOSING OR CALCULATING THE S&P WORLD ENERGY WEIGHTED & SCREENED INDEX. S&P IS NOT LIABLE FOR AND HAS NOT PARTICIPATED IN THE DETERMINATION OF THE SUB-FUND'S PRICES AND NAV, IN THE TIMING OF THE ISSUANCE OR SALE OF THE SUB-FUND OR IN THE DETERMINATION OR CALCULATION OF THE EQUATION BY WHICH THE SUB-FUND'S SHARES ARE CONVERTED INTO CASH. S&P HAS NO OBLIGATION OR LIABILITY IN CONNECTION WITH THE ADMINISTRATION, MARKETING, OR TRADING OF THE SUB-FUND.

S&P DOES NOT GUARANTEE THE ACCURACY AND/OR THE COMPLETENESS OF THE S&P WORLD ENERGY WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN AND S&P SHALL HAVE NO LIABILITY FOR ANY ERRORS, OMISSIONS, OR INTERRUPTIONS THEREIN. S&P MAKES NO WARRANTY, CONDITION OR REPRESENTATION, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY AMUNDI, INVESTORS, OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE S&P WORLD ENERGY WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN. S&P MAKES NO EXPRESS OR IMPLIED WARRANTIES, REPRESENTATIONS OR CONDITIONS, AND EXPRESSLY DISCLAIMS ALL WARRANTIES OR CONDITIONS OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE AND ANY OTHER EXPRESS OR IMPLIED WARRANTY OR CONDITION WITH RESPECT TO THE S&P WORLD ENERGY WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL S&P HAVE ANY LIABILITY FOR ANY SPECIAL, PUNITIVE, INDIRECT, OR CONSEQUENTIAL DAMAGES (INCLUDING LOST PROFITS) RESULTING FROM THE USE OF THE S&P WORLD ENERGY WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN, EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES



# AMUNDI S&P WORLD FINANCIALS SCREENED UCITS ETF

## Investment Objective and Investment Policy

Sub-Fund: Amundi S&P World Financials Screened UCITS ETF (the "Sub-Fund")

Index: The S&P World Financials Weighted & Screened Index (the "Index")

The Sub-Fund is a financial product that promotes among other characteristics ESG characteristics pursuant to Article 8 of the Disclosure Regulation.

Information on how the Index is consistent with environmental, social and governance characteristics is contained under "Index Description".

### Investment Objective

To track the performance of the Index.

### Index Description

#### • General description of the Index

The Index is an equity index that measures the performance of eligible equity securities from the S&P World Financials Index (the "Parent Index"). The Parent Index is designed to measure the performance of large and mid-cap financials companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Financial companies are identified by reference to the GICS. The financial sector contains companies involved in banking, thrifts and mortgage finance, specialized finance, consumer finance, asset management and custody banks, investment banking and brokerage and insurance. It also includes financial exchanges and data, and mortgage REIT. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index. The Index is a net total return index, meaning that dividends net of tax paid by the index constituents are included in the Index return.

• Index currency: US Dollar

• Index Composition

The initial universe of the Index includes all securities that comprise its Parent Index.

Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
4. Companies that do not have an S&P Global ESG Score\* are excluded.
5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index
- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\*For more information on S&P Global ESG Score, UNGC score and ESG controversies, please refer to the Index methodology available on [www.spglobal.com/spdij/](https://www.spglobal.com/spdij/)

#### • Index Revision

The Index rebalancing is planned quarterly.

#### • Index Publication

The Index is calculated and published by Standard & Poor's ("S&P").

The Index is calculated by S&P using the official closing prices of stock exchanges on which the Index components are traded. The Index value is available via Bloomberg. At the date of the prospectus, the relevant ticker is SPSEFUND.

The performance tracked is the closing price of the Index.

The S&P index methodology, composition, rebalancing rules and additional information concerning the Index underlying components are available on <https://www.spglobal.com/spdij/en/supplemental-data/europe/>.

## Management Process

The Sub-Fund is managed according to a passive approach and 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 as further described below representing the Index constituents in a proportion extremely close to their proportion in the Index as further described in the section entitled "Replication Methods for Passively Managed Sub-Funds" of this Prospectus. With the exception of permitted investments in OTC option and swap financial derivative instruments (as further described in "Techniques and instruments on securities and Derivatives" below) and cash, the Sub-Fund's investments will be equity and Equity Linked Instruments which will be listed and traded on Regulated Markets. In order to replicate the Index, the Sub-Fund may invest up to 20% of its Net Asset Value in shares issued by the same body. This limit may be raised to 35% for a single issuer when exceptional market conditions apply (for example where the weighting of the issuer in the Index is increased as a result of the issuer's dominant market position or as a result of a merger).

The Sub-Fund integrates sustainability risks and takes into account principal adverse impacts of investments on sustainability factors in its investment process as outlined in more detail in section "Sustainable Investment" of this Prospectus and will not hold any securities of companies involved in the production or sale of controversial weapons, or companies in breach of international conventions on Human or Labor Rights, or companies involved in controversial industries: tobacco, thermal coal, nuclear weapons or unconventional oil and gas as defined in "Replication Methods for Passively Managed Sub-Funds". More information on the Taxonomy Regulation and this Sub-Fund is available in the section 'Sustainable Investment' in the Prospectus. Further disclosures in relation to the application of the Disclosure Regulation are set out in the Annex 1 – ESG Related Disclosures.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the Sub-Fund and the return of the Index. In normal market conditions, it is anticipated that the Sub-Fund will track the performance of the Index with a tracking error of up to 1%.

### Techniques and instruments on securities and Derivatives

In order to deal with inflows and outflows and also with some equity local market specificities (including market access, liquidity or local tax issues); the Investment Manager may invest in futures, options and swaps which are referable to equities which are comprised in the Index or are otherwise consistent with the Sub-Fund's Investment Objective. In this instance, the Sub-Fund may hold deposits while maintaining full exposure to the Index.

The Sub-Fund may enter into any efficient portfolio management techniques and instruments relating to transferable securities and money market instruments, such as securities lending arrangements and reverse repurchase and repurchase agreements for the purposes of efficient portfolio management as

described and in compliance with the sections entitled "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Passively Managed Sub-Funds" of this Prospectus. In particular, such techniques and instruments may be used in order to generate additional income for the Sub-Fund.

The maximum and expected proportions of the Sub-Fund's assets that may be subject to SFTs are disclosed in the table entitled "Use of Securities Financing Transactions and Total Return Swaps".

**Base Currency** : Euro

**Investment Manager**

Amundi Asset Management

## Main Risks

See "Risk Descriptions" for more information.

### Risks relating to ordinary market conditions

The Sub-Fund may have higher volatility due to its exposure to equity markets.

Currency  
Derivatives  
Equity  
Hedging risk (Hedged Share Class)  
Listing market liquidity  
Investment fund  
Management  
Market  
ESG Risks  
Concentration

### Risks relating to unusual market conditions

Counterparty  
Operational  
Liquidity  
Standard practices

### Global exposure and calculation methodology

See "Global exposure and leverage" for more information

## Profile of a Typical Investor

## MAIN SHARE CLASSES AND FEES

Share Class	Currency	Dividend Policy (A) / (D)	Minimum Subscription Amount*	Minimum Redemption Amount*	Annual fees	
					Management (max)	Administration (max)
UCITS ETF Acc	EUR	(A)	USD 100,000	USD 100,000	0.08%	0.10%
UCITS ETF Dist	EUR	(D)	USD 100,000	USD 100,000	0.08%	0.10%

\* Those minimums are applied in USD or in the equivalent amount in the relevant share class currency

## Index provider disclaimer

THE AMUNDI S&P WORLD FINANCIALS SCREENED UCITS ETF IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY STANDARD & POOR'S OR ITS AFFILIATES ("S&P"). S&P MAKES NO REPRESENTATION, CONDITION OR WARRANTY, EXPRESS OR IMPLIED, TO THE OWNERS OF THE SUB-FUND OR ANY MEMBER OF THE PUBLIC REGARDING THE ADVISABILITY OF INVESTING IN SECURITIES GENERALLY OR IN THE SUB-FUND PARTICULARLY OR THE ABILITY OF THE S&P WORLD FINANCIALS WEIGHTED & SCREENED INDEX TO TRACK THE PERFORMANCE OF CERTAIN FINANCIAL MARKETS AND/OR SECTIONS THEREOF AND/OR OF GROUPS OF ASSETS OR ASSET CLASSES. S&P'S ONLY RELATIONSHIP BETWEEN S&P AND AMUNDI IS THE LICENSING OF CERTAIN TRADEMARKS AND TRADE NAMES AND OF THE S&P WORLD FINANCIALS WEIGHTED & SCREENED INDEX, WHICH IS DETERMINED, COMPOSED AND CALCULATED BY S&P WITHOUT REGARD TO AMUNDI OR THE SUB-FUND. S&P HAS NO OBLIGATION TO TAKE INTO CONSIDERATION THE NEEDS OF AMUNDI OR OF INVESTORS IN DETERMINING, COMPOSING OR CALCULATING THE S&P WORLD FINANCIALS WEIGHTED & SCREENED INDEX. S&P IS NOT LIABLE FOR AND HAS NOT PARTICIPATED IN THE DETERMINATION OF THE SUB-FUND'S PRICES AND NAV, IN THE TIMING OF THE ISSUANCE OR SALE OF THE SUB-FUND OR IN THE DETERMINATION OR CALCULATION OF THE EQUATION BY WHICH THE SUB-FUND'S SHARES ARE CONVERTED INTO CASH. S&P HAS NO OBLIGATION OR LIABILITY IN CONNECTION WITH THE ADMINISTRATION, MARKETING, OR TRADING OF THE SUB-FUND.

S&P DOES NOT GUARANTEE THE ACCURACY AND/OR THE COMPLETENESS OF THE S&P WORLD FINANCIALS WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN AND S&P SHALL HAVE NO LIABILITY FOR ANY ERRORS, OMISSIONS, OR INTERRUPTIONS THEREIN. S&P MAKES NO WARRANTY, CONDITION OR REPRESENTATION, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY AMUNDI, INVESTORS, OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE S&P WORLD FINANCIALS WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN. S&P MAKES NO EXPRESS OR IMPLIED WARRANTIES, REPRESENTATIONS OR CONDITIONS, AND EXPRESSLY DISCLAIMS ALL WARRANTIES OR CONDITIONS OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE AND ANY OTHER EXPRESS OR IMPLIED WARRANTY OR CONDITION WITH RESPECT TO THE S&P WORLD FINANCIALS WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL S&P HAVE ANY LIABILITY FOR ANY SPECIAL, PUNITIVE, INDIRECT, OR CONSEQUENTIAL DAMAGES (INCLUDING LOST PROFITS) RESULTING FROM THE USE OF THE S&P WORLD FINANCIALS WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN, EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES

The Sub-Fund is designed for investors who understand the risks of the Sub-Fund and plan to invest for at least 5 years. The Sub-Fund may appeal to investors who:

- are interested in investment growth in the long term
- are looking to replicate the performance of the Index while accepting its associated risks and volatility

## Transaction details

**Business Day** Each weekday other than New Year's Day, Good Friday, Easter Monday, 1 May (Labour Day), Christmas Day and 26 December (or such other day as the Directors may from time to time determine subject to advance Shareholder notice).

**Transaction Day** Each Business Day will be a Transaction Day. However, Business Days when, in the sole determination of the Investment Manager, markets on which the Sub-Fund's Investments are listed or traded or markets relevant to the Index are closed and as a result of which a substantial portion of the Index may not be traded, shall not be Transaction Days. The days which are not Transaction Days for the current year, are available on <https://www.amundi.ie>. The Directors may determine such other day(s) to be Transaction Days from time to time where notified in advance to all Shareholders.

**Transaction Deadline** 18:30 (CET) on the Business Day prior to the relevant Transaction Day.

**Valuation Point** Close of business in the last relevant market on each Transaction Day.

**Settlement Date** Subscription monies or securities must be received within two Business Days following the relevant Transaction Day. Settlement of redemption proceeds or securities will normally be made within two Business Days following the relevant Transaction Day.

**NAV Publication Day** : Transaction Day +1

# AMUNDI S&P WORLD HEALTH CARE SCREENED UCITS ETF

## Investment Objective and Investment Policy

Sub-Fund: Amundi S&P World Health Care Screened UCITS ETF (the "Sub-Fund")

Index: The S&P World Health Care Weighted & Screened Index (the "Index")

The Sub-Fund is a financial product that promotes among other characteristics ESG characteristics pursuant to Article 8 of the Disclosure Regulation.

Information on how the Index is consistent with environmental, social and governance characteristics is contained under "Index Description".

### Investment Objective

To track the performance of the Index.

### Index Description

#### • General description of the Index

The Index is an equity index that measures the performance of eligible equity securities from the S&P World Health Care Index (the "Parent Index"). The Parent Index is designed to measure the performance of large and mid-cap health care companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Health care companies are identified by reference to the GICS. The health care sector includes health care providers and services, companies that manufacture and distribute health care equipment and supplies, and health care technology companies. It also includes companies involved in the research, development, production and marketing of pharmaceuticals and biotechnology products. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index. The Index is a net total return index, meaning that dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar
- Index Composition

The initial universe of the Index includes all securities that comprise its Parent Index.

Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
4. Companies that do not have an S&P Global ESG Score\* are excluded.
5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index
- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\*For more information on S&P Global ESG Score, UNGC score and ESG controversies, please refer to the Index methodology available on [www.spglobal.com/spdji/](https://www.spglobal.com/spdji/)

#### • Index Revision

The Index rebalancing is planned quarterly.

#### • Index Publication

The Index is calculated and published by Standard & Poor's ("S&P").

The Index is calculated by S&P using the official closing prices of stock exchanges on which the Index components are traded. The Index value is available via Bloomberg. At the date of the prospectus, the relevant ticker is: SPDSEHUN.

The performance tracked is the closing price of the Index.

The S&P index methodology, composition, rebalancing rules and additional information concerning the Index underlying components are available on <https://www.spglobal.com/spdji/en/supplemental-data/europe/>.

## Management Process

The Sub-Fund is managed according to a passive approach and 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 as further described below representing the Index constituents in a proportion extremely close to their proportion in the Index as further described in the section entitled "Replication Methods for Passively Managed Sub-Funds" of this Prospectus. With the exception of permitted investments in OTC option and swap financial derivative instruments (as further described in "Techniques and instruments on securities and Derivatives" below) and cash, the Sub-Fund's investments will be equity and Equity Linked Instruments which will be listed and traded on Regulated Markets. In order to replicate the Index, the Sub-Fund may invest up to 20% of its Net Asset Value in shares issued by the same body. This limit may be raised to 35% for a single issuer when exceptional market conditions apply (for example where the weighting of the issuer in the Index is increased as a result of the issuer's dominant market position or as a result of a merger).

The Sub-Fund integrates sustainability risks and takes into account principal adverse impacts of investments on sustainability factors in its investment process as outlined in more detail in section "Sustainable Investment" of this Prospectus and will not hold any securities of companies involved in the production or sale of controversial weapons, or companies in breach of international conventions on Human or Labor Rights, or companies involved in controversial industries: tobacco, thermal coal, nuclear weapons or unconventional oil and gas as defined in "Replication Methods for Passively Managed Sub-Funds". More information on the Taxonomy Regulation and this Sub-Fund is available in the section 'Sustainable Investment' in the Prospectus. Further disclosures in relation to the application of the Disclosure Regulation are set out in the Annex 1 – ESG Related Disclosures.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the Sub-Fund and the return of the Index. In normal market conditions, it is anticipated that the Sub-Fund will track the performance of the Index with a tracking error of up to 1%.

### Techniques and instruments on securities and Derivatives

In order to deal with inflows and outflows and also with some equity local market specificities (including market access, liquidity or local tax issues); the Investment Manager may invest in futures, options and swaps which are referable to equities which are comprised in the Index or are otherwise consistent with the Sub-Fund's Investment Objective. In this instance, the Sub-Fund may hold deposits while maintaining full exposure to the Index.

The Sub-Fund may enter into any efficient portfolio management techniques and instruments relating to transferable securities and money market instruments, such as securities lending arrangements and reverse repurchase and repurchase agreements for the purposes of efficient portfolio management as described and in compliance with the sections entitled

"Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Passively Managed Sub-Funds" of this Prospectus. In particular, such techniques and instruments may be used in order to generate additional income for the Sub-Fund.

The maximum and expected proportions of the Sub-Fund's assets that may be subject to SFTs are disclosed in the table entitled "Use of Securities Financing Transactions and Total Return Swaps".

**Base Currency :** Euro

**Investment Manager**

Amundi Asset Management

## Main Risks

See "Risk Descriptions" for more information.

### Risks relating to ordinary market conditions

The Sub-Fund may have higher volatility due to its exposure to equity markets.

Currency  
Derivatives  
Equity  
Hedging risk (Hedged Share Class)  
Listing market liquidity  
Investment fund  
Management  
Market  
ESG Risks  
Concentration

### Risks relating to unusual market conditions

Counterparty  
Operational  
Liquidity  
Standard practices

### Global exposure and calculation methodology

See "Global exposure and leverage" for more information

## Profile of a Typical Investor

## MAIN SHARE CLASSES AND FEES

Share Class	Currency	Dividend Policy (A) / (D)	Minimum Subscription Amount*	Minimum Redemption Amount*	Annual fees	
					Management (max)	Administration (max)
UCITS ETF Acc	EUR	(A)	USD 100,000	USD 100,000	0.08%	0.10%
UCITS ETF Dist	EUR	(D)	USD 100,000	USD 100,000	0.08%	0.10%

\* Those minimums are applied in USD or in the equivalent amount in the relevant share class currency

## Index provider disclaimer

THE AMUNDI S&P WORLD HEALTH CARE SCREENED UCITS ETF IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY STANDARD & POOR'S OR ITS AFFILIATES ("S&P"). S&P MAKES NO REPRESENTATION, CONDITION OR WARRANTY, EXPRESS OR IMPLIED, TO THE OWNERS OF THE SUB-FUND OR ANY MEMBER OF THE PUBLIC REGARDING THE ADVISABILITY OF INVESTING IN SECURITIES GENERALLY OR IN THE SUB-FUND PARTICULARLY OR THE ABILITY OF THE S&P WORLD HEALTH CARE WEIGHTED & SCREENED INDEX TO TRACK THE PERFORMANCE OF CERTAIN FINANCIAL MARKETS AND/OR SECTIONS THEREOF AND/OR OF GROUPS OF ASSETS OR ASSET CLASSES. S&P'S ONLY RELATIONSHIP BETWEEN S&P AND AMUNDI IS THE LICENSING OF CERTAIN TRADEMARKS AND TRADE NAMES AND OF THE S&P WORLD HEALTH CARE WEIGHTED & SCREENED INDEX, WHICH IS DETERMINED, COMPOSED AND CALCULATED BY S&P WITHOUT REGARD TO AMUNDI OR THE SUB-FUND. S&P HAS NO OBLIGATION TO TAKE INTO CONSIDERATION THE NEEDS OF AMUNDI OR OF INVESTORS IN DETERMINING, COMPOSING OR CALCULATING THE S&P WORLD HEALTH CARE WEIGHTED & SCREENED INDEX. S&P IS NOT LIABLE FOR AND HAS NOT PARTICIPATED IN THE DETERMINATION OF THE SUB-FUND'S PRICES AND NAV, IN THE TIMING OF THE ISSUANCE OR SALE OF THE SUB-FUND OR IN THE DETERMINATION OR CALCULATION OF THE EQUATION BY WHICH THE SUB-FUND'S SHARES ARE CONVERTED INTO CASH. S&P HAS NO OBLIGATION OR LIABILITY IN CONNECTION WITH THE ADMINISTRATION, MARKETING, OR TRADING OF THE SUB-FUND.

S&P DOES NOT GUARANTEE THE ACCURACY AND/OR THE COMPLETENESS OF THE S&P WORLD HEALTH CARE WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN AND S&P SHALL HAVE NO LIABILITY FOR ANY ERRORS, OMISSIONS, OR INTERRUPTIONS THEREIN. S&P MAKES NO WARRANTY, CONDITION OR REPRESENTATION, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY AMUNDI, INVESTORS, OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE S&P WORLD HEALTH CARE WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN. S&P MAKES NO EXPRESS OR IMPLIED WARRANTIES, REPRESENTATIONS OR CONDITIONS, AND EXPRESSLY DISCLAIMS ALL WARRANTIES OR CONDITIONS OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE AND ANY OTHER EXPRESS OR IMPLIED WARRANTY OR CONDITION WITH RESPECT TO THE S&P WORLD HEALTH CARE WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL S&P HAVE ANY LIABILITY FOR ANY SPECIAL, PUNITIVE, INDIRECT, OR CONSEQUENTIAL

The Sub-Fund is designed for investors who understand the risks of the Sub-Fund and plan to invest for at least 5 years. The Sub-Fund may appeal to investors who:

- are interested in investment growth in the long term
- are looking to replicate the performance of the Index while accepting its associated risks and volatility

## Transaction details

**Business Day** Each weekday other than New Year's Day, Good Friday, Easter Monday, 1 May (Labour Day), Christmas Day and 26 December (or such other day as the Directors may from time to time determine subject to advance Shareholder notice).

**Transaction Day** Each Business Day will be a Transaction Day. However, Business Days when, in the sole determination of the Investment Manager, markets on which the Sub-Fund's Investments are listed or traded, or markets relevant to the Index are closed and as a result of which a substantial portion of the Index may not be traded, shall not be Transaction Days. The days which are not Transaction Days for the current year, are available on <https://www.amundi.ie>. The Directors may determine such other day(s) to be Transaction Days from time to time where notified in advance to all Shareholders.

**Transaction Deadline** 18:30 (CET) on the Business Day prior to the relevant Transaction Day.

**Valuation Point** Close of business in the last relevant market on each Transaction Day.

**Settlement Date** Subscription monies or securities must be received within two Business Days following the relevant Transaction Day. Settlement of redemption proceeds or securities will normally be made within two Business Days following the relevant Transaction Day.

**NAV Publication Day : Transaction Day +1**

DAMAGES (INCLUDING LOST PROFITS) RESULTING FROM THE USE OF THE S&P WORLD HEALTH CARE WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN, EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES

# AMUNDI S&P WORLD INDUSTRIALS SCREENED UCITS ETF

## Investment Objective and Investment Policy

Sub-Fund: Amundi S&P World Industrials Screened UCITS ETF (the "Sub-Fund")

Index: The S&P World Industrials Weighted & Screened Index (the "Index")

The Sub-Fund is a financial product that promotes among other characteristics ESG characteristics pursuant to Article 8 of the Disclosure Regulation.

Information on how the Index is consistent with environmental, social and governance characteristics is contained under "Index Description".

### Investment Objective

To track the performance of the Index.

### Index Description

#### • General description of the Index

The Index is an equity index that measures the performance of eligible equity securities from the S&P World Industrials Index (the "Parent Index"). The Parent Index is designed to measure the performance of large and mid-cap industrials companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Industrials companies are identified by reference to the GICS. The industrial sector includes manufacturers and distributors of capital goods such as aerospace and defense, building products, electrical equipment and machinery and companies that offer construction and engineering services. It also includes providers of commercial and professional services including printing, environmental and facilities services, office services and supplies, security and alarm services, human resource and employment services, research and consulting services. It also includes companies that provide transportation services. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index. The Index is a net total return index, meaning that dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar
- Index Composition

The initial universe of the Index includes all securities that comprise its Parent Index.

Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
4. Companies that do not have an S&P Global ESG Score\* are excluded.
5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index
- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\*For more information on S&P Global ESG Score, UNGC score and ESG controversies, please refer to the Index methodology available on [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/)

#### • Index Revision

The Index rebalancing is planned quarterly.

#### • Index Publication

The Index is calculated and published by Standard & Poor's ("S&P").

The Index is calculated by S&P using the official closing prices of stock exchanges on which the Index components are traded. The Index value is available via Bloomberg. At the date of the prospectus, the relevant ticker is: SPDEIUN.

The performance tracked is the closing price of the Index.

The S&P index methodology, composition, rebalancing rules and additional information concerning the Index underlying components are available on <https://www.spglobal.com/spdji/en/supplemental-data/europe/>.

## Management Process

The Sub-Fund is managed according to a passive approach and 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 as further described below representing the Index constituents in a proportion extremely close to their proportion in the Index as further described in the section entitled "Replication Methods for Passively Managed Sub-Funds" of this Prospectus. With the exception of permitted investments in OTC option and swap financial derivative instruments (as further described in "Techniques and instruments on securities and Derivatives" below) and cash, the Sub-Fund's investments will be equity and Equity Linked Instruments which will be listed and traded on Regulated Markets. In order to replicate the Index, the Sub-Fund may invest up to 20% of its Net Asset Value in shares issued by the same body. This limit may be raised to 35% for a single issuer when exceptional market conditions apply (for example where the weighting of the issuer in the Index is increased as a result of the issuer's dominant market position or as a result of a merger).

The Sub-Fund integrates sustainability risks and takes into account principal adverse impacts of investments on sustainability factors in its investment process as outlined in more detail in section "Sustainable Investment" of this Prospectus and will not hold any securities of companies involved in the production or sale of controversial weapons, or companies in breach of international conventions on Human or Labor Rights, or companies involved in controversial industries: tobacco, thermal coal, nuclear weapons or unconventional oil and gas as defined in "Replication Methods for Passively Managed Sub-Funds". More information on the Taxonomy Regulation and this Sub-Fund is available in the section 'Sustainable Investment' in the Prospectus. Further disclosures in relation to the application of the Disclosure Regulation are set out in the Annex 1 – ESG Related Disclosures.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the Sub-Fund and the return of the Index. In normal market conditions, it is anticipated that the Sub-Fund will track the performance of the Index with a tracking error of up to 1%.

### Techniques and instruments on securities and Derivatives

In order to deal with inflows and outflows and also with some equity local market specificities (including market access, liquidity or local tax issues); the Investment Manager may invest in futures, options and swaps which are referable to equities which are comprised in the Index or are otherwise consistent with the Sub-Fund's Investment Objective. In this instance, the Sub-Fund may hold deposits while maintaining full exposure to the Index.

The Sub-Fund may enter into any efficient portfolio management techniques and instruments relating to transferable securities and

money market instruments, such as securities lending arrangements and reverse repurchase and repurchase agreements for the purposes of efficient portfolio management as described and in compliance with the sections entitled "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Passively Managed Sub-Funds" of this Prospectus. In particular, such techniques and instruments may be used in order to generate additional income for the Sub-Fund.

The maximum and expected proportions of the Sub-Fund's assets that may be subject to SFTs are disclosed in the table entitled "Use of Securities Financing Transactions and Total Return Swaps".

**Base Currency** : Euro

**Investment Manager**

Amundi Asset Management

## Main Risks

See "*Risk Descriptions*" for more information.

### Risks relating to ordinary market conditions

The Sub-Fund may have higher volatility due to its exposure to equity markets.

Currency  
Derivatives  
Equity  
Hedging risk (Hedged Share Class)  
Listing market liquidity  
Investment fund  
Management  
Market  
ESG Risks  
Concentration

### Risks relating to unusual market conditions

Counterparty  
Operational  
Liquidity  
Standard practices

### Global exposure and calculation methodology

See "*Global exposure and leverage*" for more information

## Profile of a Typical Investor

The Sub-Fund is designed for investors who understand the risks of the Sub-Fund and plan to invest for at least 5 years. The Sub-Fund may appeal to investors who:

- are interested in investment growth in the long term
- are looking to replicate the performance of the Index while accepting its associated risks and volatility

## Transaction details

**Business Day** Each weekday other than New Year's Day, Good Friday, Easter Monday, 1 May (Labour Day), Christmas Day and 26 December (or such other day as the Directors may from time to time determine subject to advance Shareholder notice).

**Transaction Day** Each Business Day will be a Transaction Day. However, Business Days when, in the sole determination of the Investment Manager, markets on which the Sub-Fund's Investments are listed or traded, or markets relevant to the Index are closed and as a result of which a substantial portion of the Index may not be traded, shall not be Transaction Days. The days which are not Transaction Days for the current year, are available on <https://www.amundi.ie>. The Directors may determine such other day(s) to be Transaction Days from time to time where notified in advance to all Shareholders.

**Transaction Deadline** 18:30 (CET) on the Business Day prior to the relevant Transaction Day.

**Valuation Point** Close of business in the last relevant market on each Transaction Day.

**Settlement Date** Subscription monies or securities must be

received within two Business Days following the relevant Transaction Day. Settlement of redemption proceeds or securities will normally be made within two Business Days following the relevant Transaction Day.

**NAV Publication Day** : Transaction Day +1

## MAIN SHARE CLASSES AND FEES

Share Class	Currency	Dividend Policy (A) / (D)	Minimum Subscription Amount*	Minimum Redemption Amount*	Annual fees	
					Management (max)	Administration (max)
UCITS ETF Acc	EUR	(A)	USD 100,000	USD 100,000	0.08%	0.10%
UCITS ETF Dist	EUR	(D)	USD 100,000	USD 100,000	0.08%	0.10%

\* Those minimums are applied in USD or in the equivalent amount in the relevant share class currency

### Index provider disclaimer

THE AMUNDI S&P WORLD INDUSTRIALS SCREENED UCITS ETF IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY STANDARD & POOR'S OR ITS AFFILIATES ("S&P"). S&P MAKES NO REPRESENTATION, CONDITION OR WARRANTY, EXPRESS OR IMPLIED, TO THE OWNERS OF THE SUB-FUND OR ANY MEMBER OF THE PUBLIC REGARDING THE ADVISABILITY OF INVESTING IN SECURITIES GENERALLY OR IN THE SUB-FUND PARTICULARLY OR THE ABILITY OF THE S&P WORLD INDUSTRIALS WEIGHTED & SCREENED INDEX TO TRACK THE PERFORMANCE OF CERTAIN FINANCIAL MARKETS AND/OR SECTIONS THEREOF AND/OR OF GROUPS OF ASSETS OR ASSET CLASSES. S&P'S ONLY RELATIONSHIP BETWEEN S&P AND AMUNDI IS THE LICENSING OF CERTAIN TRADEMARKS AND TRADE NAMES AND OF THE S&P WORLD INDUSTRIALS WEIGHTED & SCREENED INDEX, WHICH IS DETERMINED, COMPOSED AND CALCULATED BY S&P WITHOUT REGARD TO AMUNDI OR THE SUB-FUND. S&P HAS NO OBLIGATION TO TAKE INTO CONSIDERATION THE NEEDS OF AMUNDI OR OF INVESTORS IN DETERMINING, COMPOSING OR CALCULATING THE S&P WORLD INDUSTRIALS WEIGHTED & SCREENED INDEX. S&P IS NOT LIABLE FOR AND HAS NOT PARTICIPATED IN THE DETERMINATION OF THE SUB-FUND'S PRICES AND NAV, IN THE TIMING OF THE ISSUANCE OR SALE OF THE SUB-FUND OR IN THE DETERMINATION OR CALCULATION OF THE EQUATION BY WHICH THE SUB-FUND'S SHARES ARE CONVERTED INTO CASH. S&P HAS NO OBLIGATION OR LIABILITY IN CONNECTION WITH THE ADMINISTRATION, MARKETING, OR TRADING OF THE SUB-FUND.

S&P DOES NOT GUARANTEE THE ACCURACY AND/OR THE COMPLETENESS OF THE S&P WORLD INDUSTRIALS WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN AND S&P SHALL HAVE NO LIABILITY FOR ANY ERRORS, OMISSIONS, OR INTERRUPTIONS THEREIN. S&P MAKES NO WARRANTY, CONDITION OR REPRESENTATION, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY AMUNDI, INVESTORS, OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE S&P WORLD INDUSTRIALS WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN. S&P MAKES NO EXPRESS OR IMPLIED WARRANTIES, REPRESENTATIONS OR CONDITIONS, AND EXPRESSLY DISCLAIMS ALL WARRANTIES OR CONDITIONS OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE AND ANY OTHER EXPRESS OR IMPLIED WARRANTY OR CONDITION WITH RESPECT TO THE S&P WORLD INDUSTRIALS WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL S&P HAVE ANY LIABILITY FOR ANY SPECIAL, PUNITIVE, INDIRECT, OR CONSEQUENTIAL DAMAGES (INCLUDING LOST PROFITS) RESULTING FROM THE USE OF THE S&P WORLD INDUSTRIALS WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN, EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES

# AMUNDI S&P WORLD INFORMATION TECHNOLOGY SCREENED UCITS ETF

## Investment Objective and Investment Policy

Sub-Fund: Amundi S&P World Information Technology Screened UCITS ETF (the "Sub-Fund")

Index: The S&P World Information Technology Weighted & Screened Index (the "Index")

The Sub-Fund is a financial product that promotes among other characteristics ESG characteristics pursuant to Article 8 of the Disclosure Regulation.

Information on how the Index is consistent with environmental, social and governance characteristics is contained under "Index Description".

### Investment Objective

To track the performance of the Index.

### Index Description

- General description of the Index

The Index is an equity index that measures the performance of eligible equity securities from the S&P World Information Technology Index (the "Parent Index"). The Parent Index is designed to measure the performance of large and mid-cap information technology companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Information technology companies are identified by reference to the GICS. The information technology sector comprises companies that offer software and information technology services, manufacturers and distributors of technology hardware and equipment such as communications equipment, cellular phones, computers, electronic equipment, and semiconductors. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index. The Index is a net total return index, meaning that dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar
- Index Composition

The initial universe of the Index includes all securities that comprise its Parent Index.

Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
4. Companies that do not have an S&P Global ESG\* are excluded.
5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index
- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\*For more information on S&P Global ESG Score, UNGC score and ESG controversies, please refer to the Index methodology available on [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/)

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by Standard & Poor's ("S&P").

The Index is calculated by S&P using the official closing prices of stock exchanges on which the Index components are traded. The Index value is available via Bloomberg. At the date of the prospectus, the relevant ticker is: SPDSETUN.

The performance tracked is the closing price of the Index.

The S&P index methodology, composition, rebalancing rules and additional information concerning the Index underlying components are available on <https://www.spglobal.com/spdji/en/supplemental-data/europe/>.

## Management Process

The Sub-Fund is managed according to a passive approach and 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 as further described below representing the Index constituents in a proportion extremely close to their proportion in the Index as further described in the section entitled "Replication Methods for Passively Managed Sub-Funds" of this Prospectus. With the exception of permitted investments in OTC option and swap financial derivative instruments (as further described in "Techniques and instruments on securities and Derivatives" below) and cash, the Sub-Fund's investments will be equity and Equity Linked Instruments which will be listed and traded on Regulated Markets. In order to replicate the Index, the Sub-Fund may invest up to 20% of its Net Asset Value in shares issued by the same body. This limit may be raised to 35% for a single issuer when exceptional market conditions apply (for example where the weighting of the issuer in the Index is increased as a result of the issuer's dominant market position or as a result of a merger).

The Sub-Fund integrates sustainability risks and takes into account principal adverse impacts of investments on sustainability factors in its investment process as outlined in more detail in section "Sustainable Investment" of this Prospectus and will not hold any securities of companies involved in the production or sale of controversial weapons, or companies in breach of international conventions on Human or Labor Rights, or companies involved in controversial industries: tobacco, thermal coal, nuclear weapons or unconventional oil and gas as defined in "Replication Methods for Passively Managed Sub-Funds". More information on the Taxonomy Regulation and this Sub-Fund is available in the section 'Sustainable Investment' in the Prospectus. Further disclosures in relation to the application of the Disclosure Regulation are set out in the Annex 1 – ESG Related Disclosures.

## Tracking Error

The tracking error measures the volatility of the difference between the return of the Sub-Fund and the return of the Index. In normal market conditions, it is anticipated that the Sub-Fund will track the performance of the Index with a tracking error of up to 1%.

### Techniques and instruments on securities and Derivatives

In order to deal with inflows and outflows and also with some equity local market specificities (including market access, liquidity or local tax issues); the Investment Manager may invest in futures, options and swaps which are referable to equities which are comprised in the Index or are otherwise consistent with the Sub-Fund's Investment Objective. In this instance, the Sub-Fund may hold deposits while maintaining full exposure to the Index.

The Sub-Fund may enter into any efficient portfolio management techniques and instruments relating to transferable securities and money market instruments, such as securities lending arrangements and reverse repurchase and repurchase agreements for the purposes of efficient portfolio management as described and in compliance with the sections entitled "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Passively Managed Sub-Funds" of this Prospectus. In particular, such techniques and instruments may be used in order to generate additional income for the Sub-Fund.

The maximum and expected proportions of the Sub-Fund's assets that may be subject to SFTs are disclosed in the table entitled "Use of Securities Financing Transactions and Total Return Swaps".

**Base Currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

See "Risk Descriptions" for more information.

### Risks relating to ordinary market conditions

The Sub-Fund may have higher volatility due to its exposure to equity markets.

Currency  
Derivatives  
Equity  
Hedging risk (Hedged Share Class)  
Listing market liquidity  
Investment fund  
Management  
Market  
ESG Risks  
Concentration

### Risks relating to unusual market conditions

Counterparty  
Operational  
Liquidity  
Standard practices

### Global exposure and calculation methodology

See "Global exposure and leverage" for more information

## Profile of a Typical Investor

## MAIN SHARE CLASSES AND FEES

The Sub-Fund is designed for investors who understand the risks of the Sub-Fund and plan to invest for at least 5 years. The Sub-Fund may appeal to investors who:

- are interested in investment growth in the long term
- are looking to replicate the performance of the Index while accepting its associated risks and volatility

## Transaction details

**Business Day** Each weekday other than New Year's Day, Good Friday, Easter Monday, 1 May (Labour Day), Christmas Day and 26 December (or such other day as the Directors may from time to time determine subject to advance Shareholder notice).

**Transaction Day** Each Business Day will be a Transaction Day. However, Business Days when, in the sole determination of the Investment Manager, markets on which the Sub-Fund's Investments are listed or traded, or markets relevant to the Index are closed and as a result of which a substantial portion of the Index may not be traded, shall not be Transaction Days. The days which are not Transaction Days for the current year, are available on <https://www.amundi.ie>. The Directors may determine such other day(s) to be Transaction Days from time to time where notified in advance to all Shareholders.

**Transaction Deadline** 18:30 (CET) on the Business Day prior to the relevant Transaction Day.

**Valuation Point** Close of business in the last relevant market on each Transaction Day.

**Settlement Date** Subscription monies or securities must be received within two Business Days following the relevant Transaction Day. Settlement of redemption proceeds or securities will normally be made within two Business Days following the relevant Transaction Day.

**NAV Publication Day : Transaction Day +1**

					Annual fees	
Share Class	Currency	Dividend Policy (A) / (D)	Minimum Subscription Amount*	Minimum Redemption Amount*	Management (max)	Administration (max)
UCITS ETF Acc	EUR	(A)	USD 100,000	USD 100,000	0.08%	0.10%

UCITS ETF Dist	EUR	(D)	USD 100,000	USD 100,000	0.08%	0.10%
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\* Those minimums are applied in USD or in the equivalent amount in the relevant share class currency

## Index provider disclaimer

THE AMUNDI S&P WORLD INFORMATION TECHNOLOGY SCREENED UCITS ETF IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY STANDARD & POOR'S OR ITS AFFILIATES ("S&P"). S&P MAKES NO REPRESENTATION, CONDITION OR WARRANTY, EXPRESS OR IMPLIED, TO THE OWNERS OF THE SUB-FUND OR ANY MEMBER OF THE PUBLIC REGARDING THE ADVISABILITY OF INVESTING IN SECURITIES GENERALLY OR IN THE SUB-FUND PARTICULARLY OR THE ABILITY OF THE S&P WORLD INFORMATION TECHNOLOGY WEIGHTED & SCREENED INDEX TO TRACK THE PERFORMANCE OF CERTAIN FINANCIAL MARKETS AND/OR SECTIONS THEREOF AND/OR OF GROUPS OF ASSETS OR ASSET CLASSES. S&P'S ONLY RELATIONSHIP BETWEEN S&P AND AMUNDI IS THE LICENSING OF CERTAIN TRADEMARKS AND TRADE NAMES AND OF THE S&P WORLD INFORMATION TECHNOLOGY WEIGHTED & SCREENED INDEX, WHICH IS DETERMINED, COMPOSED AND CALCULATED BY S&P WITHOUT REGARD TO AMUNDI OR THE SUB-FUND. S&P HAS NO OBLIGATION TO TAKE INTO CONSIDERATION THE NEEDS OF AMUNDI OR OF INVESTORS IN DETERMINING, COMPOSING OR CALCULATING THE S&P WORLD INFORMATION TECHNOLOGY WEIGHTED & SCREENED INDEX. S&P IS NOT LIABLE FOR AND HAS NOT PARTICIPATED IN THE DETERMINATION OF THE SUB-FUND'S PRICES AND NAV, IN THE TIMING OF THE ISSUANCE OR SALE OF THE SUB-FUND OR IN THE DETERMINATION OR CALCULATION OF THE EQUATION BY WHICH THE SUB-FUND'S SHARES ARE CONVERTED INTO CASH. S&P HAS NO OBLIGATION OR LIABILITY IN CONNECTION WITH THE ADMINISTRATION, MARKETING, OR TRADING OF THE SUB-FUND.

S&P DOES NOT GUARANTEE THE ACCURACY AND/OR THE COMPLETENESS OF THE S&P WORLD INFORMATION TECHNOLOGY WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN AND S&P SHALL HAVE NO LIABILITY FOR ANY ERRORS, OMISSIONS, OR INTERRUPTIONS THEREIN. S&P MAKES NO WARRANTY, CONDITION OR REPRESENTATION, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY AMUNDI, INVESTORS, OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE S&P WORLD INFORMATION TECHNOLOGY WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN. S&P MAKES NO EXPRESS OR IMPLIED WARRANTIES, REPRESENTATIONS OR CONDITIONS, AND EXPRESSLY DISCLAIMS ALL WARRANTIES OR CONDITIONS OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE AND ANY OTHER EXPRESS OR IMPLIED WARRANTY OR CONDITION WITH RESPECT TO THE S&P WORLD INFORMATION TECHNOLOGY WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL S&P HAVE ANY LIABILITY FOR ANY SPECIAL, PUNITIVE, INDIRECT, OR CONSEQUENTIAL DAMAGES (INCLUDING LOST PROFITS) RESULTING FROM THE USE OF THE S&P WORLD INFORMATION TECHNOLOGY WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN, EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.

# AMUNDI S&P WORLD MATERIALS SCREENED UCITS ETF

## Investment Objective and Investment Policy

Sub-Fund: Amundi S&P World Materials Screened UCITS ETF (the "Sub-Fund")

Index: The S&P World Materials Weighted & Screened Index (the "Index")

The Sub-Fund is a financial product that promotes among other characteristics ESG characteristics pursuant to Article 8 of the Disclosure Regulation.

Information on how the Index is consistent with environmental, social and governance characteristics is contained under "Index Description".

### Investment Objective

To track the performance of the Index.

### Index Description

- General description of the Index

The Index is an equity index that measures the performance of eligible equity securities from the S&P World Materials Index (the "Parent Index"). The Parent Index is designed to measure the performance of large and mid-cap materials companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Materials companies are identified by reference to the GICS. The material sector includes companies that manufacture chemicals, construction materials, glass, paper, forest products and related packaging products, and metals, minerals and mining companies, including producers of steel. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index. The Index is a net total return index, meaning that dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar
- Index Composition

The initial universe of the Index includes all securities that comprise its Parent Index.

Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
4. Companies that do not have an S&P Global ESG Score\* are excluded.
5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index

- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\*For more information on S&P Global ESG Score, UNGC score and ESG controversies, please refer to the Index methodology available on [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/)

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by Standard & Poor's ("S&P").

The Index is calculated by S&P using the official closing prices of stock exchanges on which the Index components are traded. The Index value is available via Bloomberg. At the date of the prospectus, the relevant ticker is: SPDSEMUN.

The performance tracked is the closing price of the Index.

The S&P index methodology, composition, rebalancing rules and additional information concerning the Index underlying components are available on <https://www.spglobal.com/spdji/en/supplemental-data/europe/>.

## Management Process

The Sub-Fund is managed according to a passive approach and 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 as further described below representing the Index constituents in a proportion extremely close to their proportion in the Index as further described in the section entitled "Replication Methods for Passively Managed Sub-Funds" of this Prospectus. With the exception of permitted investments in OTC option and swap financial derivative instruments (as further described in "Techniques and instruments on securities and Derivatives" below) and cash, the Sub-Fund's investments will be equity and Equity Linked Instruments which will be listed and traded on Regulated Markets. In order to replicate the Index, the Sub-Fund may invest up to 20% of its Net Asset Value in shares issued by the same body. This limit may be raised to 35% for a single issuer when exceptional market conditions apply (for example where the weighting of the issuer in the Index is increased as a result of the issuer's dominant market position or as a result of a merger).

The Sub-Fund integrates sustainability risks and takes into account principal adverse impacts of investments on sustainability factors in its investment process as outlined in more detail in section "Sustainable Investment" of this Prospectus and will not hold any securities of companies involved in the production or sale of controversial weapons, or companies in breach of international conventions on Human or Labor Rights, or companies involved in controversial industries: tobacco, thermal coal, nuclear weapons or unconventional oil and gas as defined in "Replication Methods for Passively Managed Sub-Funds". More information on the Taxonomy Regulation and this Sub-Fund is available in the section 'Sustainable Investment' in the Prospectus. Further disclosures in relation to the application of the Disclosure Regulation are set out in the Annex 1 – ESG Related Disclosures.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the Sub-Fund and the return of the Index. In normal market conditions, it is anticipated that the Sub-Fund will track the performance of the Index with a tracking error of up to 1%.

## Techniques and instruments on securities and Derivatives

In order to deal with inflows and outflows and also with some equity local market specificities (including market access, liquidity or local tax issues); the Investment Manager may invest in futures, options and swaps which are referable to equities which are comprised in the Index or are otherwise consistent with the Sub-Fund's Investment Objective. In this instance, the Sub-Fund may hold deposits while maintaining full exposure to the Index.

The Sub-Fund may enter into any efficient portfolio management techniques and instruments relating to transferable securities and money market instruments, such as securities lending arrangements

and reverse repurchase and repurchase agreements for the purposes of efficient portfolio management as described and in compliance with the sections entitled "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Passively Managed Sub-Funds" of this Prospectus. In particular, such techniques and instruments may be used in order to generate additional income for the Sub-Fund.

The maximum and expected proportions of the Sub-Fund's assets that may be subject to SFTs are disclosed in the table entitled "Use of Securities Financing Transactions and Total Return Swaps".

**Base Currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

See "Risk Descriptions" for more information.

### Risks relating to ordinary market conditions

The Sub-Fund may have higher volatility due to its exposure to equity markets.

Currency

Derivatives

Equity

Hedging risk (Hedged Share Class)

Listing market liquidity

Investment fund

Management

Market

ESG Risks

Concentration

### Risks relating to unusual market conditions

## MAIN SHARE CLASSES AND FEES

					Annual fees	
Share Class	Currency	Dividend Policy (A) / (D)	Minimum Subscription Amount*	Minimum Redemption Amount*	Management (max)	Administration (max)
UCITS ETF Acc	EUR	(A)	USD 100,000	USD 100,000	0.08%	0.10%
UCITS ETF Dist	EUR	(D)	USD 100,000	USD 100,000	0.08%	0.10%

\* Those minimums are applied in USD or in the equivalent amount in the relevant share class currency

## Index provider disclaimer

THE AMUNDI S&P WORLD MATERIALS SCREENED UCITS ETF IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY STANDARD & POOR'S OR ITS AFFILIATES ("S&P"). S&P MAKES NO REPRESENTATION, CONDITION OR WARRANTY, EXPRESS OR IMPLIED, TO THE OWNERS OF THE SUB-FUND OR ANY MEMBER OF THE PUBLIC REGARDING THE ADVISABILITY OF INVESTING IN SECURITIES GENERALLY OR IN THE SUB-FUND PARTICULARLY OR THE ABILITY OF THE S&P WORLD MATERIALS WEIGHTED & SCREENED INDEX TO TRACK THE PERFORMANCE OF CERTAIN FINANCIAL MARKETS AND/OR SECTIONS THEREOF AND/OR OF GROUPS OF ASSETS OR ASSET CLASSES. S&P'S ONLY RELATIONSHIP BETWEEN S&P AND AMUNDI IS THE LICENSING OF CERTAIN TRADEMARKS AND TRADE NAMES AND OF THE S&P WORLD MATERIALS WEIGHTED & SCREENED INDEX, WHICH IS DETERMINED, COMPOSED AND CALCULATED BY S&P WITHOUT REGARD TO AMUNDI OR THE SUB-FUND. S&P HAS NO OBLIGATION TO TAKE INTO CONSIDERATION THE NEEDS OF AMUNDI OR OF INVESTORS IN DETERMINING, COMPOSING

Counterparty  
Operational  
Liquidity  
Standard practices

### Global exposure and calculation methodology

See "Global exposure and leverage" for more information

## Profile of a Typical Investor

The Sub-Fund is designed for investors who understand the risks of the Sub-Fund and plan to invest for at least 5 years. The Sub-Fund may appeal to investors who:

- are interested in investment growth in the long term
- are looking to replicate the performance of the Index while accepting its associated risks and volatility

## Transaction details

**Business Day** Each weekday other than New Year's Day, Good Friday, Easter Monday, 1 May (Labour Day), Christmas Day and 26 December (or such other day as the Directors may from time to time determine subject to advance Shareholder notice).

**Transaction Day** Each Business Day will be a Transaction Day. However, Business Days when, in the sole determination of the Investment Manager, markets on which the Sub-Fund's Investments are listed or traded, or markets relevant to the Index are closed and as a result of which a substantial portion of the Index may not be traded, shall not be Transaction Days. The days which are not Transaction Days for the current year, are available on <https://www.amundi.ie>. The Directors may determine such other day(s) to be Transaction Days from time to time where notified in advance to all Shareholders.

**Transaction Deadline** 18:30 (CET) on the Business Day prior to the relevant Transaction Day.

**Valuation Point** Close of business in the last relevant market on each Transaction Day.

**Settlement Date** Subscription monies or securities must be received within two Business Days following the relevant Transaction Day. Settlement of redemption proceeds or securities will normally be made within two Business Days following the relevant Transaction Day.

**NAV Publication Day : Transaction Day +1**

OR CALCULATING THE S&P WORLD MATERIALS WEIGHTED & SCREENED INDEX. S&P IS NOT LIABLE FOR AND HAS NOT PARTICIPATED IN THE DETERMINATION OF THE SUB-FUND'S PRICES AND NAV, IN THE TIMING OF THE ISSUANCE OR SALE OF THE SUB-FUND OR IN THE DETERMINATION OR CALCULATION OF THE EQUATION BY WHICH THE SUB-FUND'S SHARES ARE CONVERTED INTO CASH. S&P HAS NO OBLIGATION OR LIABILITY IN CONNECTION WITH THE ADMINISTRATION, MARKETING, OR TRADING OF THE SUB-FUND.

S&P DOES NOT GUARANTEE THE ACCURACY AND/OR THE COMPLETENESS OF THE S&P WORLD MATERIALS WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN AND S&P SHALL HAVE NO LIABILITY FOR ANY ERRORS, OMISSIONS, OR INTERRUPTIONS THEREIN. S&P MAKES NO WARRANTY, CONDITION OR REPRESENTATION, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY AMUNDI, INVESTORS, OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE S&P WORLD MATERIALS WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN. S&P MAKES NO EXPRESS OR IMPLIED WARRANTIES, REPRESENTATIONS OR CONDITIONS, AND EXPRESSLY DISCLAIMS ALL WARRANTIES OR CONDITIONS OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE AND ANY OTHER EXPRESS OR IMPLIED WARRANTY OR CONDITION WITH RESPECT TO THE S&P WORLD MATERIALS WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL S&P HAVE ANY LIABILITY FOR ANY SPECIAL, PUNITIVE, INDIRECT, OR CONSEQUENTIAL DAMAGES (INCLUDING LOST PROFITS) RESULTING FROM THE USE OF THE S&P WORLD MATERIALS WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN, EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES

# AMUNDI S&P WORLD UTILITIES SCREENED UCITS ETF

## Investment Objective and Investment Policy

Sub-Fund: Amundi S&P World Utilities Screened UCITS ETF (the "Sub-Fund")

Index: The S&P World Utilities Weighted & Screened Index (the "Index")

The Sub-Fund is a financial product that promotes among other characteristics ESG characteristics pursuant to Article 8 of the Disclosure Regulation.

Information on how the Index is consistent with environmental, social and governance characteristics is contained under "Index Description".

### Investment Objective

To track the performance of the Index.

### Index Description

#### • General description of the Index

The Index is an equity index that measures the performance of eligible equity securities from the S&P World Utilities Index (the "Parent Index"). The Parent Index is designed to measure the performance of large and mid-cap utilities companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Utilities companies are identified by reference to the GICS. The utilities sector comprises utility companies such as electric, gas and water utilities. It also includes independent power producers and energy traders and companies that engage in generation and distribution of electricity using renewable sources. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index. The Index is a net total return index, meaning that dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar
- Index Composition

The initial universe of the Index includes all securities that comprise its Parent Index.

Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
4. Companies that do not have an S&P Global ESG Score\* are excluded.
5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index
- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\*For more information on S&P Global ESG Score, UNGC score and ESG controversies, please refer to the Index methodology available on [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/).

#### • Index Revision

The Index rebalancing is planned quarterly.

#### • Index Publication

The Index is calculated and published by Standard & Poor's ("S&P").

The Index is calculated by S&P using the official closing prices of stock exchanges on which the Index components are traded. The Index value is available via Bloomberg. At the date of the prospectus, the relevant ticker is: SPDSEUUN.

The performance tracked is the closing price of the Index.

The S&P index methodology, composition, rebalancing rules and additional information concerning the Index underlying components are available on <https://www.spglobal.com/spdji/en/supplemental-data/europe/>

## Management Process

The Sub-Fund is managed according to a passive approach and 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 as further described below representing the Index constituents in a proportion extremely close to their proportion in the Index as further described in the section entitled "Replication Methods for Passively Managed Sub-Funds" of this Prospectus. With the exception of permitted investments in OTC option and swap financial derivative instruments (as further described in "Techniques and Instruments on securities and Derivatives" below) and cash, the Sub-Fund's investments will be equity and Equity Linked Instruments which will be listed and traded on Regulated Markets. In order to replicate the Index, the Sub-Fund may invest up to 20% of its Net Asset Value in shares issued by the same body. This limit may be raised to 35% for a single issuer when exceptional market conditions apply (for example where the weighting of the issuer in the Index is increased as a result of the issuer's dominant market position or as a result of a merger).

The Sub-Fund integrates sustainability risks and takes into account principal adverse impacts of investments on sustainability factors in its investment process as outlined in more detail in section "Sustainable Investment" of this Prospectus and will not hold any securities of companies involved in the production or sale of controversial weapons, or companies in breach of international conventions on Human or Labor Rights, or companies involved in controversial industries: tobacco, thermal coal, nuclear weapons or unconventional oil and gas as defined in "Replication Methods for Passively Managed Sub-Funds". More information on the Taxonomy Regulation and this Sub-Fund is available in the section 'Sustainable Investment' in the Prospectus. Further disclosures in relation to the application of the Disclosure Regulation are set out in the Annex 1 – ESG Related Disclosures.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the Sub-Fund and the return of the Index. In normal market conditions, it is anticipated that the Sub-Fund will track the performance of the Index with a tracking error of up to 1%.

### Techniques and instruments on securities and Derivatives

In order to deal with inflows and outflows and also with some equity local market specificities (including market access, liquidity

or local tax issues); the Investment Manager may invest in futures, options and swaps which are referable to equities which are comprised in the Index or are otherwise consistent with the Sub-Fund's Investment Objective. In this instance, the Sub-Fund may hold deposits while maintaining full exposure to the Index.

The Sub-Fund may enter into any efficient portfolio management techniques and instruments relating to transferable securities and money market instruments, such as securities lending arrangements and reverse repurchase and repurchase agreements for the purposes of efficient portfolio management as described and in compliance with the sections entitled "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Passively Managed Sub-Funds" of this Prospectus. In particular, such techniques and instruments may be used in order to generate additional income for the Sub-Fund.

The maximum and expected proportions of the Sub-Fund's assets that may be subject to SFTs are disclosed in the table entitled "Use of Securities Financing Transactions and Total Return Swaps".

**Base Currency :** Euro

#### Investment Manager

Amundi Asset Management

### Main Risks

See "Risk Descriptions" for more information.

#### Risks relating to ordinary market conditions

The Sub-Fund may have higher volatility due to its exposure to equity markets.

Currency  
Derivatives  
Equity  
Hedging risk (Hedged Share Class)  
Listing market liquidity  
Investment fund  
Management  
Market  
ESG Risks  
Concentration

#### Risks relating to unusual market conditions

Counterparty

Operational  
Liquidity  
Standard practices

#### Global exposure and calculation methodology

See "Global exposure and leverage" for more information

### Profile of a Typical Investor

The Sub-Fund is designed for investors who understand the risks of the Sub-Fund and plan to invest for at least 5 years. The Sub-Fund may appeal to investors who:

- are interested in investment growth in the long term
- are looking to replicate the performance of the Index while accepting its associated risks and volatility

### Transaction details

**Business Day** Each weekday other than New Year's Day, Good Friday, Easter Monday, 1 May (Labour Day), Christmas Day and 26 December (or such other day as the Directors may from time to time determine subject to advance Shareholder notice).

**Transaction Day** Each Business Day will be a Transaction Day. However, Business Days when, in the sole determination of the Investment Manager, markets on which the Sub-Fund's Investments are listed or traded, or markets relevant to the Index are closed and as a result of which a substantial portion of the Index may not be traded, shall not be Transaction Days. The days which are not Transaction Days for the current year, are available on <https://www.amundi.ie>. The Directors may determine such other day(s) to be Transaction Days from time to time where notified in advance to all Shareholders.

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**Valuation Point** Close of business in the last relevant market on each Transaction Day.

**Settlement Date** Subscription monies or securities must be received within two Business Days following the relevant Transaction Day. Settlement of redemption proceeds or securities will normally be made within two Business Days following the relevant Transaction Day.

**NAV Publication Day : Transaction Day +1**

## MAIN SHARE CLASSES AND FEES

Share Class	Currency	Dividend Policy (A) / (D)	Minimum Subscription Amount*	Minimum Redemption Amount*	Annual fees	
					Management (max)	Administration (max)
UCITS ETF Acc	EUR	(A)	USD 100,000	USD 100,000	0.08%	0.10%
UCITS ETF Dist	EUR	(D)	USD 100,000	USD 100,000	0.08%	0.10%

\* Those minimums are applied in USD or in the equivalent amount in the relevant share class currency

### Index provider disclaimer

THE AMUNDI S&P WORLD UTILITIES SCREENED UCITS ETF IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY STANDARD & POOR'S OR ITS AFFILIATES ("S&P"). S&P MAKES NO REPRESENTATION, CONDITION OR WARRANTY, EXPRESS OR IMPLIED, TO THE OWNERS OF THE SUB-FUND OR ANY MEMBER OF THE PUBLIC REGARDING THE ADVISABILITY OF INVESTING IN SECURITIES GENERALLY OR IN THE SUB-FUND PARTICULARLY OR THE ABILITY OF THE S&P WORLD UTILITIES WEIGHTED & SCREENED INDEX TO TRACK THE PERFORMANCE OF CERTAIN FINANCIAL MARKETS AND/OR SECTIONS THEREOF AND/OR OF GROUPS OF ASSETS OR ASSET CLASSES. S&P'S ONLY RELATIONSHIP BETWEEN S&P AND AMUNDI IS THE LICENSING OF CERTAIN TRADEMARKS AND TRADE NAMES AND OF THE S&P WORLD UTILITIES WEIGHTED & SCREENED INDEX, WHICH IS DETERMINED, COMPOSED AND CALCULATED BY S&P WITHOUT REGARD TO AMUNDI OR THE SUB-FUND. S&P HAS NO OBLIGATION TO TAKE INTO CONSIDERATION THE NEEDS OF AMUNDI OR OF INVESTORS IN DETERMINING, COMPOSING OR CALCULATING THE S&P WORLD UTILITIES WEIGHTED & SCREENED INDEX. S&P IS NOT LIABLE FOR AND HAS NOT PARTICIPATED IN THE DETERMINATION OF THE SUB-FUND'S PRICES AND NAV, IN THE TIMING OF THE

ISSUANCE OR SALE OF THE SUB-FUND OR IN THE DETERMINATION OR CALCULATION OF THE EQUATION BY WHICH THE SUB-FUND'S SHARES ARE CONVERTED INTO CASH. S&P HAS NO OBLIGATION OR LIABILITY IN CONNECTION WITH THE ADMINISTRATION, MARKETING, OR TRADING OF THE SUB-FUND.

S&P DOES NOT GUARANTEE THE ACCURACY AND/OR THE COMPLETENESS OF THE S&P WORLD UTILITIES WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN AND S&P SHALL HAVE NO LIABILITY FOR ANY ERRORS, OMISSIONS, OR INTERRUPTIONS THEREIN. S&P MAKES NO WARRANTY, CONDITION OR REPRESENTATION, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY AMUNDI, INVESTORS, OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE S&P WORLD UTILITIES WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN. S&P MAKES NO EXPRESS OR IMPLIED WARRANTIES, REPRESENTATIONS OR CONDITIONS, AND EXPRESSLY DISCLAIMS ALL WARRANTIES OR CONDITIONS OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE AND ANY OTHER EXPRESS OR IMPLIED WARRANTY OR CONDITION WITH RESPECT TO THE S&P WORLD UTILITIES WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL S&P HAVE ANY LIABILITY FOR ANY SPECIAL, PUNITIVE, INDIRECT, OR CONSEQUENTIAL DAMAGES (INCLUDING LOST PROFITS) RESULTING FROM THE USE OF THE S&P WORLD UTILITIES WEIGHTED & SCREENED INDEX OR ANY DATA INCLUDED THEREIN, EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGE

Template pre-contractual disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

**Product name:** Amundi S&P World Communication Services Screened UCITS ETF  
**Legal entity identifier:** 213800MUCC8T65PPGV54

## Environmental and/or social characteristics

### Does this financial product have a sustainable investment objective?



Yes



x

No



It will make a minimum of **sustainable investments with an environmental objective**: \_\_\_%



in economic activities that qualify as environmentally sustainable under the EU Taxonomy



in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



It will make a minimum of **sustainable investments with a social objective**: \_\_\_%



It **promotes Environmental/Social (E/S) characteristics** and while it does not have as its objective a sustainable investment, it will have a minimum proportion of 10% of sustainable investments



with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy



with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy



with a social objective



It promotes E/S characteristics, but **will not make any sustainable investments**



### What environmental and/or social characteristics are promoted by this financial product?

The Sub-Fund seeks to promote the following environmental and social characteristics:

- 1) reduction of carbon emission intensity; and
- 2) reduction in the production of controversial and nuclear weapons; and
- 3) reduction in environmental harm derived from oil sands, thermal coal and unconventional oil and gas business activities.

The Sub-Fund promotes these environmental and social characteristics through the replication of the S&P World Communication Services Weighted & Screened Index (the "Index") that integrates an environmental, social and governance ("ESG") rating. The Index is selected and weighted by applying a range of environmental and social filters to the constituents of the S&P World Communication Services Index (the "Parent Index") to enhance ESG profiles, and reduce carbon emission intensity, compared to the Parent Index as described in detail below.

The Index methodology is constructed using a tilted approach:

- the weight of best ranked companies based on their ESG rating will be positively tilted.
- the weight of worst ranked companies based on their ESG rating will be negatively tilted.

## Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

### ● **What sustainability indicators are used to measure the attainment of each of the environmental or social characteristics promoted by this financial product?**

The S&P Global ESG Scores is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product.

S&P Global Sustainable provides Environmental, Social, and Governance (ESG) scores (collectively known as "S&P Global ESG Scores"), which measure companies' overall performance relating to financially material ESG factors. The S&P Global ESG scores is the aggregation of three dimension-level scores: Environmental, Social and Governance & Economics.

The S&P Global ESG scores dataset contains a total company-level ESG score for one financial year and consists of individual environmental (E), social (S), and governance (G) dimension scores, beneath which are (on average) more than 20 industry-specific criteria scores that can be used as signals of ESG risks and repercussions.

More precisely, the Index's initial universe includes all securities that comprise its Parent Index.

Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
4. Companies that do not have an S&P Global ESG Score\* are excluded.
5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index
- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\* For more information on S&P Global ESG Score, UNGC score and ESG controversies, please to the Index methodology available on <https://www.spglobal.com/spdji/>.

### ● **What are the objectives of the sustainable investments that the financial product partially intends to make and how does the sustainable investment contribute to such objectives?**

While the Sub-Fund does not have sustainable investment as its objective, it will invest a minimum proportion of its assets in sustainable investments as defined by Article 2 (17) SFDR, such as investment in investee companies that seek to meet two criteria:

- 1) follow best environmental and social practices; and
- 2) avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a “best performer” within its sector of activity on at least one of its material environmental or social factors. The definition of “best performer” relies on Amundi’s proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a “best performer”, an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview please refer to the Amundi Global Responsible Investment Policy available at <https://about.amundi.com/>.

Additionally, investee companies should not have significant exposure to activities (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production). For a more complete overview of sectors and factors, please refer to the Amundi Sustainable Finance Disclosure Regulation Statement available at <https://about.amundi.com/esg-documentation>

The sustainable nature of an investment is assessed at investee company level. By applying Amundi’s above described Sustainable Investment definition to the Index constituents of this passively managed ETF Product, Amundi has determined that this product has the minimum proportion of sustainable investments stated on page 1 above. However, please note that Amundi Sustainable Investment definition is not implemented at the Index methodology level.

● ***How do the sustainable investments that the financial product partially intends to make, not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm (‘DNSH’), Amundi utilises two filters:

The first DNSH test filter relies on monitoring the mandatory principal adverse impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g. GHG intensity of investee companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the investee company’s carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific principle adverse impacts within its exclusion policy as part of Amundi’s Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

superior or equal to E using Amundi's ESG rating.

– *How have the indicators for adverse impacts on sustainability factors been taken into account?*

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above:

The first DNSH filter relies on monitoring of mandatory principal adverse impacts indicators in Annex 1, Table 1 of the RTS where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– *How are the sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

The OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labor relations. Furthermore, Amundi conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts will evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts

*The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



### **Does this financial product consider principal adverse impacts on sustainability factors?**

Yes, The Sub-Fund considers principal adverse impacts as per Annex 1, Table 1 of the RTS applying to the Sub-Fund’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches.

- Exclusion: Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation. As detailed in Amundi's Global Responsible Investment Policy (<https://about.amundi.com/esg-documentation>), activity-based exclusions relate to issuers involved in the production, sale, storage or services for and of anti-personnel mines and cluster bombs, chemical, biological and depleted uranium weapons, nuclear weapons or issuers that violate, repeatedly and seriously, one or more of the ten principles of the UN Global Compact. Sector-based exclusions relate to thermal coal, unconventional fossil fuel and tobacco.

- Engagement: Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.

- Vote: Amundi’s voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information please refer to Amundi’s Voting Policy available at <https://about.amundi.com/esg-documentation>

- Controversies monitoring: Amundi has developed a controversy tracking system that relies on data from three external data providers (MSCI, Sustainalytics and ISS ESG) to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts as part of a periodic review. This approach applies to all of Amundi’s funds.

For any indication on how mandatory principal adverse impact indicators are used, please refer to the Amundi Sustainable Finance Disclosure Regulation Statement available at [www.amundi.lu](http://www.amundi.lu) <https://about.amundi.com/esg-documentation>

No



### **What investment strategy does this financial product follow?**

To track the performance of the S&P World Communication Services Weighted & Screened Index (the "Index").

The Index is an equity index that measures the performance of eligible equity securities from the S&P World Communication Services index (the “Parent Index”). The Parent Index is designed to measure the performance of large and mid-cap communication services companies in “Developed Markets” (as defined by S&P) which make up approximately 85% of the total available capital. Communication services companies are identified by reference to the GICS. The communication services sector comprises companies that facilitate communication and offer related content and information through various mediums. It includes telecom and media & entertainment companies including producers of interactive gaming products and companies engaged in content and information creation or distribution through proprietary platforms. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index. The Index is a net total return index, meaning that dividends net of tax paid by the index constituents are included in the Index return.

**The investment strategy** guides investment decisions based on factors such as investment objectives and risk tolerance.

- ***What are the binding elements of the investment strategy used to select the investments to attain each of the environmental or social characteristics promoted by this financial product?***

This is a passively managed ETF. Its investment strategy is to replicate the Index while minimizing the related tracking error.

The S&P World Communication Services Weighted & Screened initial universe of the Index includes all securities that comprise its Parent Index.

Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
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5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index
- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\*For more information on S&P Global ESG Score, UNGC score and ESG controversies, please to the Index methodology available on [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/)

The Product strategy is also relying on systematic exclusions policies (normative and sectorials) as further described in Amundi Responsible Investment policy.

**Good governance** practices include sound management structures, employee relations, remuneration of staff and tax compliance.

● ***What is the committed minimum rate to reduce the scope of the investments considered prior to the application of that investment strategy?***

There is no committed minimum rate to reduce the scope of the investments considered prior to the application of that investment strategy

● ***What is the policy to assess good governance practices of the investee companies?***

Amundi relies on Amundi ESG scoring methodology. Amundi's ESG scoring is based on a proprietary ESG analysis framework, which accounts for 38 general and sector-specific criteria, including governance criteria. In the Governance dimension, Amundi assess an issuer's ability to ensure an effective corporate governance framework that guarantees it will meet its long-term objectives (e.g. guaranteeing the issuer's value over the long term). The governance sub-criteria considered are: board structure, audit and control, remuneration, shareholders' rights, ethics, tax practices and ESG strategy. Amundi ESG Rating scale contains seven grades, ranging from A to G, where A is the best and G the worst rating. G-rated companies are excluded from our investment universe.

Each corporate security (shares, bonds, single name derivatives, ESG equity and fixed income ETFs) included in investment portfolios has been assessed for good governance practices applying a normative screen against UN Global Compact (UN GC) principles on the associated issuer. The assessment is performed on an ongoing basis. Amundi's ESG ratings Committee monthly reviews lists of companies in breach of the UN GC leading to rating downgrades to G. Divestment from securities downgraded to G is carried out by default within 90 days.

Amundi Stewardship Policy (engagement and voting) related to governance complements this approach.



**What is the asset allocation planned for this financial product?**

90% of the Sub-Fund's securities and instruments will meet the promoted environmental or social characteristics in accordance with the binding elements of the Index methodology, Furthermore, the Sub-Fund commits to have a minimum of 10% of Sustainable Investments as per the below chart.

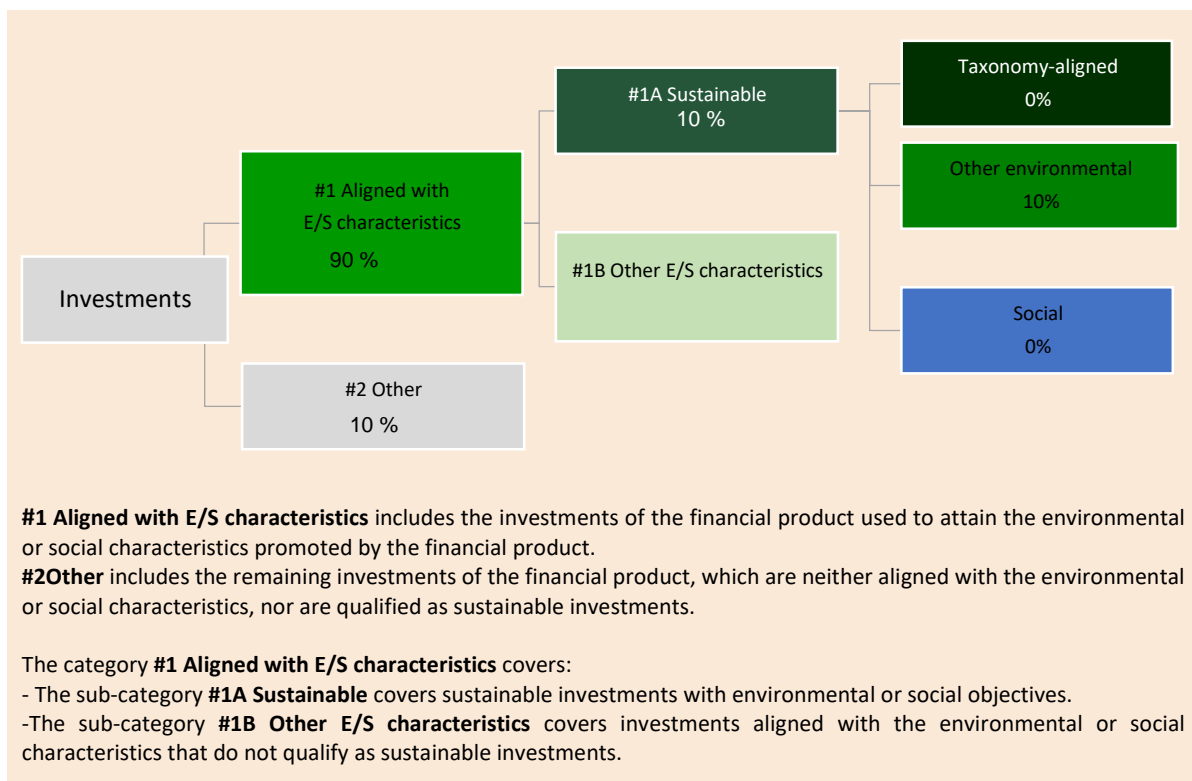
**Asset allocation** describes the share of investments in specific assets.

Taxonomy-aligned activities are expressed as a share of:

**-turnover** reflecting the share of revenue from green activities of investee companies

**-capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

**-operational expenditure** (OpEx) reflecting green operational activities of investee companies.



● **How does the use of derivatives attain the environmental or social characteristics promoted by the financial product?**

Derivatives are not used to attain the environmental and social characteristics promoted by the Sub-Fund.



**To what minimum extent are sustainable investments with an environmental objective aligned with the EU Taxonomy?**

The Sub-Fund has no minimum share of investments with an environmental objective that are aligned with the EU Taxonomy.

The Sub-Fund currently has no minimum commitment to sustainable investments with an environmental objective aligned with the EU Taxonomy, including investments in fossil gas and/or nuclear energy related activities.

● **Does the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy<sup>1</sup> ?**

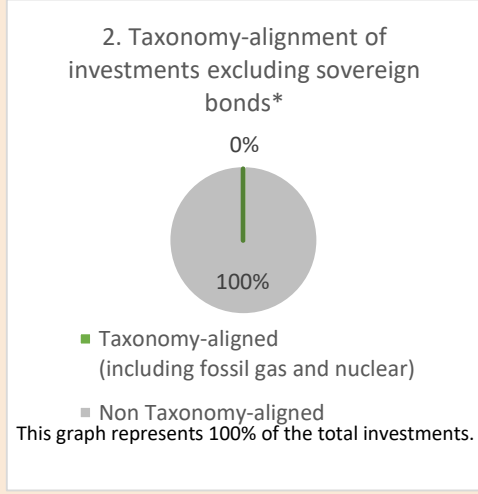
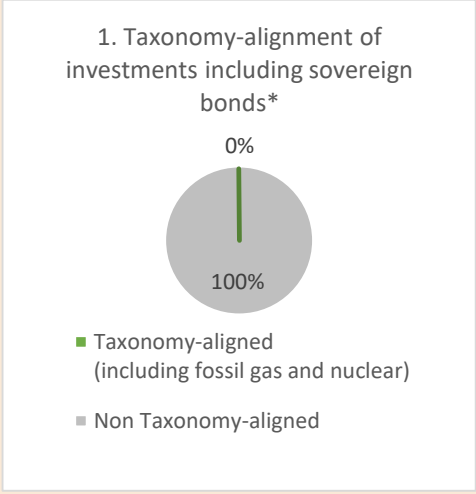
- Yes:
- In fossil gas       In nuclear energy
- No

<sup>1</sup> Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.


**The two graphs below show in green the minimum percentage of investments that are aligned with the EU Taxonomy. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.**



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

● **What is the minimum share of investments in transitional and enabling activities?**

The funds has no minimum proportion of investment in transitional or enabling activities.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



**What is the minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy?**

The Sub-Fund has no minimum share of sustainable investments with an environmental objective however the share of environmentally and socially sustainable investments will in total be at least 10 %



**What is the minimum share of socially sustainable investments?**

While the Sub-Fund does not intend to make a minimum allocation to socially sustainable investments. the share of environmentally and socially sustainable investments will in total be at least 10 %



**What investments are included under “#2 Other”, what is their purpose and are there any minimum environmental or social safeguards?**

This category can be composed of cash, derivatives and companies on which there is no extra financial coverage.



**Is a specific index designated as a reference benchmark to determine whether this financial product is aligned with the environmental and/or social characteristics that it promotes?**

Yes, the Index has been designated as a reference benchmark to determine whether the Sub-Fund is aligned with the environmental and/or social characteristics that it promotes.

● **How is the reference benchmark continuously aligned with each of the environmental or social characteristics promoted by the financial product?**

According to applicable regulations to index sponsors (including BMR), index sponsors should define appropriate controls/diligence when defining and/or operating index methodologies of regulated indexes. Additionally, at each index rebalance, the index provider applies the ESG selection criteria to the Parent Index to exclude issuers that do not meet such ESG selection criteria.

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- ***How is the alignment of the investment strategy with the methodology of the index ensured on a continuous basis?***

The investment objective of the Sub-Fund is to track the performance of the Index.

- ***How does the designated index differ from a relevant broad market index?***

The Index is an equity index that measures the performance of eligible equity securities from the S&P World Communication Services Index (the “Parent Index”). The Parent Index is designed to measure the performance of large and mid-cap communication services companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Communication services companies are identified by reference to the GICS. The communication services sector comprises companies that facilitate communication and offer related content and information through various mediums. It includes telecom and media & entertainment companies including producers of interactive gaming products and companies engaged in content and information creation or distribution through proprietary platforms. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index. The Index is a net total return index, meaning that dividends net of tax paid by the index constituents are included in the Index return.

- ***Where can the methodology used for the calculation of the designated index be found?***

Additional information on the Index can be found at [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/)



#### **Where can I find more product specific information online?**

**More product-specific information can be found on the website:** Additional information on the Sub-Fund can be found at [www.amundi.tf.com](http://www.amundi.tf.com).

Template pre-contractual disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

**Product name:**

Amundi S&P World Consumer Discretionary Screened UCITS ETF

**Legal entity identifier:**

213800QD7NI9LMMJ8D95

## Environmental and/or social characteristics

Does this financial product have a sustainable investment objective?

Yes

No

It will make a minimum of **sustainable investments with an environmental objective**: \_\_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It will make a minimum of **sustainable investments with a social objective**: \_\_\_%

It **promotes Environmental/Social (E/S) characteristics** and while it does not have as its objective a sustainable investment, it will have a minimum proportion of 15 % of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promotes E/S characteristics, but **will not make any sustainable investments**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



### What environmental and/or social characteristics are promoted by this financial product?

The Sub-Fund seeks to promote the following environmental and social characteristics:

- 1) reduction of carbon emission intensity; and
- 2) reduction in the production of controversial and nuclear weapons; and
- 3) reduction in environmental harm derived from oil sands, thermal coal and unconventional oil and gas business activities.

The Sub-Fund promotes these environmental and social characteristics through the replication of the S&P World Consumer Discretionary Weighted & Screened Index (the "Index") that integrates an environmental, social and governance ("ESG") rating. The Index is selected and weighted by applying a range of environmental and social filters to the constituents of the S&P World Consumer Discretionary Index (the "Parent Index") to enhance ESG profiles, and reduce carbon emission intensity, compared to the Parent Index as described in detail below.

The Index methodology is constructed using a tilted approach:

- the weight of best ranked companies based on their ESG rating will be positively tilted.

-the weight of worst ranked companies based on their ESG rating will be negatively tilted.

## Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

### ● ***What sustainability indicators are used to measure the attainment of each of the environmental or social characteristics promoted by this financial product?***

The S&P Global ESG Scores is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product.

S&P Global Sustainable provides Environmental, Social, and Governance (ESG) scores (collectively known as "S&P Global ESG Scores"), which measure companies' overall performance relating to financially material ESG factors. The S&P Global ESG scores is the aggregation of three dimension-level scores: Environmental, Social and Governance & Economics. The S&P Global ESG scores dataset contains a total company-level ESG score for one financial year and consists of individual environmental (E), social (S), and governance (G) dimension scores, beneath which are (on average) more than 20 industry-specific criteria scores that can be used as signals of ESG risks and repercussions.

More precisely, the Index's initial universe includes all securities that comprise its Parent Index.

Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
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### ● ***What are the objectives of the sustainable investments that the financial product partially intends to make and how does the sustainable investment contribute to such objectives?***

While the Sub-Fund does not have sustainable investment as its objective, it will invest a minimum proportion of its assets in sustainable investments as defined by Article 2 (17) SFDR, such as investment in investee companies that seek to meet two criteria:

- 1) follow best environmental and social practices; and
- 2) avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a “best performer” within its sector of activity on at least one of its material environmental or social factors. The definition of “best performer” relies on Amundi’s proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a “best performer”, an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview please refer to the Amundi Global Responsible Investment Policy available at <https://about.amundi.com/>.

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Amundi already considers specific principle adverse impacts within its exclusion policy as part of Amundi’s Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

superior or equal to E using Amundi's ESG rating.

– *How have the indicators for adverse impacts on sustainability factors been taken into account?*

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above:

The first DNSH filter relies on monitoring of mandatory principal adverse impacts indicators in Annex 1, Table 1 of the RTS where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
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The OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labor relations. Furthermore, Amundi conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts will evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts

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*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



### **Does this financial product consider principal adverse impacts on sustainability factors?**

Yes, The Sub-Fund considers principal adverse impacts as per Annex 1, Table 1 of the RTS applying to the Sub-Fund’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches.

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- Engagement: Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.

- Vote: Amundi’s voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information please refer to Amundi’s Voting Policy available at <https://about.amundi.com/esg-documentation>

- Controversies monitoring: Amundi has developed a controversy tracking system that relies on data from three external data providers (MSCI, Sustainalytics and ISS ESG) to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts as part of a periodic review. This approach applies to all of Amundi’s funds.

For any indication on how mandatory principal adverse impact indicators are used, please refer to the Amundi Sustainable Finance Disclosure Regulation Statement available at [www.amundi.lu](http://www.amundi.lu) <https://about.amundi.com/esg-documentation>

No



### **What investment strategy does this financial product follow?**

To track the performance of the S&P World Consumer Discretionary Weighted & Screened Index (the "Index").

The Index is an equity index that measures the performance of eligible equity securities from the S&P World Consumer Discretionary Index (the “Parent Index”).

The Parent Index is designed to measure the performance of large and mid-cap consumer discretionary companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Consumer discretionary companies are identified by reference to the GICS. The manufacturing segment of the consumer discretionary sector includes automotive, household durable goods, leisure equipment and textiles & apparel. The services segment includes hotels, restaurants and other leisure facilities, media production and services, and consumer retailing and services. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index.

**The investment strategy** guides investment decisions based on factors such as investment objectives and risk tolerance.

● ***What are the binding elements of the investment strategy used to select the investments to attain each of the environmental or social characteristics promoted by this financial product?***

This is a passively managed ETF. Its investment strategy is to replicate the Index while minimizing the related tracking error.

The initial universe of the Index includes all securities that comprise its Parent Index.

Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
4. Companies that do not have an S&P Global ESG Score\* are excluded.
5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index
- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\*For more information on S&P Global ESG Score, UNGC score and ESG controversies, please refer to the Index methodology available on [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/)

The Product strategy is also relying on systematic exclusions policies (normative and sectorials) as further described in Amundi Responsible Investment policy.

**Good governance** practices include sound management structures, employee relations, remuneration of staff and tax compliance.

- ***What is the committed minimum rate to reduce the scope of the investments considered prior to the application of that investment strategy?***

There is no committed minimum rate to reduce the scope of the investments considered prior to the application of that investment strategy

- ***What is the policy to assess good governance practices of the investee companies?***

Amundi relies on Amundi ESG scoring methodology. Amundi's ESG scoring is based on a proprietary ESG analysis framework, which accounts for 38 general and sector-specific criteria, including governance criteria. In the Governance dimension, Amundi assess an issuer's ability to ensure an effective corporate governance framework that guarantees it will meet its long-term objectives (e.g. guaranteeing the issuer's value over the long term). The governance sub-criteria considered are: board structure, audit and control, remuneration, shareholders' rights, ethics, tax practices and ESG strategy. Amundi ESG Rating scale contains seven grades, ranging from A to G, where A is the best and G the worst rating. G-rated companies are excluded from our investment universe.

Each corporate security (shares, bonds, single name derivatives, ESG equity and fixed income ETFs) included in investment portfolios has been assessed for good governance practices applying a normative screen against UN Global Compact (UN GC) principles on the associated issuer. The assessment is performed on an ongoing basis. Amundi's ESG ratings Committee monthly reviews lists of companies in breach of the UN GC leading to rating downgrades to G. Divestment from securities downgraded to G is carried out by default within 90 days.

Amundi Stewardship Policy (engagement and voting) related to governance complements this approach.



## **What is the asset allocation planned for this financial product?**

90% of the Sub-Fund's securities and instruments will meet the promoted environmental or social characteristics in accordance with the binding elements of the Index methodology, Furthermore, the Sub-Fund commits to have a minimum of 15% of Sustainable Investments as per the below chart.

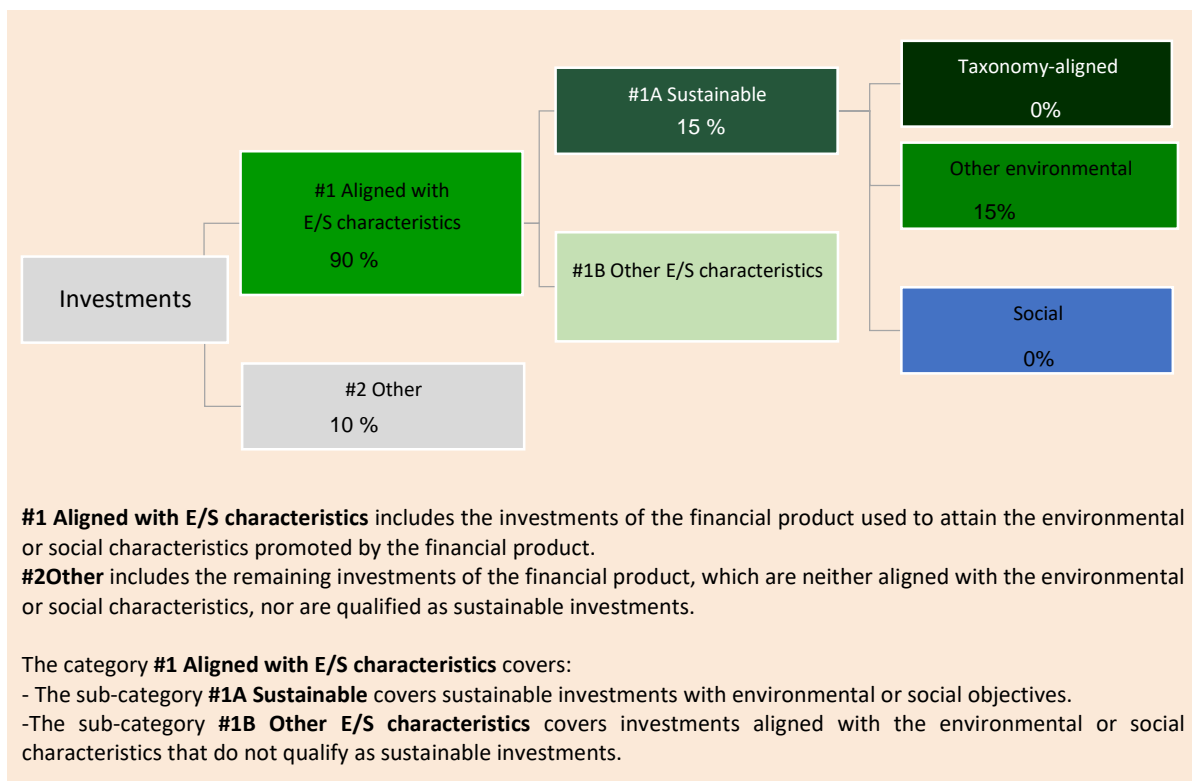
**Asset allocation** describes the share of investments in specific assets.

Taxonomy-aligned activities are expressed as a share of:

**-turnover** reflecting the share of revenue from green activities of investee companies

**-capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

**-operational expenditure** (OpEx) reflecting green operational activities of investee companies.



● **How does the use of derivatives attain the environmental or social characteristics promoted by the financial product?**

Derivatives are not used to attain the environmental and social characteristics promoted by the Sub-Fund.

 **To what minimum extent are sustainable investments with an environmental objective aligned with the EU Taxonomy?**

The Sub-Fund has no minimum share of investments with an environmental objective that are aligned with the EU Taxonomy.

The Sub-Fund currently has no minimum commitment to sustainable investments with an environmental objective aligned with the EU Taxonomy, including investments in fossil gas and/or nuclear energy related activities.

● **Does the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy<sup>2</sup> ?**

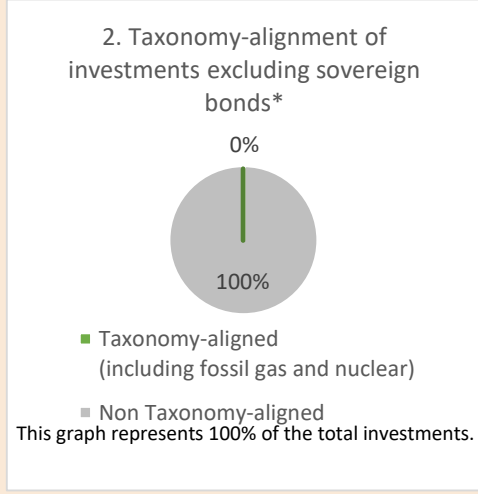
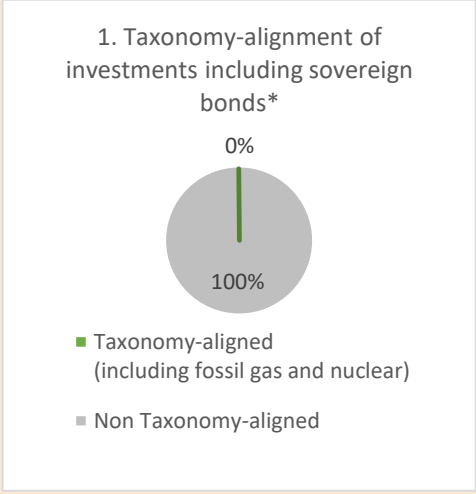
- Yes:
- In fossil gas       In nuclear energy
- No

<sup>2</sup> Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.


**The two graphs below show in green the minimum percentage of investments that are aligned with the EU Taxonomy. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.**



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

● **What is the minimum share of investments in transitional and enabling activities?**

The funds has no minimum proportion of investment in transitional or enabling activities.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



**What is the minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy?**

The Sub-Fund has no minimum share of sustainable investments with an environmental objective however the share of environmentally and socially sustainable investments will in total be at least 15 %



**What is the minimum share of socially sustainable investments?**

While the Sub-Fund does not intend to make a minimum allocation to socially sustainable investments. the share of environmentally and socially sustainable investments will in total be at least 15 %



**What investments are included under “#2 Other”, what is their purpose and are there any minimum environmental or social safeguards?**

This category can be composed of cash, derivatives and companies on which there is no extra financial coverage.



**Is a specific index designated as a reference benchmark to determine whether this financial product is aligned with the environmental and/or social characteristics that it promotes?**

Yes, the Index has been designated as a reference benchmark to determine whether the Sub-Fund is aligned with the environmental and/or social characteristics that it promotes.

● **How is the reference benchmark continuously aligned with each of the environmental or social characteristics promoted by the financial product?**

According to applicable regulations to index sponsors (including BMR), index sponsors should define appropriate controls/diligence when defining and/or operating index methodologies of regulated indexes. Additionally, at each index rebalance, the index provider applies the ESG selection criteria to the Parent Index to exclude issuers that do not meet such ESG selection criteria.

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- ***How is the alignment of the investment strategy with the methodology of the index ensured on a continuous basis?***

The investment objective of the Sub-Fund is to track the performance of the Index.

- ***How does the designated index differ from a relevant broad market index?***

The Index is an equity index that measures the performance of eligible equity securities from the S&P World Consumer Discretionary Index (the “Parent Index”). The Parent Index is designed to measure the performance of large and mid-cap consumer discretionary companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Consumer discretionary companies are identified by reference to the GICS. The manufacturing segment of the consumer discretionary sector includes automotive, household durable goods, leisure equipment and textiles & apparel. The services segment includes hotels, restaurants and other leisure facilities, media production and services, and consumer retailing and services. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index.

- ***Where can the methodology used for the calculation of the designated index be found?***

Additional information on the Index can be found at [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/)



#### **Where can I find more product specific information online?**

**More product-specific information can be found on the website:** Additional information on the Sub-Fund can be found at [www.amundiETF.com](http://www.amundiETF.com).

**Product name:**

Amundi S&P World Consumer Staples Screened UCITS ETF

**Legal entity identifier:**

213800SD9FSVIM73191

## Environmental and/or social characteristics

Does this financial product have a sustainable investment objective?

**Yes**

**No**

It will make a minimum of **sustainable investments with an environmental objective**: \_\_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It will make a minimum of **sustainable investments with a social objective**: \_\_\_%

It **promotes Environmental/Social (E/S) characteristics** and while it does not have as its objective a sustainable investment, it will have a minimum proportion of 15 % of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promotes E/S characteristics, but **will not make any sustainable investments**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



### What environmental and/or social characteristics are promoted by this financial product?

The Sub-Fund seeks to promote the following environmental and social characteristics:

- 1) reduction of carbon emission intensity; and
- 2) reduction in the production of controversial and nuclear weapons; and
- 3) reduction in environmental harm derived from oil sands, thermal coal and unconventional oil and gas business activities.

The Sub-Fund promotes these environmental and social characteristics through the replication of the S&P World Consumer Staples Weighted & Screened Index (the "Index") that integrates an environmental, social and governance ("ESG") rating. The Index is selected and weighted by applying a range of environmental and social filters to the constituents of the S&P World Consumer Staples Index (the "Parent Index") to enhance ESG profiles, and reduce carbon emission intensity, compared to the Parent Index as described in detail below.

The Index methodology is constructed using a tilted approach:

- the weight of best ranked companies based on their ESG rating will be positively tilted.
- the weight of worst ranked companies based on their ESG rating will be negatively tilted.

I characteristics through the integration of an environmental, social and governance (“ESG”) rating.

The Index methodology is constructed using a tilted approach:

- the weight of best ranked companies based on their ESG rating will be positively tilted.
- the weight of worst ranked companies based on their ESG rating will be negatively tilted.

## Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

### ● **What sustainability indicators are used to measure the attainment of each of the environmental or social characteristics promoted by this financial product?**

The S&P Global ESG Scores is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product.

S&P Global Sustainable provides Environmental, Social, and Governance (ESG) scores (collectively known as “S&P Global ESG Scores”), which measure companies’ overall performance relating to financially material ESG factors. The S&P Global ESG scores is the aggregation of three dimension-level scores: Environmental, Social and Governance & Economics. The S&P Global ESG scores dataset contains a total company-level ESG score for one financial year and consists of individual environmental (E), social (S), and governance (G) dimension scores, beneath which are (on average) more than 20 industry-specific criteria scores that can be used as signals of ESG risks and repercussions.

More precisely, the Index’s initial universe includes all securities that comprise its Parent Index.

Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
4. Companies that do not have an S&P Global ESG Score\* are excluded.
5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index
- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\*For more information on S&P Global ESG Score, UNGC score and ESG controversies, please refer to the Index methodology available on [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/)

### ● **What are the objectives of the sustainable investments that the financial product partially intends to make and how does the sustainable investment contribute to such objectives?**

While the Sub-Fund does not have sustainable investment as its objective, it will invest a minimum proportion of its assets in sustainable investments as defined by Article 2 (17) SFDR, such as investment in investee companies that seek to meet two criteria:

- 1) follow best environmental and social practices; and
- 2) avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a “best performer” within its sector of activity on at least one of its material environmental or social factors. The definition of “best performer” relies on Amundi’s proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a “best performer”, an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview please refer to the Amundi Global Responsible Investment Policy available at <https://about.amundi.com/>.

Additionally, investee companies should not have significant exposure to activities (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production). For a more complete overview of sectors and factors, please refer to the Amundi Sustainable Finance Disclosure Regulation Statement available at <https://about.amundi.com/esg-documentation>

The sustainable nature of an investment is assessed at investee company level. By applying Amundi’s above described Sustainable Investment definition to the Index constituents of this passively managed ETF Product, Amundi has determined that this product has the minimum proportion of sustainable investments stated on page 1 above. However, please note that Amundi Sustainable Investment definition is not implemented at the Index methodology level.

● ***How do the sustainable investments that the financial product partially intends to make, not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm (‘DNSH’), Amundi utilises two filters:

The first DNSH test filter relies on monitoring the mandatory principal adverse impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g. GHG intensity of investee companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the investee company’s carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific principle adverse impacts within its exclusion policy as part of Amundi’s Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

superior or equal to E using Amundi's ESG rating.

– *How have the indicators for adverse impacts on sustainability factors been taken into account?*

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above:

The first DNSH filter relies on monitoring of mandatory principal adverse impacts indicators in Annex 1, Table 1 of the RTS where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– *How are the sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

The OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labor relations. Furthermore, Amundi conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts will evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts

*The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



### **Does this financial product consider principal adverse impacts on sustainability factors?**

Yes, The Sub-Fund considers principal adverse impacts as per Annex 1, Table 1 of the RTS applying to the Sub-Fund’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches.

- Exclusion: Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation. As detailed in Amundi's Global Responsible Investment Policy (<https://about.amundi.com/esg-documentation>), activity-based exclusions relate to issuers involved in the production, sale, storage or services for and of anti-personnel mines and cluster bombs, chemical, biological and depleted uranium weapons, nuclear weapons or issuers that violate, repeatedly and seriously, one or more of the ten principles of the UN Global Compact. Sector-based exclusions relate to thermal coal, unconventional fossil fuel and tobacco.

- Engagement: Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.

- Vote: Amundi’s voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information please refer to Amundi’s Voting Policy available at <https://about.amundi.com/esg-documentation>

- Controversies monitoring: Amundi has developed a controversy tracking system that relies on data from three external data providers (MSCI, Sustainalytics and ISS ESG) to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts as part of a periodic review. This approach applies to all of Amundi’s funds.

For any indication on how mandatory principal adverse impact indicators are used, please refer to the Amundi Sustainable Finance Disclosure Regulation Statement available at [www.amundi.lu](http://www.amundi.lu) <https://about.amundi.com/esg-documentation>

No



### **What investment strategy does this financial product follow?**

To track the performance of the S&P World Consumer Staples Weighted & Screened Index (the "Index").

The Index is an equity index that measures the performance of eligible equity securities from the

S&P World Consumer Staples Index (the “Parent Index”). The Parent Index is designed to measure the performance of large and mid-cap consumer staples companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Consumer staples companies are identified by reference to the GICS. The consumer staples sector comprises manufacturers and distributors of food, beverages and tobacco and producers of non-durable household goods and personal products. It also includes food and drug retailing companies as well as hypermarkets and consumer super centers. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index. The Index is a net total return index, meaning that dividends net of tax paid by the index constituents are included in the Index return.

**The investment strategy** guides investment decisions based on factors such as investment objectives and risk tolerance.

● ***What are the binding elements of the investment strategy used to select the investments to attain each of the environmental or social characteristics promoted by this financial product?***

This is a passively managed ETF. Its investment strategy is to replicate the Index while minimizing the related tracking error.

The initial universe of the Index includes all securities that comprise its Parent Index.

Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
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The Product strategy is also relying on systematic exclusions policies (normative and sectorials) as further described in Amundi Responsible Investment policy.

**Good governance** practices include sound management structures, employee relations, remuneration of staff and tax compliance.

- ***What is the committed minimum rate to reduce the scope of the investments considered prior to the application of that investment strategy?***

There is no committed minimum rate to reduce the scope of the investments considered prior to the application of that investment strategy

- ***What is the policy to assess good governance practices of the investee companies?***

Amundi relies on Amundi ESG scoring methodology. Amundi's ESG scoring is based on a proprietary ESG analysis framework, which accounts for 38 general and sector-specific criteria, including governance criteria. In the Governance dimension, Amundi assess an issuer's ability to ensure an effective corporate governance framework that guarantees it will meet its long-term objectives (e.g. guaranteeing the issuer's value over the long term). The governance sub-criteria considered are: board structure, audit and control, remuneration, shareholders' rights, ethics, tax practices and ESG strategy. Amundi ESG Rating scale contains seven grades, ranging from A to G, where A is the best and G the worst rating. G-rated companies are excluded from our investment universe.

Each corporate security (shares, bonds, single name derivatives, ESG equity and fixed income ETFs) included in investment portfolios has been assessed for good governance practices applying a normative screen against UN Global Compact (UN GC) principles on the associated issuer. The assessment is performed on an ongoing basis. Amundi's ESG ratings Committee monthly reviews lists of companies in breach of the UN GC leading to rating downgrades to G. Divestment from securities downgraded to G is carried out by default within 90 days.

Amundi Stewardship Policy (engagement and voting) related to governance complements this approach.



### **What is the asset allocation planned for this financial product?**

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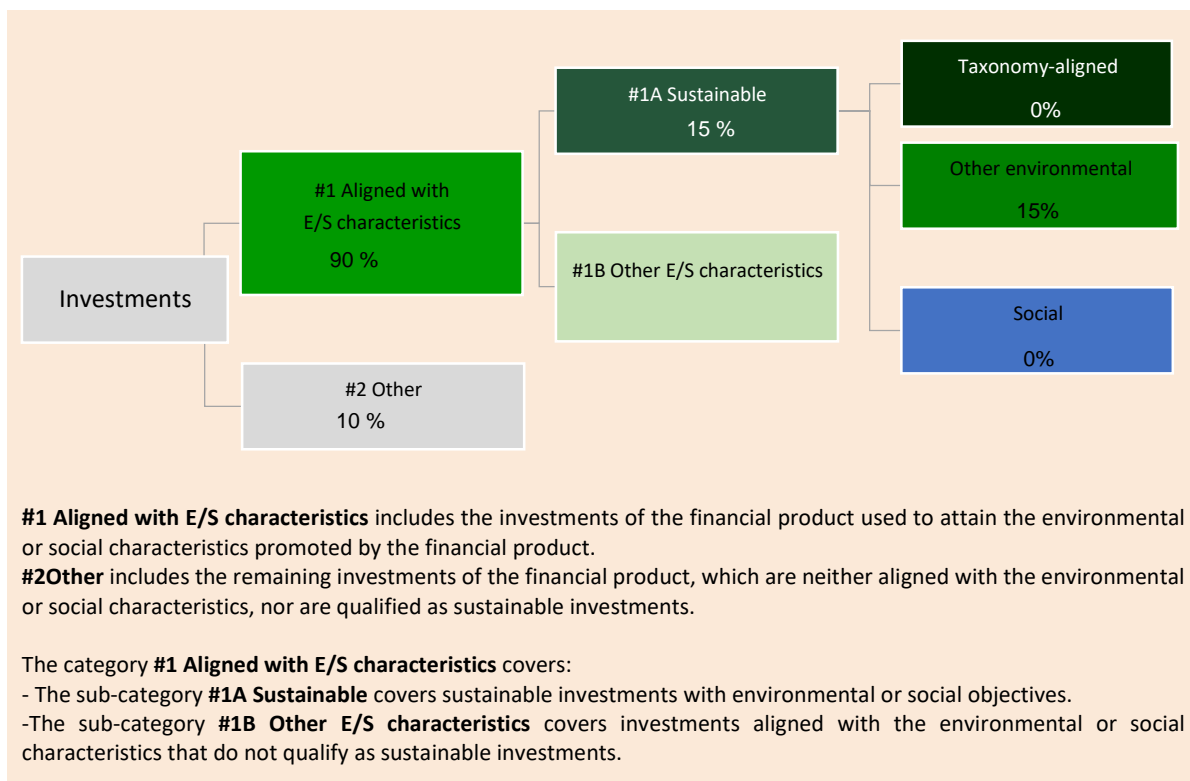
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● **How does the use of derivatives attain the environmental or social characteristics promoted by the financial product?**

Derivatives are not used to attain the environmental and social characteristics promoted by the Sub-Fund.



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The Sub-Fund has no minimum share of investments with an environmental objective that are aligned with the EU Taxonomy.

The Sub-Fund currently has no minimum commitment to sustainable investments with an environmental objective aligned with the EU Taxonomy, including investments in fossil gas and/or nuclear energy related activities.

● **Does the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy<sup>3</sup> ?**

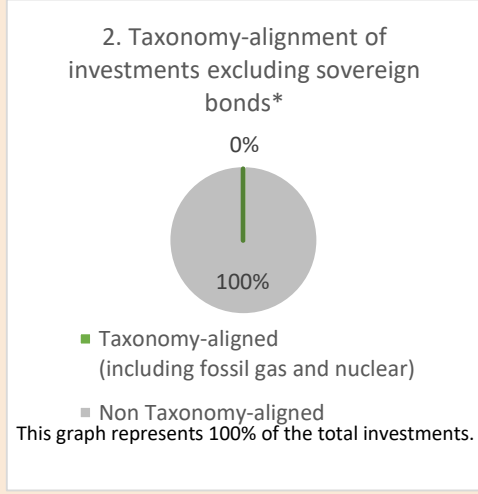
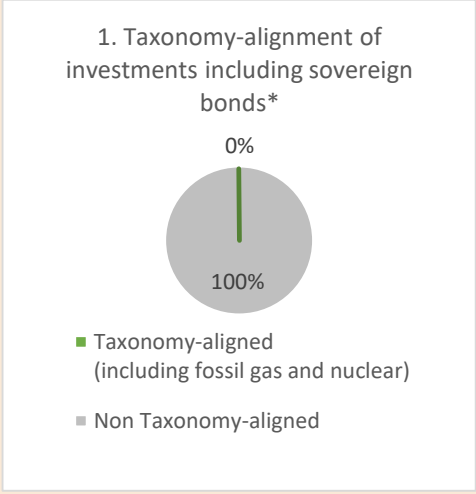
- Yes:
- In fossil gas       In nuclear energy
- No

<sup>3</sup> Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

**The two graphs below show in green the minimum percentage of investments that are aligned with the EU Taxonomy. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.**



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

● **What is the minimum share of investments in transitional and enabling activities?**

The funds has no minimum proportion of investment in transitional or enabling activities.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



**What is the minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy?**

The Sub-Fund has no minimum share of sustainable investments with an environmental objective however the share of environmentally and socially sustainable investments will in total be at least 15 %



**What is the minimum share of socially sustainable investments?**

While the Sub-Fund does not intend to make a minimum allocation to socially sustainable investments. the share of environmentally and socially sustainable investments will in total be at least 15 %



**What investments are included under “#2 Other”, what is their purpose and are there any minimum environmental or social safeguards?**

This category can be composed of cash, derivatives and companies on which there is no extra financial coverage.



**Is a specific index designated as a reference benchmark to determine whether this financial product is aligned with the environmental and/or social characteristics that it promotes?**

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Yes, the Index has been designated as a reference benchmark to determine whether the Sub-Fund is aligned with the environmental and/or social characteristics that it promotes.

● **How is the reference benchmark continuously aligned with each of the environmental or social characteristics promoted by the financial product?**

According to applicable regulations to index sponsors (including BMR), index sponsors should define appropriate controls/diligence when defining and/or operating index methodologies of regulated indexes. Additionally, at each index rebalance, the index provider applies the ESG selection criteria to the Parent Index to exclude issuers that do not meet such ESG selection criteria.

- ***How is the alignment of the investment strategy with the methodology of the index ensured on a continuous basis?***

The investment objective of the Sub-Fund is to track the performance of the Index.

- ***How does the designated index differ from a relevant broad market index?***

The Index is an equity index that measures the performance of eligible equity securities from the S&P World Consumer Staples Index (the “Parent Index”). The Parent Index is designed to measure the performance of large and mid-cap consumer staples companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Consumer staples companies are identified by reference to the GICS. The consumer staples sector comprises manufacturers and distributors of food, beverages and tobacco and producers of non-durable household goods and personal products. It also includes food and drug retailing companies as well as hypermarkets and consumer super centers. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index. The Index is a net total return index, meaning that dividends net of tax paid by the index constituents are included in the Index return.

- ***Where can the methodology used for the calculation of the designated index be found?***

Additional information on the Index can be found at [www.spglobal.com/spdij/](http://www.spglobal.com/spdij/)



#### **Where can I find more product specific information online?**

**More product-specific information can be found on the website:** Additional information on the Sub-Fund can be found at [www.amundiETF.com](http://www.amundiETF.com).

Template pre-contractual disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

**Product name:**  
Amundi S&P World Energy Screened UCITS ETF

**Legal entity identifier:**  
2138006GH96S2Y7QT243

## Environmental and/or social characteristics

### Does this financial product have a sustainable investment objective?

**Yes**

**No**

It will make a minimum of **sustainable investments with an environmental objective**: \_\_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It will make a minimum of **sustainable investments with a social objective**: \_\_\_%

It **promotes Environmental/Social (E/S) characteristics** and while it does not have as its objective a sustainable investment, it will have a minimum proportion of 0 % of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promotes E/S characteristics, but **will not make any sustainable investments**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



### What environmental and/or social characteristics are promoted by this financial product?

The Sub-Fund seeks to promote the following environmental and social characteristics:

- 1) reduction of carbon emission intensity; and
- 2) reduction in the production of controversial and nuclear weapons; and
- 3) reduction in environmental harm derived from oil sands, thermal coal and unconventional oil and gas business activities.

The Sub-Fund promotes these environmental and social characteristics through the replication of the S&P World Energy Weighted & Screened Index (the "Index") that integrates an environmental, social and governance ("ESG") rating. The Index is selected and weighted by applying a range of environmental and social filters to the constituents of the S&P World Energy Index (the "Parent Index") to enhance ESG profiles, and reduce carbon emission intensity, compared to the Parent Index as described in detail below.

The Index methodology is constructed using a tilted approach:

- the weight of best ranked companies based on their ESG rating will be positively tilted.
- the weight of worst ranked companies based on their ESG rating will be negatively tilted.

## Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

- ***What sustainability indicators are used to measure the attainment of each of the environmental or social characteristics promoted by this financial product?***

The S&P Global ESG Scores is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product.

S&P Global Sustainable provides Environmental, Social, and Governance (ESG) scores (collectively known as “S&P Global ESG Scores”), which measure companies’ overall performance relating to financially material ESG factors. The S&P Global ESG scores is the aggregation of three dimension-level scores: Environmental, Social and Governance & Economics.

The S&P Global ESG scores dataset contains a total company-level ESG score for one financial year and consists of individual environmental (E), social (S), and governance (G) dimension scores, beneath which are (on average) more than 20 industry-specific criteria scores that can be used as signals of ESG risks and repercussions.

More precisely, the Index’s initial universe includes all securities that comprise its Parent Index.

Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
4. Companies that do not have an S&P Global ESG Score\* are excluded.
5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index.
- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\*For more information on S&P Global ESG Score, UNGC score and ESG controversies, please refer to the Index methodology available on [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/).

- ***What are the objectives of the sustainable investments that the financial product partially intends to make and how does the sustainable investment contribute to such objectives?***

While the Sub-Fund does not have sustainable investment as its objective, it will invest a minimum proportion of its assets in sustainable investments as defined by Article 2 (17) SFDR, such as investment in investee companies that seek to meet two criteria:

- 1) follow best environmental and social practices; and
- 2) avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a “best performer” within its sector of activity on at least one of its material environmental or social factors. The definition of “best performer” relies on Amundi’s proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a “best performer”, an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview please refer to the Amundi Global Responsible Investment Policy available at <https://about.amundi.com/>.

Additionally, investee companies should not have significant exposure to activities (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production). For a more complete overview of sectors and factors, please refer to the Amundi Sustainable Finance Disclosure Regulation Statement available at <https://about.amundi.com/esg-documentation>

The sustainable nature of an investment is assessed at investee company level. By applying Amundi’s above described Sustainable Investment definition to the Index constituents of this passively managed ETF Product, Amundi has determined that this product has the minimum proportion of sustainable investments stated on page 1 above. However, please note that Amundi Sustainable Investment definition is not implemented at the Index methodology level.

● ***How do the sustainable investments that the financial product partially intends to make, not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm (‘DNSH’), Amundi utilises two filters:

The first DNSH test filter relies on monitoring the mandatory principal adverse impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g. GHG intensity of investee companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the investee company’s carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific principle adverse impacts within its exclusion policy as part of Amundi’s Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

superior or equal to E using Amundi's ESG rating.

– *How have the indicators for adverse impacts on sustainability factors been taken into account?*

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above:

The first DNSH filter relies on monitoring of mandatory principal adverse impacts indicators in Annex 1, Table 1 of the RTS where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– *How are the sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

The OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labor relations. Furthermore, Amundi conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts will evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts

*The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



### Does this financial product consider principal adverse impacts on sustainability factors?

Yes, The Sub-Fund considers principal adverse impacts as per Annex 1, Table 1 of the RTS applying to the Sub-Fund’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches.

- Exclusion: Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation. As detailed in Amundi's Global Responsible Investment Policy (<https://about.amundi.com/esg-documentation>), activity-based exclusions relate to issuers involved in the production, sale, storage or services for and of anti-personnel mines and cluster bombs, chemical, biological and depleted uranium weapons, nuclear weapons or issuers that violate, repeatedly and seriously, one or more of the ten principles of the UN Global Compact. Sector-based exclusions relate to thermal coal, unconventional fossil fuel and tobacco.

- Engagement: Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.

- Vote: Amundi’s voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information please refer to Amundi’s Voting Policy available at <https://about.amundi.com/esg-documentation>

- Controversies monitoring: Amundi has developed a controversy tracking system that relies on data from three external data providers (MSCI, Sustainalytics and ISS ESG) to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts as part of a periodic review. This approach applies to all of Amundi’s funds.

For any indication on how mandatory principal adverse impact indicators are used, please refer to the Amundi Sustainable Finance Disclosure Regulation Statement available at [www.amundi.lu](http://www.amundi.lu) <https://about.amundi.com/esg-documentation>

No



### What investment strategy does this financial product follow?

To track the performance of the S&P World Energy Weighted & Screened Index (the "Index").

The Index is an equity index that measures the performance of eligible equity securities from the S&P

World Energy Index (the "Parent Index"). The Parent Index is designed to measure the performance of large and mid-cap energy companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Energy companies are identified by reference to the GICS. The energy sector comprises companies engaged in exploration and production, refining and marketing, and storage and transportation of oil and gas, and coal and consumable fuels. It also includes companies that offer oil and gas equipment and services. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index.

**The investment strategy** guides investment decisions based on factors such as investment objectives and risk tolerance.

● ***What are the binding elements of the investment strategy used to select the investments to attain each of the environmental or social characteristics promoted by this financial product?***

This is a passively managed ETF. Its investment strategy is to replicate the Index while minimizing the related tracking error.

The initial universe of the Index includes all securities that comprise its Parent Index.

Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
4. Companies that do not have an S&P Global ESG Score\* are excluded.
5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index.
- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\*For more information on S&P Global ESG Score, UNGC score and ESG controversies, please refer to the Index methodology available on [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/).

The Product strategy is also relying on systematic exclusions policies (normative and sectorials) as further described in Amundi Responsible Investment policy.

**Good governance** practices include sound management structures, employee relations, remuneration of staff and tax compliance.

- **What is the committed minimum rate to reduce the scope of the investments considered prior to the application of that investment strategy?**

There is no committed minimum rate to reduce the scope of the investments considered prior to the application of that investment strategy

- **What is the policy to assess good governance practices of the investee companies?**

Amundi relies on Amundi ESG scoring methodology. Amundi's ESG scoring is based on a proprietary ESG analysis framework, which accounts for 38 general and sector-specific criteria, including governance criteria. In the Governance dimension, Amundi assess an issuer's ability to ensure an effective corporate governance framework that guarantees it will meet its long-term objectives (e.g. guaranteeing the issuer's value over the long term). The governance sub-criteria considered are: board structure, audit and control, remuneration, shareholders' rights, ethics, tax practices and ESG strategy. Amundi ESG Rating scale contains seven grades, ranging from A to G, where A is the best and G the worst rating. G-rated companies are excluded from our investment universe.

Each corporate security (shares, bonds, single name derivatives, ESG equity and fixed income ETFs) included in investment portfolios has been assessed for good governance practices applying a normative screen against UN Global Compact (UN GC) principles on the associated issuer. The assessment is performed on an ongoing basis. Amundi's ESG ratings Committee monthly reviews lists of companies in breach of the UN GC leading to rating downgrades to G. Divestment from securities downgraded to G is carried out by default within 90 days.

Amundi Stewardship Policy (engagement and voting) related to governance complements this approach.



### **What is the asset allocation planned for this financial product?**

**Asset allocation** describes the share of investments in specific assets.

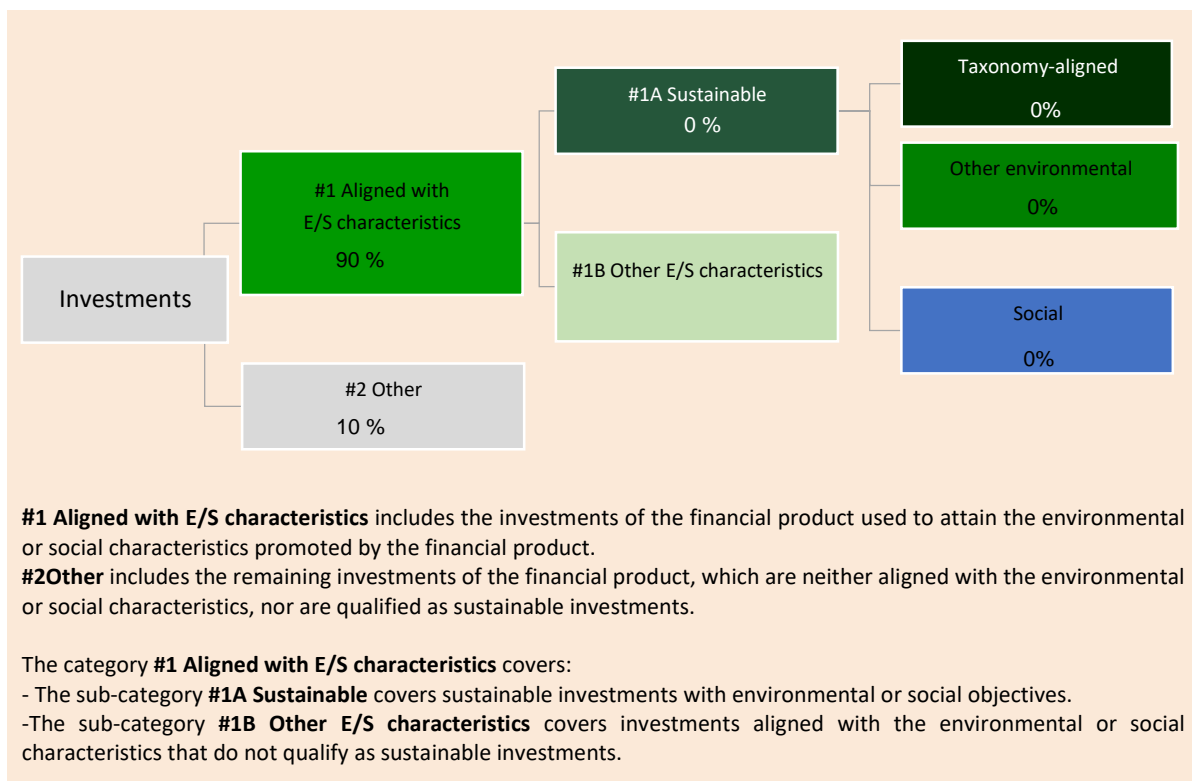
90% of the Sub-Fund's securities and instruments will meet the promoted environmental or social characteristics in accordance with the binding elements of the Index methodology, Furthermore, the Sub-Fund commits to have a minimum of 0% of Sustainable Investments as per the below chart.

Taxonomy-aligned activities are expressed as a share of:

**-turnover** reflecting the share of revenue from green activities of investee companies

**-capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

**-operational expenditure** (OpEx) reflecting green operational activities of investee companies.



● **How does the use of derivatives attain the environmental or social characteristics promoted by the financial product?**

Derivatives are not used to attain the environmental and social characteristics promoted by the Sub-Fund.



**To what minimum extent are sustainable investments with an environmental objective aligned with the EU Taxonomy?**

The Sub-Fund has no minimum share of investments with an environmental objective that are aligned with the EU Taxonomy.

The Sub-Fund currently has no minimum commitment to sustainable investments with an environmental objective aligned with the EU Taxonomy, including investments in fossil gas and/or nuclear energy related activities.

● **Does the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy<sup>4</sup> ?**

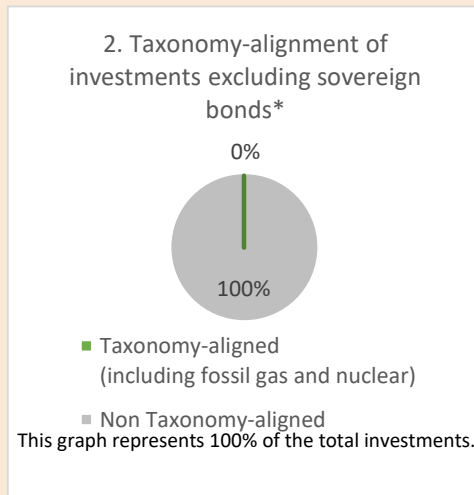
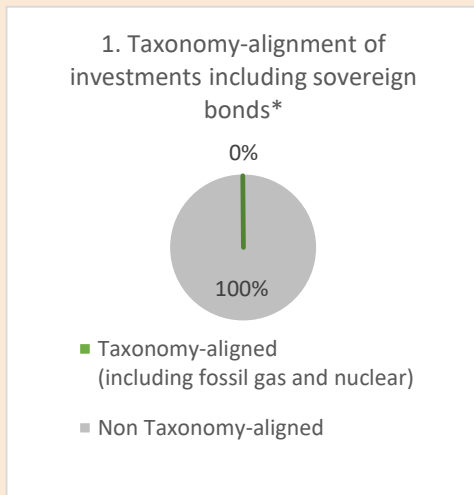
- Yes:  
                    In fossil gas                    In nuclear energy
- No

<sup>4</sup> Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.


**The two graphs below show in green the minimum percentage of investments that are aligned with the EU Taxonomy. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.**



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

● **What is the minimum share of investments in transitional and enabling activities?**

The funds has no minimum proportion of investment in transitional or enabling activities.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



**What is the minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy?**

The Sub-Fund has no minimum share of sustainable investments with an environmental objective



**What is the minimum share of socially sustainable investments?**

The Sub-Fund has no minimum share of socially sustainable investments.



**What investments are included under “#2 Other”, what is their purpose and are there any minimum environmental or social safeguards?**

This category can be composed of cash, derivatives and companies on which there is no extra financial coverage.



**Is a specific index designated as a reference benchmark to determine whether this financial product is aligned with the environmental and/or social characteristics that it promotes?**

Yes, the Index has been designated as a reference benchmark to determine whether the Sub-Fund is aligned with the environmental and/or social characteristics that it promotes.

● **How is the reference benchmark continuously aligned with each of the environmental or social characteristics promoted by the financial product?**

According to applicable regulations to index sponsors (including BMR), index sponsors should define appropriate controls/diligence when defining and/or operating index methodologies of regulated indexes. Additionally, at each index rebalance, the index provider applies the ESG selection criteria to the Parent Index to exclude issuers that do not meet such ESG selection criteria.

**benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- ***How is the alignment of the investment strategy with the methodology of the index ensured on a continuous basis?***

The investment objective of the Sub-Fund is to track the performance of the Index.

- ***How does the designated index differ from a relevant broad market index?***

The Index is an equity index that measures the performance of eligible equity securities from the S&P World Energy Index (the “Parent Index”). The Parent Index is designed to measure the performance of large and mid-cap energy companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Energy companies are identified by reference to the GICS. The energy sector comprises companies engaged in exploration and production, refining and marketing, and storage and transportation of oil and gas, and coal and consumable fuels. It also includes companies that offer oil and gas equipment and services. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index.

- ***Where can the methodology used for the calculation of the designated index be found?***

Additional information on the Index can be found at [www.spglobal.com/spdij/](http://www.spglobal.com/spdij/)



#### **Where can I find more product specific information online?**

**More product-specific information can be found on the website:** Additional information on the Sub-Fund can be found at [www.amundiETF.com](http://www.amundiETF.com).

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

**Product name:**  
Amundi S&P World Financials Screened UCITS ETF

**Legal entity identifier:**  
213800MIUWZSPFK4LM72

## Environmental and/or social characteristics

### Does this financial product have a sustainable investment objective?

**Yes**

**No**

It will make a minimum of **sustainable investments with an environmental objective**: \_\_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It will make a minimum of **sustainable investments with a social objective**: \_\_\_%

It **promotes Environmental/Social (E/S) characteristics** and while it does not have as its objective a sustainable investment, it will have a minimum proportion of 1% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promotes E/S characteristics, but **will not make any sustainable investments**



### What environmental and/or social characteristics are promoted by this financial product?

The Sub-Fund seeks to promote the following environmental and social characteristics:

- 1) reduction of carbon emission intensity; and
- 2) reduction in the production of controversial and nuclear weapons; and
- 3) reduction in environmental harm derived from oil sands, thermal coal and unconventional oil and gas business activities.

The Sub-Fund promotes these environmental and social characteristics through the replication of the S&P World Financials Weighted & Screened Index (the "Index") that integrates an environmental, social and governance ("ESG") rating. The Index is selected and weighted by applying a range of environmental and social filters to the constituents of the S&P World Financials Index (the "Parent Index") to enhance ESG profiles, and reduce carbon emission intensity, compared to the Parent Index as described in detail below.

The Index methodology is constructed using a tilted approach:

- the weight of best ranked companies based on their ESG rating will be positively tilted.
- the weight of worst ranked companies based on their ESG rating will be negatively tilted.

## Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

- ***What sustainability indicators are used to measure the attainment of each of the environmental or social characteristics promoted by this financial product?***

The S&P Global ESG Scores is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product.

S&P Global Sustainable provides Environmental, Social, and Governance (ESG) scores (collectively known as “S&P Global ESG Scores”), which measure companies’ overall performance relating to financially material ESG factors. The S&P Global ESG scores is the aggregation of three dimension-level scores: Environmental, Social and Governance & Economics. The S&P Global ESG scores dataset contains a total company-level ESG score for one financial year and consists of individual environmental (E), social (S), and governance (G) dimension scores, beneath which are (on average) more than 20 industry-specific criteria scores that can be used as signals of ESG risks and repercussions.

More precisely, the Index’s initial universe includes all securities that comprise its Parent Index. Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
4. Companies that do not have an S&P Global ESG Score\* are excluded.
5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index
- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\*For more information on S&P Global ESG Score, UNGC score and ESG controversies, please refer to the Index methodology available on [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/).

- ***What are the objectives of the sustainable investments that the financial product partially intends to make and how does the sustainable investment contribute to such objectives?***

While the Sub-Fund does not have sustainable investment as its objective, it will invest a minimum proportion of its assets in sustainable investments as defined by Article 2 (17) SFDR, such as investment in investee companies that seek to meet two criteria:

- 1) follow best environmental and social practices; and
- 2) avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a “best performer” within its sector of activity on at least one of its material environmental or social factors. The definition of “best performer” relies on Amundi’s proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a “best performer”, an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview please refer to the Amundi Global Responsible Investment Policy available at <https://about.amundi.com/>.

Additionally, investee companies should not have significant exposure to activities (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production). For a more complete overview of sectors and factors, please refer to the Amundi Sustainable Finance Disclosure Regulation Statement available at <https://about.amundi.com/esg-documentation>

The sustainable nature of an investment is assessed at investee company level. By applying Amundi’s above described Sustainable Investment definition to the Index constituents of this passively managed ETF Product, Amundi has determined that this product has the minimum proportion of sustainable investments stated on page 1 above. However, please note that Amundi Sustainable Investment definition is not implemented at the Index methodology level.

● ***How do the sustainable investments that the financial product partially intends to make, not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm (‘DNSH’), Amundi utilises two filters:

The first DNSH test filter relies on monitoring the mandatory principal adverse impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g. GHG intensity of investee companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the investee company’s carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific principle adverse impacts within its exclusion policy as part of Amundi’s Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

superior or equal to E using Amundi's ESG rating.

– *How have the indicators for adverse impacts on sustainability factors been taken into account?*

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above:

The first DNSH filter relies on monitoring of mandatory principal adverse impacts indicators in Annex 1, Table 1 of the RTS where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– *How are the sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

The OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labor relations. Furthermore, Amundi conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts will evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts

*The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



### **Does this financial product consider principal adverse impacts on sustainability factors?**

Yes, The Sub-Fund considers principal adverse impacts as per Annex 1, Table 1 of the RTS applying to the Sub-Fund’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches.

- Exclusion: Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation. As detailed in Amundi's Global Responsible Investment Policy (<https://about.amundi.com/esg-documentation>), activity-based exclusions relate to issuers involved in the production, sale, storage or services for and of anti-personnel mines and cluster bombs, chemical, biological and depleted uranium weapons, nuclear weapons or issuers that violate, repeatedly and seriously, one or more of the ten principles of the UN Global Compact. Sector-based exclusions relate to thermal coal, unconventional fossil fuel and tobacco.

- Engagement: Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.

- Vote: Amundi’s voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information please refer to Amundi’s Voting Policy available at <https://about.amundi.com/esg-documentation>

- Controversies monitoring: Amundi has developed a controversy tracking system that relies on data from three external data providers (MSCI, Sustainalytics and ISS ESG) to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts as part of a periodic review. This approach applies to all of Amundi’s funds.

For any indication on how mandatory principal adverse impact indicators are used, please refer to the Amundi Sustainable Finance Disclosure Statement available at [www.amundi.lu](http://www.amundi.lu) <https://about.amundi.com/esg-documentation>

No



### **What investment strategy does this financial product follow?**

To track the performance of the S&P World Financials Weighted & Screened Index (the "Index").

The Index is an equity index that measures the performance of eligible equity securities from the S&P World

Financials Index (the “Parent Index”). The Parent Index is designed to measure the performance of large and mid-cap financials companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Financial companies are identified by reference to the GICS. The financials sector contains companies involved in banking, thrifts and mortgage finance, specialized finance, consumer finance, asset management and custody banks, investment banking and brokerage and insurance. It also includes financial exchanges and data, and mortgage REIT. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index.

**The investment strategy** guides investment decisions based on factors such as investment objectives and risk tolerance.

● ***What are the binding elements of the investment strategy used to select the investments to attain each of the environmental or social characteristics promoted by this financial product?***

This is a passively managed ETF. Its investment strategy is to replicate the Index while minimizing the related tracking error.

The initial universe of the Index includes all securities that comprise its Parent Index.

Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
4. Companies that do not have an S&P Global ESG Score\* are excluded.
5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index
- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\*For more information on S&P Global ESG Score, UNGC score and ESG controversies, please refer to the Index methodology available on [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/).

The Product strategy is also relying on systematic exclusions policies (normative and sectorials) as further described in Amundi Responsible Investment policy.

**Good governance** practices include sound management structures, employee relations, remuneration of staff and tax compliance.

- ***What is the committed minimum rate to reduce the scope of the investments considered prior to the application of that investment strategy?***

There is no committed minimum rate to reduce the scope of the investments considered prior to the application of that investment strategy

- ***What is the policy to assess good governance practices of the investee companies?***

Amundi relies on Amundi ESG scoring methodology. Amundi's ESG scoring is based on a proprietary ESG analysis framework, which accounts for 38 general and sector-specific criteria, including governance criteria. In the Governance dimension, Amundi assess an issuer's ability to ensure an effective corporate governance framework that guarantees it will meet its long-term objectives (e.g. guaranteeing the issuer's value over the long term). The governance sub-criteria considered are: board structure, audit and control, remuneration, shareholders' rights, ethics, tax practices and ESG strategy. Amundi ESG Rating scale contains seven grades, ranging from A to G, where A is the best and G the worst rating. G-rated companies are excluded from our investment universe.

Each corporate security (shares, bonds, single name derivatives, ESG equity and fixed income ETFs) included in investment portfolios has been assessed for good governance practices applying a normative screen against UN Global Compact (UN GC) principles on the associated issuer. The assessment is performed on an ongoing basis. Amundi's ESG ratings Committee monthly reviews lists of companies in breach of the UN GC leading to rating downgrades to G. Divestment from securities downgraded to G is carried out by default within 90 days.

Amundi Stewardship Policy (engagement and voting) related to governance complements this approach.



### **What is the asset allocation planned for this financial product?**

90% of the Sub-Fund's securities and instruments will meet the promoted environmental or social characteristics in accordance with the binding elements of the Index methodology, Furthermore, the Sub-Fund commits to have a minimum of 1% of Sustainable Investments as per the below chart.

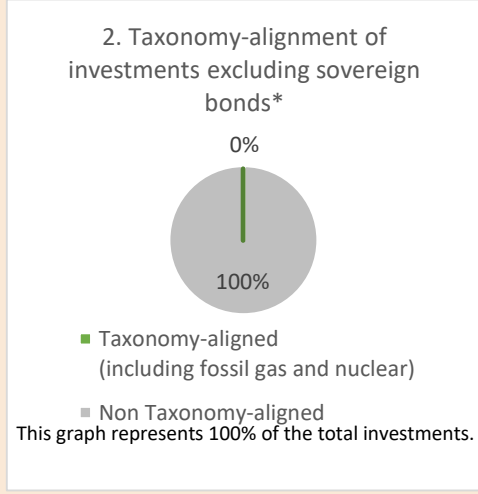
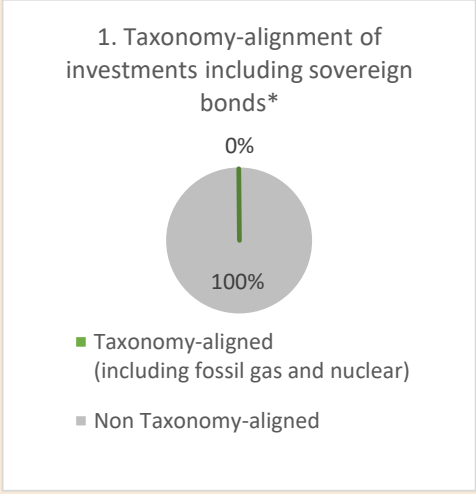
**Asset allocation** describes the share of investments in specific assets.



**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

**The two graphs below show in green the minimum percentage of investments that are aligned with the EU Taxonomy. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.**



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

● **What is the minimum share of investments in transitional and enabling activities?**

The funds has no minimum proportion of investment in transitional or enabling activities.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



**What is the minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy?**

The Sub-Fund has no minimum share of sustainable investments with an environmental objective however the share of environmentally and socially sustainable investments will in total be at least 1 %



**What is the minimum share of socially sustainable investments?**

While the Sub-Fund does not intend to make a minimum allocation to socially sustainable investments. the share of environmentally and socially sustainable investments will in total be at least 1 %



**What investments are included under “#2 Other”, what is their purpose and are there any minimum environmental or social safeguards?**

This category can be composed of cash, derivatives and companies on which there is no extra financial coverage.



**Is a specific index designated as a reference benchmark to determine whether this financial product is aligned with the environmental and/or social characteristics that it promotes?**

Yes, the Index has been designated as a reference benchmark to determine whether the Sub-Fund is aligned with the environmental and/or social characteristics that it promotes.

● **How is the reference benchmark continuously aligned with each of the environmental or social characteristics promoted by the financial product?**

According to applicable regulations to index sponsors (including BMR), index sponsors should define appropriate controls/diligence when defining and/or operating index methodologies of regulated indexes. Additionally, at each index rebalance, the index provider applies the ESG selection criteria to the Parent Index to exclude issuers that do not meet such ESG selection criteria.

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- ***How is the alignment of the investment strategy with the methodology of the index ensured on a continuous basis?***

The investment objective of the Sub-Fund is to track the performance of the Index.

- ***How does the designated index differ from a relevant broad market index?***

The Index is an equity index that measures the performance of eligible equity securities from the S&P World Financials Index (the “Parent Index”). The Parent Index is designed to measure the performance of large and mid-cap financials companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Financial companies are identified by reference to the GICS. The financials sector contains companies involved in banking, thrifts and mortgage finance, specialized finance, consumer finance, asset management and custody banks, investment banking and brokerage and insurance. It also includes financial exchanges and data, and mortgage REIT. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index.

- ***Where can the methodology used for the calculation of the designated index be found?***

Additional information on the Index can be found at [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/)



#### **Where can I find more product specific information online?**

**More product-specific information can be found on the website:** Additional information on the Sub-Fund can be found at [www.amundiETF.com](http://www.amundiETF.com).

**Product name:**  
Amundi S&P World Health Care Screened UCITS ETF

**Legal entity identifier:**  
213800SNXMHGMQYREZ20

## Environmental and/or social characteristics

### Does this financial product have a sustainable investment objective?

**Yes**

**No**

It will make a minimum of **sustainable investments with an environmental objective**: \_\_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It will make a minimum of **sustainable investments with a social objective**: \_\_\_%

It **promotes Environmental/Social (E/S) characteristics** and while it does not have as its objective a sustainable investment, it will have a minimum proportion of 25 % of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promotes E/S characteristics, but **will not make any sustainable investments**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



### What environmental and/or social characteristics are promoted by this financial product?

The Sub-Fund seeks to promote the following environmental and social characteristics:

- 1) reduction of carbon emission intensity; and
- 2) reduction in the production of controversial and nuclear weapons; and
- 3) reduction in environmental harm derived from oil sands, thermal coal and unconventional oil and gas business activities.

The Sub-Fund promotes these environmental and social characteristics through the replication of the S&P World Health Care Weighted & Screened Index (the "Index") that integrates an environmental, social and governance ("ESG") rating. The Index is selected and weighted by applying a range of environmental and social filters to the constituents of the S&P World Health Care Index (the "Parent Index") to enhance ESG profiles, and reduce carbon emission intensity, compared to the Parent Index as described in detail below.

The Index methodology is constructed using a tilted approach:

- the weight of best ranked companies based on their ESG rating will be overall positively tilted.
- the weight of worst ranked companies based on their ESG rating will be overall negatively tilted.

## Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

### ● **What sustainability indicators are used to measure the attainment of each of the environmental or social characteristics promoted by this financial product?**

The S&P Global ESG Scores is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product.

S&P Global Sustainable provides Environmental, Social, and Governance (ESG) scores (collectively known as "S&P Global ESG Scores"), which measure companies' overall performance relating to financially material ESG factors. The S&P Global ESG scores is the aggregation of three dimension-level scores: Environmental, Social and Governance & Economics. The S&P Global ESG scores dataset contains a total company-level ESG score for one financial year and consists of individual environmental (E), social (S), and governance (G) dimension scores, beneath which are (on average) more than 20 industry-specific criteria scores that can be used as signals of ESG risks and repercussions.

More precisely, the Index's initial universe includes all securities that comprise its Parent Index.

Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
4. Companies that do not have an S&P Global ESG Score\* are excluded.
5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index
- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\*For more information on S&P Global ESG Score, UNGC score and ESG controversies, please refer to the Index methodology available on [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/)

### ● **What are the objectives of the sustainable investments that the financial product partially intends to make and how does the sustainable investment contribute to such objectives?**

While the Sub-Fund does not have sustainable investment as its objective, it will invest a minimum proportion of its assets in sustainable investments as defined by Article 2 (17) SFDR, such as investment in investee companies that seek to meet two criteria:

- 1) follow best environmental and social practices; and
- 2) avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a “best performer” within its sector of activity on at least one of its material environmental or social factors. The definition of “best performer” relies on Amundi’s proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a “best performer”, an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview please refer to the Amundi Global Responsible Investment Policy available at <https://about.amundi.com/>.

Additionally, investee companies should not have significant exposure to activities (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production). For a more complete overview of sectors and factors, please refer to the Amundi Sustainable Finance Disclosure Regulation Statement available at <https://about.amundi.com/esg-documentation>

The sustainable nature of an investment is assessed at investee company level. By applying Amundi’s above described Sustainable Investment definition to the Index constituents of this passively managed ETF Product, Amundi has determined that this product has the minimum proportion of sustainable investments stated on page 1 above. However, please note that Amundi Sustainable Investment definition is not implemented at the Index methodology level.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● ***How do the sustainable investments that the financial product partially intends to make, not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm (‘DNSH’), Amundi utilises two filters:

The first DNSH test filter relies on monitoring the mandatory principal adverse impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g. GHG intensity of investee companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the investee company’s carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific principle adverse impacts within its exclusion policy as part of Amundi’s Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory principal adverse impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score superior or equal to E using Amundi’s ESG rating.

– *How have the indicators for adverse impacts on sustainability factors been taken into account?*

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above:

The first DNSH filter relies on monitoring of mandatory principal adverse impacts indicators in Annex 1, Table 1 of the RTS where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– *How are the sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

The OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labor relations. Furthermore, we conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts will evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



## Does this financial product consider principal adverse impacts on sustainability factors?

Yes, The Sub-Fund considers principal adverse impacts as per Annex 1, Table 1 of the RTS applying to the Sub-Fund's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches.

- Exclusion: Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation. As detailed in Amundi's Global Responsible Investment Policy (<https://about.amundi.com/esg-documentation>), activity-based exclusions relate to issuers involved in the production, sale, storage or services for and of anti-personnel mines and cluster bombs, chemical, biological and depleted uranium weapons, nuclear weapons or issuers that violate, repeatedly and seriously, one or more of the ten principles of the UN Global Compact. Sector-based exclusions relate to thermal coal, unconventional fossil fuel and tobacco.

- Engagement: Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.

- Vote: Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information please refer to Amundi's Voting Policy available at <https://about.amundi.com/esg-documentation>

- Controversies monitoring: Amundi has developed a controversy tracking system that relies on data from three external data providers (MSCI, Sustainalytics and ISS ESG) to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts as part of a periodic review. This approach applies to all of Amundi's funds.

For any indication on how mandatory principal adverse impact indicators are used, please refer to the Amundi Sustainable Finance Disclosure Regulation Statement available at [www.amundi.lu](http://www.amundi.lu) <https://about.amundi.com/esg-documentation>

No



## What investment strategy does this financial product follow?

To track the performance of the S&P World Health Care Weighted & Screened Index (the "Index").

The Index is an equity index that measures the performance of eligible equity securities from the S&P World Health Care Index (the "Parent Index"). The Parent Index is designed to measure the performance of large and mid-cap health care companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Health care companies are identified by reference to the GICS. The health care sector includes health care providers and services, companies that manufacture and distribute health care equipment and supplies, and health care technology

companies. It also includes companies involved in the research, development, production and marketing of pharmaceuticals and biotechnology products. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index.

**The investment strategy** guides investment decisions based on factors such as investment objectives and risk tolerance.

● ***What are the binding elements of the investment strategy used to select the investments to attain each of the environmental or social characteristics promoted by this financial product?***

This is a passively managed ETF. Its investment strategy is to replicate the Index while minimizing the related tracking error.

The initial universe of the Index includes all securities that comprise its Parent Index. Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
4. Companies that do not have an S&P Global ESG Score\* are excluded.
5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index
- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\*For more information on S&P Global ESG Score, UNGC score and ESG controversies, please refer to the Index methodology available on [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/)

The Product strategy is also relying on systematic exclusions policies (normative and sectorials) as further described in Amundi Responsible Investment policy.

● ***What is the committed minimum rate to reduce the scope of the investments considered prior to the application of that investment strategy?***

**Good governance practices** include sound management structures,

employee relations, remuneration of staff and tax compliance.

There is no committed minimum rate to reduce the scope of the investments considered prior to the application of that investment strategy

● **What is the policy to assess good governance practices of the investee companies?**

Amundi relies on Amundi ESG scoring methodology. Amundi’s ESG scoring is based on a proprietary ESG analysis framework, which accounts for 38 general and sector-specific criteria, including governance criteria. In the Governance dimension, Amundi assess an issuer’s ability to ensure an effective corporate governance framework that guarantees it will meet its long-term objectives (e.g. guaranteeing the issuer’s value over the long term). The governance sub-criteria considered are: board structure, audit and control, remuneration, shareholders’ rights, ethics, tax practices and ESG strategy. Amundi ESG Rating scale contains seven grades, ranging from A to G, where A is the best and G the worst rating. G-rated companies are excluded from our investment universe.

Each corporate security (shares, bonds, single name derivatives, ESG equity and fixed income ETFs) included in investment portfolios has been assessed for good governance practices applying a normative screen against UN Global Compact (UN GC) principles on the associated issuer. The assessment is performed on an ongoing basis. Amundi’s ESG ratings Committee monthly reviews lists of companies in breach of the UN GC leading to rating downgrades to G. Divestment from securities downgraded to G is carried out by default within 90 days.

Amundi Stewardship Policy (engagement and voting) related to governance complements this approach.

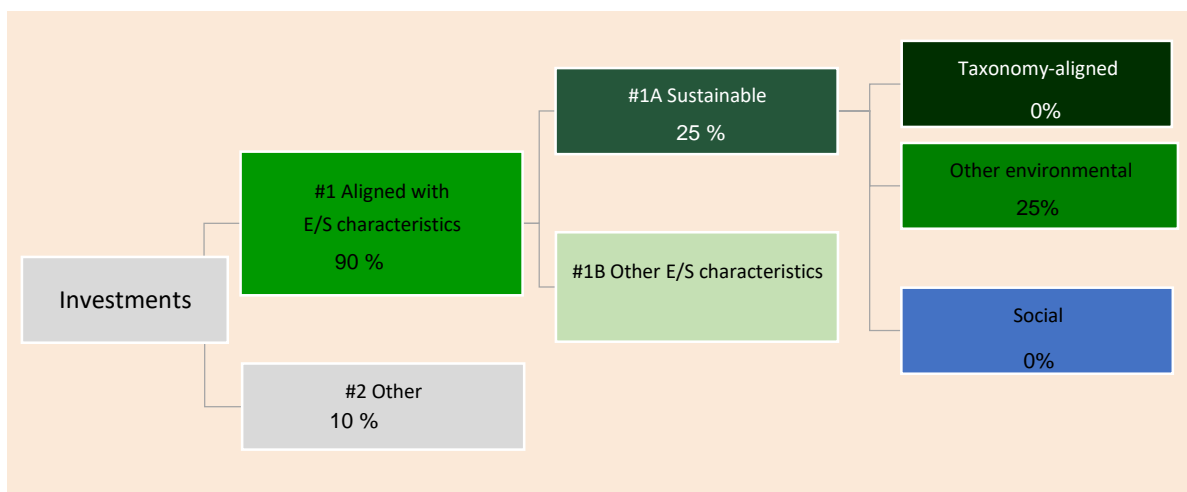


**What is the asset allocation planned for this financial product?**

**Asset allocation** describes the share of investments in specific assets.

90% of the Sub-Fund’s securities and instruments will meet the promoted environmental or social characteristics in accordance with the binding elements of the Index methodology, Furthermore, the Sub-Fund commits to have a minimum of 25% of Sustainable Investments as per the below chart.

Taxonomy-aligned activities are expressed as a share of:  
**-turnover** reflecting the share of revenue from green activities of investee companies  
**-capital expenditure (CapEx)** showing



the green investments made by investee companies, e.g. for a transition to a green economy.

- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

**#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

**#2Other** includes the remaining investments of the financial product, which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers sustainable investments with environmental or social objectives.

-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

- ***How does the use of derivatives attain the environmental or social characteristics promoted by the financial product?***

Derivatives are not used to attain the environmental and social characteristics promoted by the Sub-Fund.



### **To what minimum extent are sustainable investments with an environmental objective aligned with the EU Taxonomy?**

The Sub-Fund has no minimum share of investments with an environmental objective that are aligned with the EU Taxonomy.

The Sub-Fund currently has no minimum commitment to sustainable investments with an environmental objective aligned with the EU Taxonomy, including investments in fossil gas and/or nuclear energy related activities.

- ***Does the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy<sup>6</sup> ?***

Yes:

In fossil gas

In nuclear energy

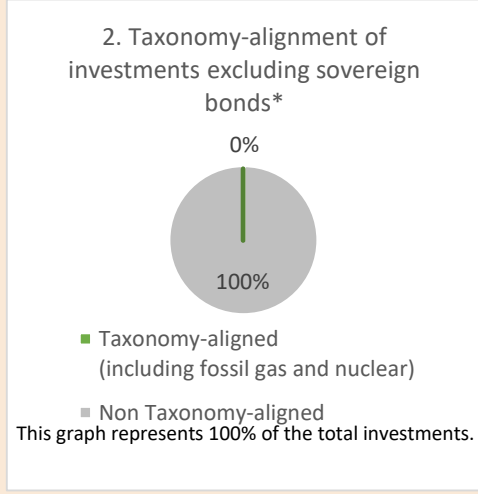
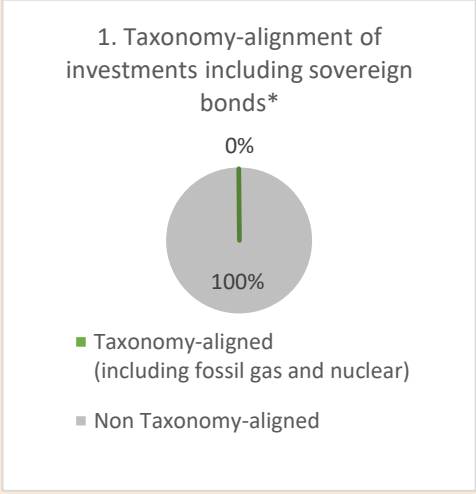
No

<sup>6</sup> Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.


**The two graphs below show in green the minimum percentage of investments that are aligned with the EU Taxonomy. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.**



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

● **What is the minimum share of investments in transitional and enabling activities?**

The fund has no minimum proportion of investment in transitional or enabling activities.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



**What is the minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy?**

The Sub-Fund has no minimum share of sustainable investments with an environmental objective however the share of environmentally and socially sustainable investments will in total be at least 25 %



**What is the minimum share of socially sustainable investments?**

While the Sub-Fund does not intend to make a minimum allocation to socially sustainable investments. the share of environmentally and socially sustainable investments will in total be at least 25 %



**What investments are included under “#2 Other”, what is their purpose and are there any minimum environmental or social safeguards?**

This category can be composed of cash, derivatives and companies on which there is no extra financial coverage.



**Is a specific index designated as a reference benchmark to determine whether this financial product is aligned with the environmental and/or social characteristics that it promotes?**

Yes, the Index has been designated as a reference benchmark to determine whether the Sub-Fund is aligned with the environmental and/or social characteristics that it promotes.

● **How is the reference benchmark continuously aligned with each of the environmental or social characteristics promoted by the financial product?**

According to applicable regulations to index sponsors (including BMR), index sponsors should define appropriate controls/diligence when defining and/or operating index methodologies of regulated indexes. Additionally, at each index rebalance, the index provider applies the ESG selection criteria to the Parent Index to exclude issuers that do not meet such ESG selection criteria.

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- ***How is the alignment of the investment strategy with the methodology of the index ensured on a continuous basis?***

The investment objective of the Sub-Fund is to track the performance of the Index.

- ***How does the designated index differ from a relevant broad market index?***

The Index is an equity index that measures the performance of eligible equity securities from the S&P World Health Care Index (the “Parent Index”). The Parent Index is designed to measure the performance of large and mid-cap health care companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Health care companies are identified by reference to the GICS. The health care sector includes health care providers and services, companies that manufacture and distribute health care equipment and supplies, and health care technology companies. It also includes companies involved in the research, development, production and marketing of pharmaceuticals and biotechnology products. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index.

- ***Where can the methodology used for the calculation of the designated index be found?***

Additional information on the Index can be found at [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/)



#### **Where can I find more product specific information online?**

**More product-specific information can be found on the website:** Additional information on the Sub-Fund can be found at [www.amundiETF.com](http://www.amundiETF.com).

**Product name:**  
Amundi S&P World Industrials Screened UCITS ETF

**Legal entity identifier:**  
2138009H295UEFKR3145

## Environmental and/or social characteristics

### Does this financial product have a sustainable investment objective?

**Yes**

**No**

It will make a minimum of **sustainable investments with an environmental objective: \_\_\_%**

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It will make a minimum of **sustainable investments with a social objective: \_\_\_%**

It **promotes Environmental/Social (E/S) characteristics** and while it does not have as its objective a sustainable investment, it will have a minimum proportion of 20 % of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promotes E/S characteristics, but **will not make any sustainable investments**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



### What environmental and/or social characteristics are promoted by this financial product?

The Sub-Fund seeks to promote the following environmental and social characteristics:

- 1) reduction of carbon emission intensity; and
- 2) reduction in the production of controversial and nuclear weapons; and
- 3) reduction in environmental harm derived from oil sands, thermal coal and unconventional oil and gas business activities.

The Sub-Fund promotes these environmental and social characteristics through the replication of the S&P World Industrials Weighted & Screened Index (the "Index") that integrates an environmental, social and governance ("ESG") rating. The Index is selected and weighted by applying a range of environmental and social filters to the constituents of the S&P World Industrials Index (the "Parent Index") to enhance ESG profiles, and reduce carbon emission intensity, compared to the Parent Index as described in detail below.

The Index methodology is constructed using a tilted approach:

- the weight of best ranked companies based on their ESG rating will be positively tilted.

-the weight of worst ranked companies based on their ESG rating will be negatively tilted.

## Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

### ● **What sustainability indicators are used to measure the attainment of each of the environmental or social characteristics promoted by this financial product?**

The S&P Global ESG Scores is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product.

S&P Global Sustainable provides Environmental, Social, and Governance (ESG) scores (collectively known as "S&P Global ESG Scores"), which measure companies' overall performance relating to financially material ESG factors. The S&P Global ESG scores is the aggregation of three dimension-level scores: Environmental, Social and Governance & Economics.

The S&P Global ESG scores dataset contains a total company-level ESG score for one financial year and consists of individual environmental (E), social (S), and governance (G) dimension scores, beneath which are (on average) more than 20 industry-specific criteria scores that can be used as signals of ESG risks and repercussions.

More precisely, the Index's initial universe includes all securities that comprise its Parent Index.

Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
4. Companies that do not have an S&P Global ESG Score\* are excluded.
5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index
- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\*For more information on S&P Global ESG Score, UNGC score and ESG controversies, please refer to the Index methodology available on [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/)

### ● **What are the objectives of the sustainable investments that the financial product partially intends to make and how does the sustainable investment contribute to such objectives?**

While the Sub-Fund does not have sustainable investment as its objective, it will invest a minimum proportion of its assets in sustainable investments as defined by Article 2 (17) SFDR, such as investment in investee companies that seek to meet two criteria:

- 1) follow best environmental and social practices; and
- 2) avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a “best performer” within its sector of activity on at least one of its material environmental or social factors. The definition of “best performer” relies on Amundi’s proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a “best performer”, an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview please refer to the Amundi Global Responsible Investment Policy available at <https://about.amundi.com/>.

Additionally, investee companies should not have significant exposure to activities (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production). For a more complete overview of sectors and factors, please refer to the Amundi Sustainable Finance Disclosure Regulation Statement available at <https://about.amundi.com/esg-documentation>

The sustainable nature of an investment is assessed at investee company level. By applying Amundi’s above described Sustainable Investment definition to the Index constituents of this passively managed ETF Product, Amundi has determined that this product has the minimum proportion of sustainable investments stated on page 1 above. However, please note that Amundi Sustainable Investment definition is not implemented at the Index methodology level.

● ***How do the sustainable investments that the financial product partially intends to make, not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm (‘DNSH’), Amundi utilises two filters:

The first DNSH test filter relies on monitoring the mandatory principal adverse impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g. GHG intensity of investee companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the investee company’s carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific principle adverse impacts within its exclusion policy as part of Amundi’s Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

superior or equal to E using Amundi's ESG rating.

– *How have the indicators for adverse impacts on sustainability factors been taken into account?*

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above:

The first DNSH filter relies on monitoring of mandatory principal adverse impacts indicators in Annex 1, Table 1 of the RTS where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– *How are the sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

The OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labor relations. Furthermore, Amundi conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts will evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts

*The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



### **Does this financial product consider principal adverse impacts on sustainability factors?**

Yes, The Sub-Fund considers principal adverse impacts as per Annex 1, Table 1 of the RTS applying to the Sub-Fund’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches.

- Exclusion: Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation. As detailed in Amundi's Global Responsible Investment Policy (<https://about.amundi.com/esg-documentation>), activity-based exclusions relate to issuers involved in the production, sale, storage or services for and of anti-personnel mines and cluster bombs, chemical, biological and depleted uranium weapons, nuclear weapons or issuers that violate, repeatedly and seriously, one or more of the ten principles of the UN Global Compact. Sector-based exclusions relate to thermal coal, unconventional fossil fuel and tobacco.

- Engagement: Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.

- Vote: Amundi’s voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information please refer to Amundi’s Voting Policy available at <https://about.amundi.com/esg-documentation>

- Controversies monitoring: Amundi has developed a controversy tracking system that relies on data from three external data providers (MSCI, Sustainalytics and ISS ESG) to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts as part of a periodic review. This approach applies to all of Amundi’s funds.

For any indication on how mandatory principal adverse impact indicators are used, please refer to the Amundi Sustainable Finance Disclosure Regulation Statement available at [www.amundi.lu](http://www.amundi.lu) <https://about.amundi.com/esg-documentation>

No



### **What investment strategy does this financial product follow?**

To track the performance of the S&P World Industrials Weighted & Screened Index (the "Index").

The Index is an equity index that measures the performance of eligible equity securities from the S&P

World Industrials Index (the “Parent Index”). The Parent Index is designed to measure the performance of large and mid-cap industrials companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Industrial companies are identified by reference to the GICS. The industrials sector includes manufacturers and distributors of capital goods such as aerospace and defense, building products, electrical equipment and machinery and companies that offer construction and engineering services. It also includes providers of commercial and professional services including printing, environmental and facilities services, office services and supplies, security and alarm services, human resource and employment services, research and consulting services. It also includes companies that provide transportation services. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index.

**The investment strategy** guides investment decisions based on factors such as investment objectives and risk tolerance.

● ***What are the binding elements of the investment strategy used to select the investments to attain each of the environmental or social characteristics promoted by this financial product?***

This is a passively managed ETF. Its investment strategy is to replicate the Index while minimizing the related tracking error.

The initial universe of the Index includes all securities that comprise its Parent Index.

Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
4. Companies that do not have an S&P Global ESG Score\* are excluded.
5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index
- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\*For more information on S&P Global ESG Score, UNGC score and ESG controversies, please refer to the Index methodology available on [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/).

The Product strategy is also relying on systematic exclusions policies (normative and sectorials) as further described in Amundi Responsible Investment policy.

**Good governance** practices include sound management structures, employee relations, remuneration of staff and tax compliance.

● ***What is the committed minimum rate to reduce the scope of the investments considered prior to the application of that investment strategy?***

There is no committed minimum rate to reduce the scope of the investments considered prior to the application of that investment strategy

● ***What is the policy to assess good governance practices of the investee companies?***

Amundi relies on Amundi ESG scoring methodology. Amundi's ESG scoring is based on a proprietary ESG analysis framework, which accounts for 38 general and sector-specific criteria, including governance criteria. In the Governance dimension, Amundi assess an issuer's ability to ensure an effective corporate governance framework that guarantees it will meet its long-term objectives (e.g. guaranteeing the issuer's value over the long term). The governance sub-criteria considered are: board structure, audit and control, remuneration, shareholders' rights, ethics, tax practices and ESG strategy. Amundi ESG Rating scale contains seven grades, ranging from A to G, where A is the best and G the worst rating. G-rated companies are excluded from our investment universe.

Each corporate security (shares, bonds, single name derivatives, ESG equity and fixed income ETFs) included in investment portfolios has been assessed for good governance practices applying a normative screen against UN Global Compact (UN GC) principles on the associated issuer. The assessment is performed on an ongoing basis. Amundi's ESG ratings Committee monthly reviews lists of companies in breach of the UN GC leading to rating downgrades to G. Divestment from securities downgraded to G is carried out by default within 90 days.

Amundi Stewardship Policy (engagement and voting) related to governance complements this approach.



**What is the asset allocation planned for this financial product?**

90% of the Sub-Fund's securities and instruments will meet the promoted environmental or social characteristics in accordance with the binding elements of the Index methodology, Furthermore, the Sub-Fund commits to have a minimum of 20% of Sustainable Investments as per the below chart.

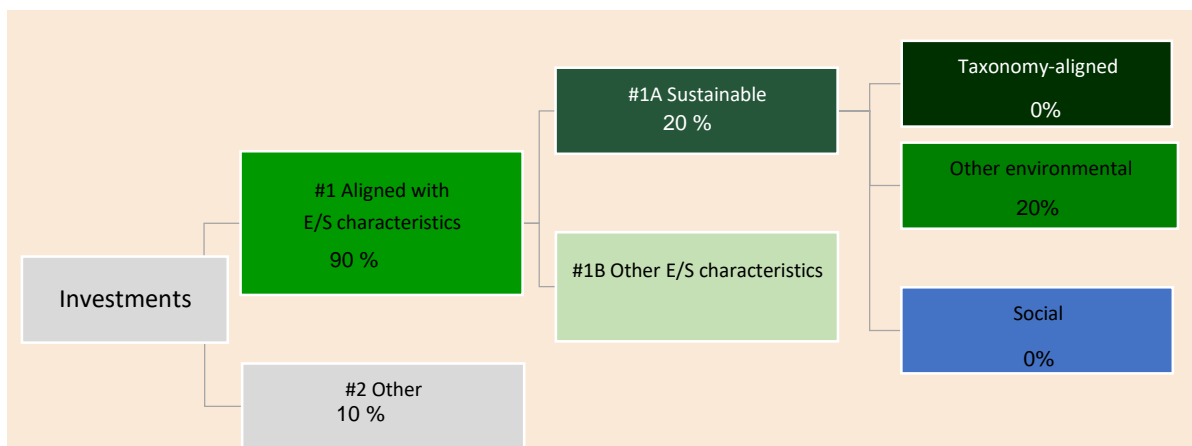
**Asset allocation** describes the share of investments in specific assets.

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**-turnover** reflecting the share of revenue from green activities of investee companies

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**-operational expenditure** (OpEx) reflecting green operational activities of investee companies.



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**#2Other** includes the remaining investments of the financial product, which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers sustainable investments with environmental or social objectives.

-The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **How does the use of derivatives attain the environmental or social characteristics promoted by the financial product?**

Derivatives are not used to attain the environmental and social characteristics promoted by the Sub-Fund.

 **To what minimum extent are sustainable investments with an environmental objective aligned with the EU Taxonomy?**

The Sub-Fund has no minimum share of investments with an environmental objective that are aligned with the EU Taxonomy.

The Sub-Fund currently has no minimum commitment to sustainable investments with an environmental objective aligned with the EU Taxonomy, including investments in fossil gas and/or nuclear energy related activities.

● **Does the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy<sup>7</sup> ?**

Yes:

In fossil gas

In nuclear energy

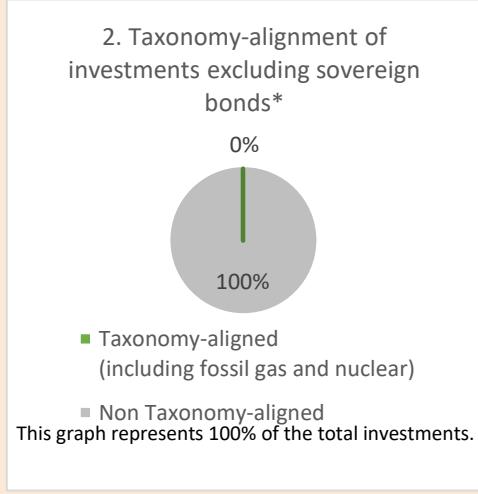
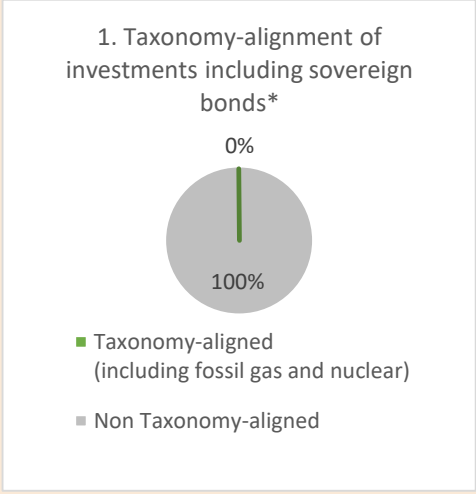
No

<sup>7</sup> Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

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**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.


**The two graphs below show in green the minimum percentage of investments that are aligned with the EU Taxonomy. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.**



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

● **What is the minimum share of investments in transitional and enabling activities?**

The fund has no minimum proportion of investment in transitional or enabling activities.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



**What is the minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy?**

The Sub-Fund has no minimum share of sustainable investments with an environmental objective however the share of environmentally and socially sustainable investments will in total be at least 20 %



**What is the minimum share of socially sustainable investments?**

While the Sub-Fund does not intend to make a minimum allocation to socially sustainable investments, the share of environmentally and socially sustainable investments will in total be at least 20 %



**What investments are included under “#2 Other”, what is their purpose and are there any minimum environmental or social safeguards?**

This category can be composed of cash, derivatives and companies on which there is no extra financial coverage.



**Is a specific index designated as a reference benchmark to determine whether this financial product is aligned with the environmental and/or social characteristics that it promotes?**

Yes, the Index has been designated as a reference benchmark to determine whether the Sub-Fund is aligned with the environmental and/or social characteristics that it promotes.

● **How is the reference benchmark continuously aligned with each of the environmental or social characteristics promoted by the financial product?**

According to applicable regulations to index sponsors (including BMR), index sponsors should define appropriate controls/diligence when defining and/or operating index methodologies of regulated indexes. Additionally, at each index rebalance, the index provider applies the ESG selection criteria to the Parent Index to exclude issuers that do not meet such ESG selection criteria.

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- ***How is the alignment of the investment strategy with the methodology of the index ensured on a continuous basis?***

The investment objective of the Sub-Fund is to track the performance of the Index.

- ***How does the designated index differ from a relevant broad market index?***

The Index is an equity index that measures the performance of eligible equity securities from the S&P World Industrials Index (the “Parent Index”). The Parent Index is designed to measure the performance of large and mid-cap industrials companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Industrials companies are identified by reference to the GICS. The industrials sector includes manufacturers and distributors of capital goods such as aerospace and defense, building products, electrical equipment and machinery and companies that offer construction and engineering services. It also includes providers of commercial and professional services including printing, environmental and facilities services, office services and supplies, security and alarm services, human resource and employment services, research and consulting services. It also includes companies that provide transportation services. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index.

- ***Where can the methodology used for the calculation of the designated index be found?***

Additional information on the Index can be found at [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/)



#### **Where can I find more product specific information online?**

**More product-specific information can be found on the website:** Additional information on the Sub-Fund can be found at [www.amundi.tf.com](http://www.amundi.tf.com).

Template pre-contractual disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

**Product name:**

Amundi S&P World Information Technology Screened UCITS ETF

**Legal entity identifier:**

213800GUG4M6SPEBIP04

## Environmental and/or social characteristics

Does this financial product have a sustainable investment objective?

Yes

No

It will make a minimum of **sustainable investments with an environmental objective**: \_\_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It will make a minimum of **sustainable investments with a social objective**: \_\_\_%

It **promotes Environmental/Social (E/S) characteristics** and while it does not have as its objective a sustainable investment, it will have a minimum proportion of 30 % of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promotes E/S characteristics, but **will not make any sustainable investments**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



### What environmental and/or social characteristics are promoted by this financial product?

The Sub-Fund seeks to promote the following environmental and social characteristics:

- 1) reduction of carbon emission intensity; and
- 2) reduction in the production of controversial and nuclear weapons; and
- 3) reduction in environmental harm derived from oil sands, thermal coal and unconventional oil and gas business activities.

The Sub-Fund promotes these environmental and social characteristics through the replication of the S&P World Information Technology Weighted & Screened Index (the "Index") that integrates an environmental, social and governance ("ESG") rating. The Index is selected and weighted by applying a range of environmental and social filters to the constituents of the S&P World Information Technology Index (the "Parent Index") to enhance ESG profiles, and reduce carbon emission intensity, compared to the Parent Index as described in detail below.

The Index methodology is constructed using a tilted approach:

- the weight of best ranked companies based on their ESG rating will be positively tilted.
- the weight of worst ranked companies based on their ESG rating will be negatively tilted.

## Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

### ● ***What sustainability indicators are used to measure the attainment of each of the environmental or social characteristics promoted by this financial product?***

The S&P Global ESG Scores is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product.

S&P Global Sustainable provides Environmental, Social, and Governance (ESG) scores (collectively known as "S&P Global ESG Scores"), which measure companies' overall performance relating to financially material ESG factors. The S&P Global ESG scores is the aggregation of three dimension-level scores: Environmental, Social and Governance & Economics. The S&P Global ESG scores dataset contains a total company-level ESG score for one financial year and consists of individual environmental (E), social (S), and governance (G) dimension scores, beneath which are (on average) more than 20 industry-specific criteria scores that can be used as signals of ESG risks and repercussions.

More precisely, the Index's initial universe includes all securities that comprise its Parent Index. Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
4. Companies that do not have an S&P Global ESG Score\* are excluded.
5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index
- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\*For more information on S&P Global ESG Score, UNGC score and ESG controversies, please refer to the Index methodology available on [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/)

### ● ***What are the objectives of the sustainable investments that the financial product partially intends to make and how does the sustainable investment contribute to such objectives?***

While the Sub-Fund does not have sustainable investment as its objective, it will invest a minimum proportion of its assets in sustainable investments as defined by Article 2 (17) SFDR, such as investment in investee companies that seek to meet two criteria:

- 1) follow best environmental and social practices; and
- 2) avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a “best performer” within its sector of activity on at least one of its material environmental or social factors. The definition of “best performer” relies on Amundi’s proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a “best performer”, an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview please refer to the Amundi Global Responsible Investment Policy available at <https://about.amundi.com/>.

Additionally, investee companies should not have significant exposure to activities (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production). For a more complete overview of sectors and factors, please refer to the Amundi Sustainable Finance Disclosure Regulation Statement available at <https://about.amundi.com/esg-documentation>

The sustainable nature of an investment is assessed at investee company level. By applying Amundi’s above described Sustainable Investment definition to the Index constituents of this passively managed ETF Product, Amundi has determined that this product has the minimum proportion of sustainable investments stated on page 1 above. However, please note that Amundi Sustainable Investment definition is not implemented at the Index methodology level.

● ***How do the sustainable investments that the financial product partially intends to make, not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm (‘DNSH’), Amundi utilises two filters:

The first DNSH test filter relies on monitoring the mandatory principal adverse impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g. GHG intensity of investee companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the investee company’s carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific principle adverse impacts within its exclusion policy as part of Amundi’s Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory principal adverse impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

superior or equal to E using Amundi's ESG rating.

– *How have the indicators for adverse impacts on sustainability factors been taken into account?*

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above:

The first DNSH filter relies on monitoring of mandatory principal adverse impacts indicators in Annex 1, Table 1 of the RTS where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy.

These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– *How are the sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

The OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labor relations. Furthermore, Amundi conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts will evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts

*The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



### **Does this financial product consider principal adverse impacts on sustainability factors?**

Yes, The Sub-Fund considers principal adverse impacts as per Annex 1, Table 1 of the RTS applying to the Sub-Fund’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches.

- Exclusion: Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation. As detailed in Amundi's Global Responsible Investment Policy (<https://about.amundi.com/esg-documentation>), activity-based exclusions relate to issuers involved in the production, sale, storage or services for and of anti-personnel mines and cluster bombs, chemical, biological and depleted uranium weapons, nuclear weapons or issuers that violate, repeatedly and seriously, one or more of the ten principles of the UN Global Compact. Sector-based exclusions relate to thermal coal, unconventional fossil fuel and tobacco.

- Engagement: Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.

- Vote: Amundi’s voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information please refer to Amundi’s Voting Policy available at <https://about.amundi.com/esg-documentation>

- Controversies monitoring: Amundi has developed a controversy tracking system that relies on data from three external data providers (MSCI, Sustainalytics and ISS ESG) to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts as part of a periodic review. This approach applies to all of Amundi’s funds.

For any indication on how mandatory principal adverse impact indicators are used, please refer to the Amundi Sustainable Finance Disclosure Statement available at [www.amundi.lu](http://www.amundi.lu) <https://about.amundi.com/esg-documentation>

No



### **What investment strategy does this financial product follow?**

To track the performance of the S&P World Information Technology Weighted & Screened Index (the "Index") The Index is an equity index that measures the performance of eligible equity securities from the S&P World Information Technology Index (the “Parent Index”). The Parent Index is designed to

measure the performance of large and mid-cap information technology companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Information technology companies are identified by reference to the GICS. The information technology sector comprises companies that offer software and information technology services, manufacturers and distributors of technology hardware and equipment such as communications equipment, cellular phones, computers, electronic equipment, and semiconductors. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index.

**The investment strategy** guides investment decisions based on factors such as investment objectives and risk tolerance.

● ***What are the binding elements of the investment strategy used to select the investments to attain each of the environmental or social characteristics promoted by this financial product?***

This is a passively managed ETF. Its investment strategy is to replicate the Index while minimizing the related tracking error.

The initial universe of the Index includes all securities that comprise its Parent Index. Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
4. Companies that do not have an S&P Global ESG Score\* are excluded.
5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index
- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\*For more information on S&P Global ESG Score, UNGC score and ESG controversies, please refer to the Index methodology available on [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/)

The Product strategy is also relying on systematic exclusions policies (normative and sectorials) as further described in Amundi Responsible Investment policy.

**Good governance** practices include sound management structures, employee relations, remuneration of staff and tax compliance.

- **What is the committed minimum rate to reduce the scope of the investments considered prior to the application of that investment strategy?**

There is no committed minimum rate to reduce the scope of the investments considered prior to the application of that investment strategy

- **What is the policy to assess good governance practices of the investee companies?**

Amundi relies on Amundi ESG scoring methodology. Amundi's ESG scoring is based on a proprietary ESG analysis framework, which accounts for 38 general and sector-specific criteria, including governance criteria. In the Governance dimension, Amundi assess an issuer's ability to ensure an effective corporate governance framework that guarantees it will meet its long-term objectives (e.g. guaranteeing the issuer's value over the long term). The governance sub-criteria considered are: board structure, audit and control, remuneration, shareholders' rights, ethics, tax practices and ESG strategy. Amundi ESG Rating scale contains seven grades, ranging from A to G, where A is the best and G the worst rating. G-rated companies are excluded from our investment universe.

Each corporate security (shares, bonds, single name derivatives, ESG equity and fixed income ETFs) included in investment portfolios has been assessed for good governance practices applying a normative screen against UN Global Compact (UN GC) principles on the associated issuer. The assessment is performed on an ongoing basis. Amundi's ESG ratings Committee monthly reviews lists of companies in breach of the UN GC leading to rating downgrades to G. Divestment from securities downgraded to G is carried out by default within 90 days.

Amundi Stewardship Policy (engagement and voting) related to governance complements this approach.



### **What is the asset allocation planned for this financial product?**

**Asset allocation** describes the share of investments in specific assets.

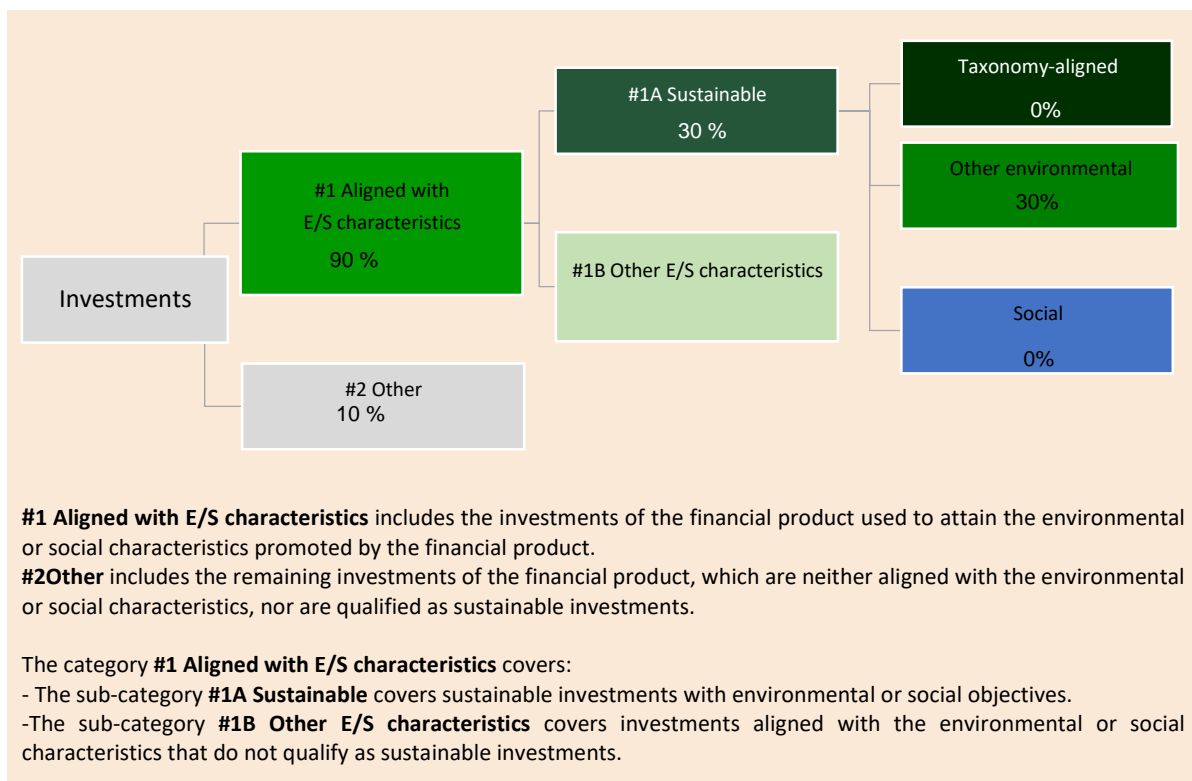
90% of the Sub-Fund's securities and instruments will meet the promoted environmental or social characteristics in accordance with the binding elements of the Index methodology, Furthermore, the Sub-Fund commits to have a minimum of 30% of Sustainable Investments as per the below chart.

Taxonomy-aligned activities are expressed as a share of:

**-turnover** reflecting the share of revenue from green activities of investee companies

**-capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.

**-operational expenditure (OpEx)** reflecting green operational activities of investee companies.



● **How does the use of derivatives attain the environmental or social characteristics promoted by the financial product?**

Derivatives are not used to attain the environmental and social characteristics promoted by the Sub-Fund.



**To what minimum extent are sustainable investments with an environmental objective aligned with the EU Taxonomy?**

The Sub-Fund has no minimum share of investments with an environmental objective that are aligned with the EU Taxonomy.

The Sub-Fund currently has no minimum commitment to sustainable investments with an environmental objective aligned with the EU Taxonomy, including investments in fossil gas and/or nuclear energy related activities.

● **Does the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy<sup>8</sup> ?**

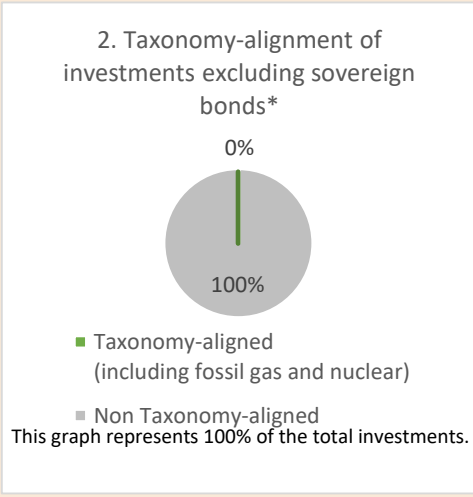
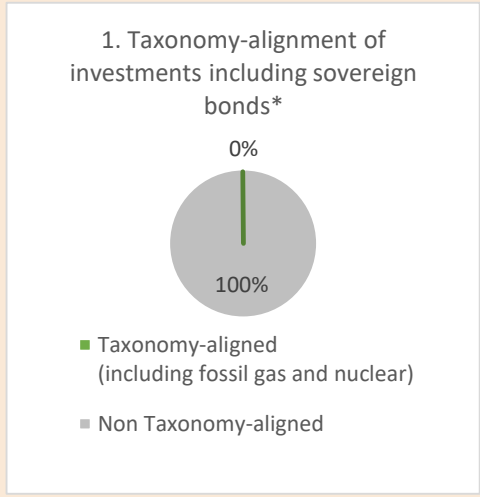
- Yes:  
 In fossil gas       In nuclear energy
- No

<sup>8</sup> Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.


**The two graphs below show in green the minimum percentage of investments that are aligned with the EU Taxonomy. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.**



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

● **What is the minimum share of investments in transitional and enabling activities?**

The fund has no minimum proportion of investment in transitional or enabling activities.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



**What is the minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy?**

The Sub-Fund has no minimum share of sustainable investments with an environmental objective however the share of environmentally and socially sustainable investments will in total be at least 30 %



**What is the minimum share of socially sustainable investments?**

While the Sub-Fund does not intend to make a minimum allocation to socially sustainable investments, the share of environmentally and socially sustainable investments will in total be at least 30 %



**What investments are included under “#2 Other”, what is their purpose and are there any minimum environmental or social safeguards?**

This category can be composed of cash, derivatives and companies on which there is no extra financial coverage.



**Is a specific index designated as a reference benchmark to determine whether this financial product is aligned with the environmental and/or social characteristics that it promotes?**

Yes, the Index has been designated as a reference benchmark to determine whether the Sub-Fund is aligned with the environmental and/or social characteristics that it promotes.

● **How is the reference benchmark continuously aligned with each of the environmental or social characteristics promoted by the financial product?**

According to applicable regulations to index sponsors (including BMR), index sponsors should define appropriate controls/diligence when defining and/or operating index methodologies of regulated indexes. Additionally, at each index rebalance, the index provider applies the ESG selection criteria to the Parent Index to exclude issuers that do not meet such ESG selection criteria.

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- ***How is the alignment of the investment strategy with the methodology of the index ensured on a continuous basis?***

The investment objective of the Sub-Fund is to track the performance of the Index.

- ***How does the designated index differ from a relevant broad market index?***

The Index is an equity index that measures the performance of eligible equity securities from the S&P World Information Technology Index (the “Parent Index”). The Parent Index is designed to measure the performance of large and mid-cap information technology companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Information technology companies are identified by reference to the GICS. The information technology sector comprises companies that offer software and information technology services, manufacturers and distributors of technology hardware and equipment such as communications equipment, cellular phones, computers, electronic equipment, and semiconductors. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index.

- ***Where can the methodology used for the calculation of the designated index be found?***

Additional information on the Index can be found at [www.spglobal.com/spdij/](http://www.spglobal.com/spdij/)



#### **Where can I find more product specific information online?**

**More product-specific information can be found on the website:** Additional information on the Sub-Fund can be found at [www.amundiETF.com](http://www.amundiETF.com).

Template pre-contractual disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

**Product name:**  
Amundi S&P World Materials Screened UCITS ETF

**Legal entity identifier:**  
213800PVS4JGTSRLOF83

## Environmental and/or social characteristics

### Does this financial product have a sustainable investment objective?

**Yes**

**No**

It will make a minimum of **sustainable investments with an environmental objective**: \_\_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It will make a minimum of **sustainable investments with a social objective**: \_\_\_%

It **promotes Environmental/Social (E/S) characteristics** and while it does not have as its objective a sustainable investment, it will have a minimum proportion of 25 % of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promotes E/S characteristics, but **will not make any sustainable investments**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



### What environmental and/or social characteristics are promoted by this financial product?

The Sub-Fund seeks to promote the following environmental and social characteristics:

- 1) reduction of carbon emission intensity; and
- 2) reduction in the production of controversial and nuclear weapons; and
- 3) reduction in environmental harm derived from oil sands, thermal coal and unconventional oil and gas business activities.

The Sub-Fund promotes these environmental and social characteristics through the replication of the S&P World Materials Weighted & Screened Index (the "Index") that integrates an environmental, social and governance ("ESG") rating. The Index is selected and weighted by applying a range of environmental and social filters to the constituents of the S&P World Materials Index (the "Parent Index") to enhance ESG profiles, and reduce carbon emission intensity, compared to the Parent Index as described in detail below.

The Index methodology is constructed using a tilted approach:

- the weight of best ranked companies based on their ESG rating will be positively tilted.

-the weight of worst ranked companies based on their ESG rating will be negatively tilted.

## Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

- ***What sustainability indicators are used to measure the attainment of each of the environmental or social characteristics promoted by this financial product?***

The S&P Global ESG Scores is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product.

S&P Global Sustainable provides Environmental, Social, and Governance (ESG) scores (collectively known as "S&P Global ESG Scores"), which measure companies' overall performance relating to financially material ESG factors. The S&P Global ESG scores is the aggregation of three dimension-level scores: Environmental, Social and Governance & Economics. The S&P Global ESG scores dataset contains a total company-level ESG score for one financial year and consists of individual environmental (E), social (S), and governance (G) dimension scores, beneath which are (on average) more than 20 industry-specific criteria scores that can be used as signals of ESG risks and repercussions.

More precisely, the Index's initial universe includes all securities that comprise its Parent Index.

Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
4. Companies that do not have an S&P Global ESG Score\* are excluded.
5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index
- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\*For more information on S&P Global ESG Score, UNGC score and ESG controversies, please refer to the Index methodology available on [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/)

- ***What are the objectives of the sustainable investments that the financial product partially intends to make and how does the sustainable investment contribute to such objectives?***

While the Sub-Fund does not have sustainable investment as its objective, it will invest a minimum proportion of its assets in sustainable investments as defined by Article 2 (17) SFDR, such as investment in investee companies that seek to meet two criteria:

- 1) follow best environmental and social practices; and
- 2) avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a “best performer” within its sector of activity on at least one of its material environmental or social factors. The definition of “best performer” relies on Amundi’s proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a “best performer”, an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview please refer to the Amundi Global Responsible Investment Policy available at <https://about.amundi.com/>.

Additionally, investee companies should not have significant exposure to activities (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production). For a more complete overview of sectors and factors, please refer to the Amundi Sustainable Finance Disclosure Regulation Statement available at <https://about.amundi.com/esg-documentation>

The sustainable nature of an investment is assessed at investee company level. By applying Amundi’s above described Sustainable Investment definition to the Index constituents of this passively managed ETF Product, Amundi has determined that this product has the minimum proportion of sustainable investments stated on page 1 above. However, please note that Amundi Sustainable Investment definition is not implemented at the Index methodology level.

● ***How do the sustainable investments that the financial product partially intends to make, not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm (‘DNSH’), Amundi utilises two filters:

The first DNSH test filter relies on monitoring the mandatory principal adverse impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g. GHG intensity of investee companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the investee company’s carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific principle adverse impacts within its exclusion policy as part of Amundi’s Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

superior or equal to E using Amundi's ESG rating.

– *How have the indicators for adverse impacts on sustainability factors been taken into account?*

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above:

The first DNSH filter relies on monitoring of mandatory principal adverse impacts indicators in Annex 1, Table 1 of the RTS where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– *How are the sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

The OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labor relations. Furthermore, Amundi conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts will evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts

*The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



### **Does this financial product consider principal adverse impacts on sustainability factors?**

Yes, the Sub-Fund considers principal adverse impacts as per Annex 1, Table 1 of the RTS applying to the Sub-Fund’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches.

- Exclusion: Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation. As detailed in Amundi's Global Responsible Investment Policy (<https://about.amundi.com/esg-documentation>), activity-based exclusions relate to issuers involved in the production, sale, storage or services for and of anti-personnel mines and cluster bombs, chemical, biological and depleted uranium weapons, nuclear weapons or issuers that violate, repeatedly and seriously, one or more of the ten principles of the UN Global Compact. Sector-based exclusions relate to thermal coal, unconventional fossil fuel and tobacco.

- Engagement: Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.

- Vote: Amundi’s voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information please refer to Amundi’s Voting Policy available at <https://about.amundi.com/esg-documentation>

- Controversies monitoring: Amundi has developed a controversy tracking system that relies on data from three external data providers (MSCI, Sustainalytics and ISS ESG) to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts as part of a periodic review. This approach applies to all of Amundi’s funds.

For any indication on how mandatory principal adverse impact indicators are used, please refer to the Amundi Sustainable Finance Disclosure Regulation Statement available at [www.amundi.lu](http://www.amundi.lu) <https://about.amundi.com/esg-documentation>

No



### **What investment strategy does this financial product follow?**

To track the performance of the S&P World Materials Weighted & Screened Index (the "Index").

The Index is an equity index that measures the performance of eligible equity securities from the S&P

World Materials Index (the “Parent Index”). The Parent Index is designed to measure the performance of large and midcap materials companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Materials companies are identified by reference to the GICS. The materials sector includes companies that manufacture chemicals, construction materials, glass, paper, forest products and related packaging products, and metals, minerals and mining companies, including producers of steel. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index.

**The investment strategy** guides investment decisions based on factors such as investment objectives and risk tolerance.

● ***What are the binding elements of the investment strategy used to select the investments to attain each of the environmental or social characteristics promoted by this financial product?***

This is a passively managed ETF. Its investment strategy is to replicate the Index while minimizing the related tracking error.

The initial universe of the Index includes all securities that comprise its Parent Index.

Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
4. Companies that do not have an S&P Global ESG Score\* are excluded.
5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index
- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\*For more information on S&P Global ESG Score, UNGC score and ESG controversies, please refer to the Index methodology available on [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/)

The Product strategy is also relying on systematic exclusions policies (normative and sectorials) as further described in Amundi Responsible Investment policy.

**Good governance** practices include sound management structures, employee relations, remuneration of staff and tax compliance.

- **What is the committed minimum rate to reduce the scope of the investments considered prior to the application of that investment strategy?**

There is no committed minimum rate to reduce the scope of the investments considered prior to the application of that investment strategy

- **What is the policy to assess good governance practices of the investee companies?**

Amundi relies on Amundi ESG scoring methodology. Amundi's ESG scoring is based on a proprietary ESG analysis framework, which accounts for 38 general and sector-specific criteria, including governance criteria. In the Governance dimension, Amundi assess an issuer's ability to ensure an effective corporate governance framework that guarantees it will meet its long-term objectives (e.g. guaranteeing the issuer's value over the long term). The governance sub-criteria considered are: board structure, audit and control, remuneration, shareholders' rights, ethics, tax practices and ESG strategy. Amundi ESG Rating scale contains seven grades, ranging from A to G, where A is the best and G the worst rating. G-rated companies are excluded from our investment universe.

Each corporate security (shares, bonds, single name derivatives, ESG equity and fixed income ETFs) included in investment portfolios has been assessed for good governance practices applying a normative screen against UN Global Compact (UN GC) principles on the associated issuer. The assessment is performed on an ongoing basis. Amundi's ESG ratings Committee monthly reviews lists of companies in breach of the UN GC leading to rating downgrades to G. Divestment from securities downgraded to G is carried out by default within 90 days.

Amundi Stewardship Policy (engagement and voting) related to governance complements this approach.



### **What is the asset allocation planned for this financial product?**

90% of the Sub-Fund's securities and instruments will meet the promoted environmental or social characteristics in accordance with the binding elements of the Index methodology, Furthermore, the Sub-Fund commits to have a minimum of 25% of Sustainable Investments as per the below chart.

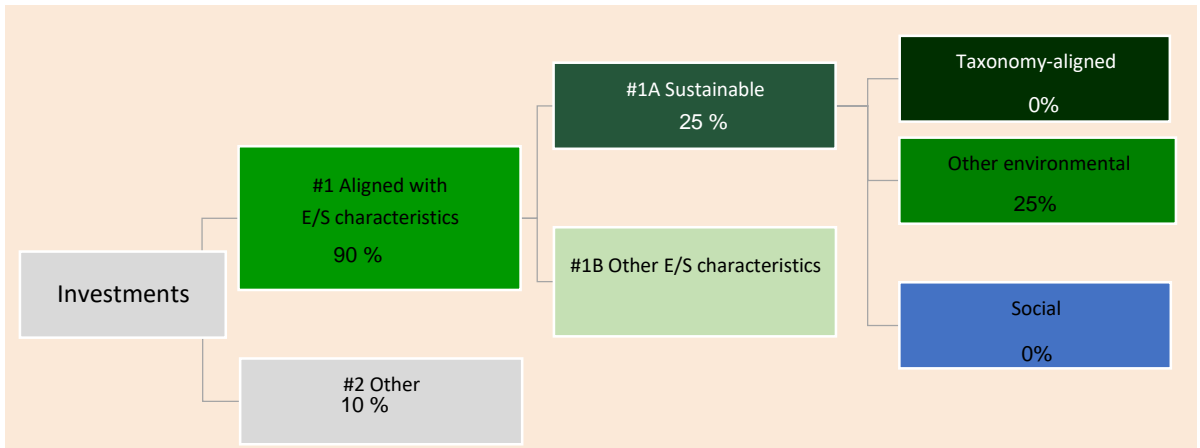
**Asset allocation** describes the share of investments in specific assets.

Taxonomy-aligned activities are expressed as a share of:

**-turnover** reflecting the share of revenue from green activities of investee companies

**-capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.

**-operational expenditure (OpEx)** reflecting green operational activities of investee companies.



**#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.  
**#2Other** includes the remaining investments of the financial product, which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers sustainable investments with environmental or social objectives.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **How does the use of derivatives attain the environmental or social characteristics promoted by the financial product?**

Derivatives are not used to attain the environmental and social characteristics promoted by the Sub-Fund.

 **To what minimum extent are sustainable investments with an environmental objective aligned with the EU Taxonomy?**

The Sub-Fund has no minimum share of investments with an environmental objective that are aligned with the EU Taxonomy.

The Sub-Fund currently has no minimum commitment to sustainable investments with an environmental objective aligned with the EU Taxonomy, including investments in fossil gas and/or nuclear energy related activities.

● **Does the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy<sup>9</sup> ?**

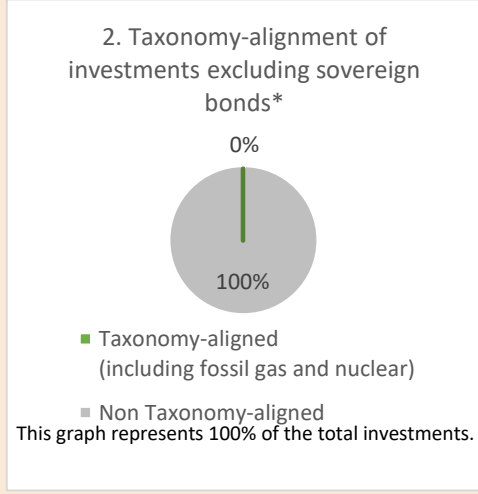
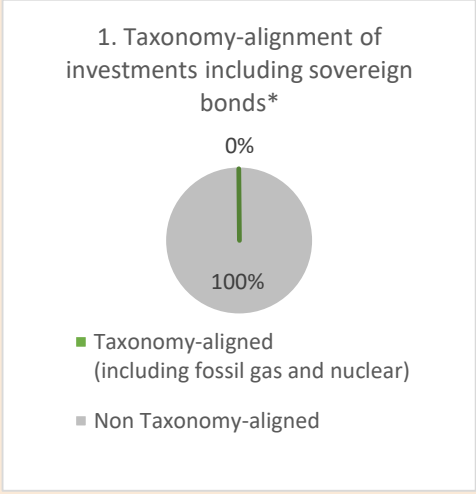
- Yes:
- In fossil gas       In nuclear energy
- No

<sup>9</sup> Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.


**The two graphs below show in green the minimum percentage of investments that are aligned with the EU Taxonomy. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.**



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

- **What is the minimum share of investments in transitional and enabling activities?**

The funds has no minimum proportion of investment in transitional or enabling activities.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



**What is the minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy?**

The Sub-Fund has no minimum share of sustainable investments with an environmental objective however the share of environmentally and socially sustainable investments will in total be at least 25 %



**What is the minimum share of socially sustainable investments?**

While the Sub-Fund does not intend to make a minimum allocation to socially sustainable investments. the share of environmentally and socially sustainable investments will in total be at least 25 %



**What investments are included under “#2 Other”, what is their purpose and are there any minimum environmental or social safeguards?**

This category can be composed of cash, derivatives and companies on which there is no extra financial coverage.



**Is a specific index designated as a reference benchmark to determine whether this financial product is aligned with the environmental and/or social characteristics that it promotes?**

Yes, the Index has been designated as a reference benchmark to determine whether the Sub-Fund is aligned with the environmental and/or social characteristics that it promotes.

- **How is the reference benchmark continuously aligned with each of the environmental or social characteristics promoted by the financial product?**

According to applicable regulations to index sponsors (including BMR), index sponsors should define appropriate controls/diligence when defining and/or operating index methodologies of regulated indexes. Additionally, at each index rebalance, the index provider applies the ESG selection criteria to the Parent Index to exclude issuers that do not meet such ESG selection criteria.

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- ***How is the alignment of the investment strategy with the methodology of the index ensured on a continuous basis?***

The investment objective of the Sub-Fund is to track the performance of the Index.

- ***How does the designated index differ from a relevant broad market index?***

The Index is an equity index that measures the performance of eligible equity securities from the S&P World Materials Index (the “Parent Index”). The Parent Index is designed to measure the performance of large and midcap materials companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Materials companies are identified by reference to the GICS. The materials sector includes companies that manufacture chemicals, construction materials, glass, paper, forest products and related packaging products, and metals, minerals and mining companies, including producers of steel. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index.

- ***Where can the methodology used for the calculation of the designated index be found?***

Additional information on the Index can be found at [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/)



#### **Where can I find more product specific information online?**

**More product-specific information can be found on the website:** Additional information on the Sub-Fund can be found at [www.amundiETF.com](http://www.amundiETF.com).

**Product name:**  
Amundi S&P World Utilities Screened UCITS ETF

**Legal entity identifier:**  
213800Y8Q2JPGGCV3738

## Environmental and/or social characteristics

### Does this financial product have a sustainable investment objective?

**Yes**

**No**

It will make a minimum of **sustainable investments with an environmental objective**: \_\_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It will make a minimum of **sustainable investments with a social objective**: \_\_\_%

It **promotes Environmental/Social (E/S) characteristics** and while it does not have as its objective a sustainable investment, it will have a minimum proportion of 10 % of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promotes E/S characteristics, but **will not make any sustainable investments**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



### What environmental and/or social characteristics are promoted by this financial product?

The Sub-Fund seeks to promote the following environmental and social characteristics:

- 1) reduction of carbon emission intensity; and
- 2) reduction in the production of controversial and nuclear weapons; and
- 3) reduction in environmental harm derived from oil sands, thermal coal and unconventional oil and gas business activities.

The Sub-Fund promotes these environmental and social characteristics through the replication of the S&P World Utilities Weighted & Screened Index (the "Index") that integrates an environmental, social and governance ("ESG") rating. The Index is selected and weighted by applying a range of environmental and social filters to the constituents of the S&P World Utilities Index (the "Parent Index") to enhance ESG profiles, and reduce carbon emission intensity, compared to the Parent Index as described in detail below.

The Index methodology is constructed using a tilted approach:

- the weight of best ranked companies based on their ESG rating will be positively tilted.

-the weight of worst ranked companies based on their ESG rating will be negatively tilted.

## Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

### ● ***What sustainability indicators are used to measure the attainment of each of the environmental or social characteristics promoted by this financial product?***

The S&P Global ESG Scores is used to measure the attainment of each of the environmental and or social characteristic promoted by this financial product.

S&P Global Sustainable provides Environmental, Social, and Governance (ESG) scores (collectively known as “S&P Global ESG Scores”), which measure companies’ overall performance relating to financially material ESG factors. The S&P Global ESG scores is the aggregation of three dimension-level scores: Environmental, Social and Governance & Economics.

The S&P Global ESG scores dataset contains a total company-level ESG score for one financial year and consists of individual environmental (E), social (S), and governance (G) dimension scores, beneath which are (on average) more than 20 industry-specific criteria scores that can be used as signals of ESG risks and repercussions.

More precisely, the Index’s initial universe includes all securities that comprise its Parent Index.

Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
4. Companies that do not have an S&P Global ESG Score\* are excluded.
5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index
- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\*For more information on S&P Global ESG Score, UNGC score and ESG controversies, please refer to the Index methodology available on [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/).

### ● ***What are the objectives of the sustainable investments that the financial product partially intends to make and how does the sustainable investment contribute to such objectives?***

While the Sub-Fund does not have sustainable investment as its objective, it will invest a minimum proportion of its assets in sustainable investments as defined by Article 2 (17) SFDR, such as investment in investee companies that seek to meet two criteria:

- 1) follow best environmental and social practices; and
- 2) avoid making products or providing services that harm the environment and society.

In order for the investee company to be deemed to contribute to the above objective it must be a “best performer” within its sector of activity on at least one of its material environmental or social factors. The definition of “best performer” relies on Amundi’s proprietary ESG methodology which aims to measure the ESG performance of an investee company. In order to be considered a “best performer”, an investee company must perform with the best top three rating (A, B or C, out of a rating scale going from A to G) within its sector on at least one material environmental or social factor. Material environmental and social factors are identified at a sector level. The identification of material factors is based on Amundi ESG analysis framework which combines extra-financial data and qualitative analysis of associated sector and sustainability themes. Factors identified as material result in a contribution of more than 10% to the overall ESG score. For energy sector for example, material factors are: emissions and energy, biodiversity and pollution, health and security, local communities and human rights. For a more complete overview please refer to the Amundi Global Responsible Investment Policy available at <https://about.amundi.com/>.

Additionally, investee companies should not have significant exposure to activities (e.g. tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production). For a more complete overview of sectors and factors, please refer to the Amundi Sustainable Finance Disclosure Regulation Statement available at <https://about.amundi.com/esg-documentation>

The sustainable nature of an investment is assessed at investee company level. By applying Amundi’s above described Sustainable Investment definition to the Index constituents of this passively managed ETF Product, Amundi has determined that this product has the minimum proportion of sustainable investments stated on page 1 above. However, please note that Amundi Sustainable Investment definition is not implemented at the Index methodology level.

● ***How do the sustainable investments that the financial product partially intends to make, not cause significant harm to any environmental or social sustainable investment objective?***

To ensure sustainable investments do no significant harm (‘DNSH’), Amundi utilises two filters:

The first DNSH test filter relies on monitoring the mandatory principal adverse impacts indicators in Annex 1, Table 1 of the RTS where robust data is available (e.g. GHG intensity of investee companies) via a combination of indicators (e.g. carbon intensity) and specific thresholds or rules (e.g. that the investee company’s carbon intensity does not belong to the last decile of the sector).

Amundi already considers specific principle adverse impacts within its exclusion policy as part of Amundi’s Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

Beyond the specific sustainability factors covered in the first filter, Amundi has defined a second filter, which does not take the mandatory Principal Adverse Impact indicators above into account, in order to verify that the company does not badly perform from an overall environmental or social standpoint compared to other companies within its sector which corresponds to an environmental or social score

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

superior or equal to E using Amundi's ESG rating.

– *How have the indicators for adverse impacts on sustainability factors been taken into account?*

The indicators for adverse impacts have been taken into account as detailed in the first do not significant harm (DNSH) filter above:

The first DNSH filter relies on monitoring of mandatory principal adverse impacts indicators in Annex 1, Table 1 of the RTS where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
- Be cleared of any controversy in relation to work conditions and human rights.
- Be cleared of any controversy in relation to biodiversity and pollution

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests detailed above, cover the following topics: exclusions on controversial weapons, Violations of UN Global Compact principles, coal and tobacco.

– *How are the sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

The OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are integrated into our ESG scoring methodology. Our proprietary ESG rating tool assesses issuers using available data from our data providers. For example the model has a dedicated criteria called "Community Involvement & Human Rights" which is applied to all sectors in addition to other human rights linked criteria including socially responsible supply chains, working conditions, and labor relations. Furthermore, Amundi conduct controversy monitoring on a, at minimum, quarterly basis which includes companies identified for human rights violations. When controversies arise, analysts will evaluate the situation and apply a score to the controversy (using our proprietary scoring methodology) and determine the best course of action. Controversy scores are updated quarterly to track the trend and remediation efforts

*The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



### **Does this financial product consider principal adverse impacts on sustainability factors?**

Yes, The Sub-Fund considers principal adverse impacts as per Annex 1, Table 1 of the RTS applying to the Sub-Fund’s strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches.

- Exclusion: Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation. As detailed in Amundi's Global Responsible Investment Policy (<https://about.amundi.com/esg-documentation>), activity-based exclusions relate to issuers involved in the production, sale, storage or services for and of anti-personnel mines and cluster bombs, chemical, biological and depleted uranium weapons, nuclear weapons or issuers that violate, repeatedly and seriously, one or more of the ten principles of the UN Global Compact. Sector-based exclusions relate to thermal coal, unconventional fossil fuel and tobacco.

- Engagement: Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.

- Vote: Amundi’s voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information please refer to Amundi’s Voting Policy available at <https://about.amundi.com/esg-documentation>

- Controversies monitoring: Amundi has developed a controversy tracking system that relies on data from three external data providers (MSCI, Sustainalytics and ISS ESG) to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts as part of a periodic review. This approach applies to all of Amundi’s funds.

For any indication on how mandatory principal adverse impact indicators are used, please refer to the Amundi Sustainable Finance Disclosure Regulation Statement available at [www.amundi.lu](http://www.amundi.lu) <https://about.amundi.com/esg-documentation>

No



### **What investment strategy does this financial product follow?**

To track the performance of the S&P World Utilities Weighted & Screened Index (the "Index"). The Index is an equity index that measures the performance of eligible equity securities from the S&P World Utilities Index (the “Parent Index”). The Parent Index is designed to measure the performance of large

and midcap utilities companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Utilities companies are identified by reference to the GICS. The utilities sector comprises utility companies such as electric, gas and water utilities. It also includes independent power producers and energy traders and companies that engage in generation and distribution of electricity using renewable sources. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index.

**The investment strategy** guides investment decisions based on factors such as investment objectives and risk tolerance.

- ***What are the binding elements of the investment strategy used to select the investments to attain each of the environmental or social characteristics promoted by this financial product?***

This is a passively managed ETF. Its investment strategy is to replicate the Index while minimizing the related tracking error.

The initial universe of the Index includes all securities that comprise its Parent Index. Then, the following filters are applied:

1. Companies involved in business activities identified in accordance with the published Index methodology including tobacco, thermal coal, controversial weapons, military contracting, small arms, oil sands, shale energy, arctic oil & gas are excluded;
2. Companies with disqualifying United Nations Global Compact (UNGC) scores\* are excluded;
3. Companies involved in relevant ESG controversies\* such as economic crime and corruption, fraud, illegal commercial practices, human rights issues, labor disputes, workplace safety, catastrophic accidents, and environmental disasters are excluded;
4. Companies that do not have an S&P Global ESG Score\* are excluded.
5. Companies that falls within the worst 5% of ESG scores from the relevant GICS sector universe are excluded. The S&P Global ESG Score assessment focuses on sustainability criteria that are financially relevant to corporate performance, valuation, and security selection.

The eligible constituents of the Index are selected from the remaining universe subject to the optimization constraints below:

- Greenhouse gas emissions intensity reduction by at least 30% compared to the Parent Index
- Identical S&P Global ESG Score or improvement of the S&P Global ESG Score compared to the Parent Index

\*For more information on S&P Global ESG Score, UNGC score and ESG controversies, please refer to the Index methodology available on [www.spglobal.com/spdji/](http://www.spglobal.com/spdji/).

The Product strategy is also relying on systematic exclusions policies (normative and sectorials) as further described in Amundi Responsible Investment policy.

- ***What is the committed minimum rate to reduce the scope of the investments considered prior to the application of that investment strategy?***

**Good governance** practices include sound management structures,

employee relations, remuneration of staff and tax compliance.

There is no committed minimum rate to reduce the scope of the investments considered prior to the application of that investment strategy

● **What is the policy to assess good governance practices of the investee companies?**

Amundi relies on Amundi ESG scoring methodology. Amundi’s ESG scoring is based on a proprietary ESG analysis framework, which accounts for 38 general and sector-specific criteria, including governance criteria. In the Governance dimension, Amundi assess an issuer’s ability to ensure an effective corporate governance framework that guarantees it will meet its long-term objectives (e.g. guaranteeing the issuer’s value over the long term). The governance sub-criteria considered are: board structure, audit and control, remuneration, shareholders’ rights, ethics, tax practices and ESG strategy. Amundi ESG Rating scale contains seven grades, ranging from A to G, where A is the best and G the worst rating. G-rated companies are excluded from our investment universe.

Each corporate security (shares, bonds, single name derivatives, ESG equity and fixed income ETFs) included in investment portfolios has been assessed for good governance practices applying a normative screen against UN Global Compact (UN GC) principles on the associated issuer. The assessment is performed on an ongoing basis. Amundi’s ESG ratings Committee monthly reviews lists of companies in breach of the UN GC leading to rating downgrades to G. Divestment from securities downgraded to G is carried out by default within 90 days.

Amundi Stewardship Policy (engagement and voting) related to governance complements this approach.

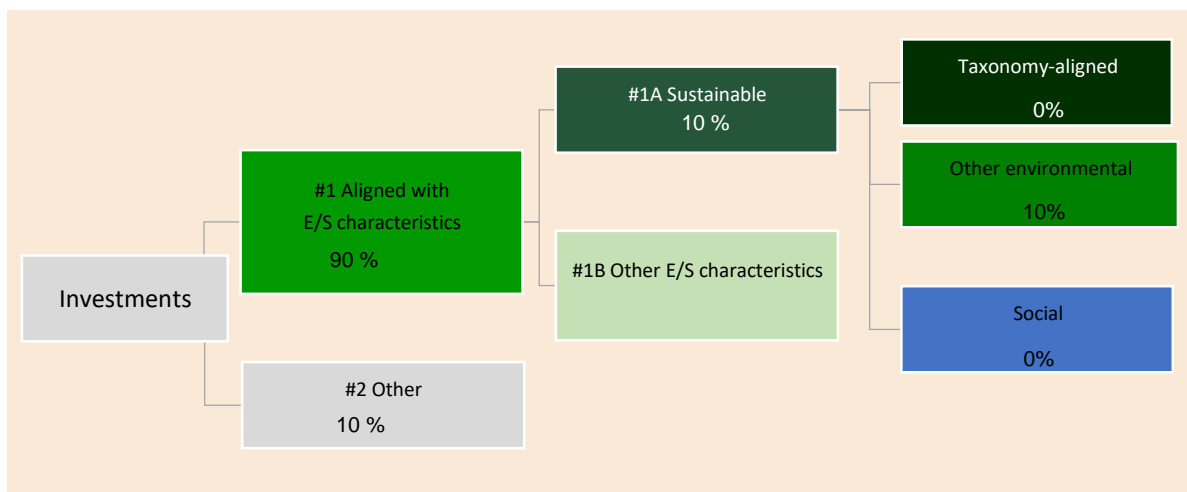


**What is the asset allocation planned for this financial product?**

90% of the Sub-Fund’s securities and instruments will meet the promoted environmental or social characteristics in accordance with the binding elements of the Index methodology, Furthermore, the Sub-Fund commits to have a minimum of 10% of Sustainable Investments as per the below chart.

**Asset allocation** describes the share of investments in specific assets.

Taxonomy-aligned activities are expressed as a share of:  
**-turnover** reflecting the share of revenue from green activities of investee companies  
**-capital expenditure (CapEx)** showing



the green investments made by investee companies, e.g. for a transition to a green economy.

- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

**#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

**#2Other** includes the remaining investments of the financial product, which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers sustainable investments with environmental or social objectives.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

- **How does the use of derivatives attain the environmental or social characteristics promoted by the financial product?**  
Derivatives are not used to attain the environmental and social characteristics promoted by the Sub-Fund.

 **To what minimum extent are sustainable investments with an environmental objective aligned with the EU Taxonomy?**

The Sub-Fund has no minimum share of investments with an environmental objective that are aligned with the EU Taxonomy.

The Sub-Fund currently has no minimum commitment to sustainable investments with an environmental objective aligned with the EU Taxonomy, including investments in fossil gas and/or nuclear energy related activities.

- **Does the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy<sup>10</sup> ?**

Yes:  
 In fossil gas       In nuclear energy

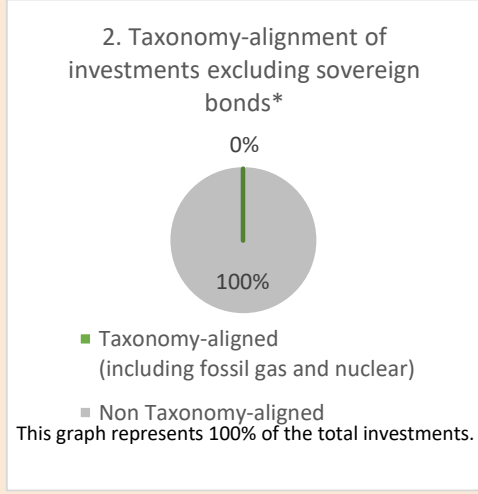
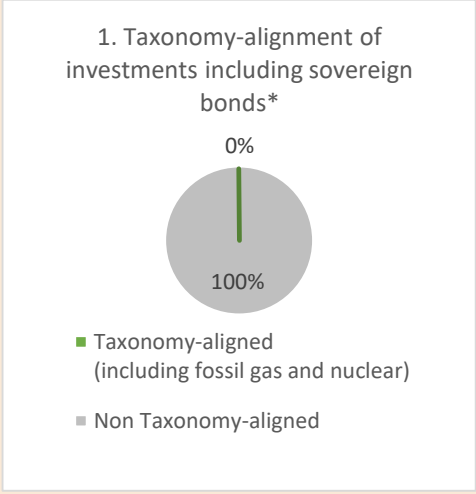
No

<sup>10</sup> Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.  
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**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.


**The two graphs below show in green the minimum percentage of investments that are aligned with the EU Taxonomy. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.**



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

● **What is the minimum share of investments in transitional and enabling activities?**

The fund has no minimum proportion of investment in transitional or enabling activities.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



**What is the minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy?**

The Sub-Fund has no minimum share of sustainable investments with an environmental objective however the share of environmentally and socially sustainable investments will in total be at least 10 %



**What is the minimum share of socially sustainable investments?**

While the Sub-Fund does not intend to make a minimum allocation to socially sustainable investments, the share of environmentally and socially sustainable investments will in total be at least 10 %



**What investments are included under “#2 Other”, what is their purpose and are there any minimum environmental or social safeguards?**

This category can be composed of cash, derivatives and companies on which there is no extra financial coverage.



**Is a specific index designated as a reference benchmark to determine whether this financial product is aligned with the environmental and/or social characteristics that it promotes?**

Yes, the Index has been designated as a reference benchmark to determine whether the Sub-Fund is aligned with the environmental and/or social characteristics that it promotes.

● **How is the reference benchmark continuously aligned with each of the environmental or social characteristics promoted by the financial product?**

According to applicable regulations to index sponsors (including BMR), index sponsors should define appropriate controls/diligence when defining and/or operating index methodologies of regulated indexes. Additionally, at each index rebalance, the index provider applies the ESG selection criteria to the Parent Index to exclude issuers that do not meet such ESG selection criteria.

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- ***How is the alignment of the investment strategy with the methodology of the index ensured on a continuous basis?***

The investment objective of the Sub-Fund is to track the performance of the Index.

- ***How does the designated index differ from a relevant broad market index?***

The Index is an equity index that measures the performance of eligible equity securities from the S&P World Utilities Index (the “Parent Index”). The Parent Index is designed to measure the performance of large and midcap utilities companies in Developed Markets (as defined by S&P) which make up approximately 85% of the total available capital. Utilities companies are identified by reference to the GICS. The utilities sector comprises utility companies such as electric, gas and water utilities. It also includes independent power producers and energy traders and companies that engage in generation and distribution of electricity using renewable sources. The Index is selected and weighted to enhance ESG profiles, and reduce carbon emission intensity, all compared to the Parent Index.

- ***Where can the methodology used for the calculation of the designated index be found?***

Additional information on the Index can be found at [www.spglobal.com/spdij/](http://www.spglobal.com/spdij/)



#### **Where can I find more product specific information online?**

**More product-specific information can be found on the website:** Additional information on the Sub-Fund can be found at [www.amundiETF.com](http://www.amundiETF.com).

## Global Exposure and Leverage

The amendment of the Sub-Funds name within the table at the section of the Prospectus entitled 'Global Exposure and Leverage' to reflect the change of name of the Sub-Fund:

Sub-Fund	Global Exposure Calculation Methodology	Leverage
Amundi S&P World Consumer Discretionary Screened UCITS ETF	Commitment Approach	100% of NAV
Amundi S&P World Consumer Staples Screened UCITS ETF	Commitment Approach	100% of NAV
Amundi S&P World Energy Screened UCITS ETF	Commitment Approach	100% of NAV
Amundi S&P World Financials Screened UCITS ETF	Commitment Approach	100% of NAV
Amundi S&P World Health Care Screened UCITS ETF	Commitment Approach	100% of NAV
Amundi S&P World Industrials Screened UCITS ETF	Commitment Approach	100% of NAV
Amundi S&P World Information Technology Screened UCITS ETF	Commitment Approach	100% of NAV
Amundi S&P World Materials Screened UCITS ETF	Commitment Approach	100% of NAV
Amundi S&P World Utilities Screened UCITS ETF	Commitment Approach	100% of NAV
Amundi S&P World Communication Services Screened UCITS ETF	Commitment Approach	100% of NAV

## Use of Securities Financing Transactions and Total Return Swaps

The amendment of the Sub-Funds name within the table at the section of the Prospectus entitled 'Use of Securities Financing Transactions and Total Return Swaps':

SUB-FUNDS	Rep o – expected (%)	Rep o – Max (%)	Rev Rep o – expected (%)	Rev Rep o – Max (%)	Sec Len d – expected (%)	Sec Len d – Max (%)	Sec Borr ow expected (%)	Sec Borr ow Max (%)	TRS – expected (%)	TRS – Max (%)
Amundi S&P World Consumer Discretionary Screened UCITS ETF	0	0	0	0	20%	33.3 %	0	0	0	0
Amundi S&P World Consumer Staples Screened UCITS ETF	0	0	0	0	20%	33.3 %	0	0	0	0
Amundi S&P World Energy Screened UCITS ETF	0	0	0	0	20%	33.3 %	0	0	0	0
Amundi S&P World Financials Screened UCITS ETF	0	0	0	0	20%	33.3 %	0	0	0	0
Amundi S&P World Health Care Screened UCITS ETF	0	0	0	0	20%	33.3 %	0	0	0	0
Amundi S&P World Industrials Screened UCITS ETF	0	0	0	0	20%	33.3 %	0	0	0	0
Amundi S&P World Information Technology Screened UCITS ETF	0	0	0	0	20%	33.3 %	0	0	0	0
Amundi S&P World Materials Screened UCITS ETF	0	0	0	0	20%	33.3 %	0	0	0	0
Amundi S&P World Utilities Screened UCITS ETF	0	0	0	0	20%	33.3 %	0	0	0	0
Amundi S&P World Communication Services Screened UCITS ETF	0	0	0	0	20%	33.3 %	0	0	0	0

## Sustainable Investment

The amendment of the Sub-Funds name at the following section of the Prospectus under the heading entitled 'Sustainable Investment'.

The Sub-Funds listed below are classified pursuant to Article 8 of the Disclosure Regulation and aim to promote environmental or social characteristics.:

<b>SUB-FUNDS</b>
Amundi S&P World Consumer Discretionary Screened UCITS ETF
Amundi S&P World Consumer Staples Screened UCITS ETF
Amundi S&P World Energy Screened UCITS ETF
Amundi S&P World Financials Screened UCITS ETF
Amundi S&P World Health Care Screened UCITS ETF
Amundi S&P World Industrials Screened UCITS ETF
Amundi S&P World Information Technology Screened UCITS ETF
Amundi S&P World Materials Screened UCITS ETF
Amundi S&P World Utilities Screened UCITS ETF
Amundi S&P World Communication Services Screened UCITS ETF

## German Investment Tax Act

The amendment of the Sub-Funds name within the table at the section 'German Investment Tax;

<b>SUB-FUNDS</b>	<b>% of gross assets invested in equities (as defined by the "InvStg")</b>
Amundi S&P World Consumer Discretionary Screened UCITS ETF	60%
Amundi S&P World Consumer Staples Screened UCITS ETF	60%
Amundi S&P World Energy Screened UCITS ETF	60%
Amundi S&P World Financials Screened UCITS ETF	60%
Amundi S&P World Health Care Screened UCITS ETF	60%
Amundi S&P World Industrials Screened UCITS ETF	60%
Amundi S&P World Information Technology Screened UCITS ETF	60%
Amundi S&P World Materials Screened UCITS ETF	60%
Amundi S&P World Utilities Screened UCITS ETF	60%
Amundi S&P World Communication Services Screened UCITS ETF	60%