# PROSPECTUS

**8 August 2019**

# Amundi Index Solutions

A Luxembourg UCITS

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# A WORD TO POTENTIAL INVESTORS

## ALL INVESTMENTS INVOLVE RISK

With these sub-funds, as with most investments, future performance may differ from past performance. There is no guarantee that any sub-fund will meet its objectives or achieve any particular level of performance.

sub-fund investments are not bank deposits. The value of your investment can go up and down, and you could lose money. No sub-fund in this prospectus is intended as a complete investment plan, nor are all sub-funds appropriate for all investors.

Before investing in any sub-fund, you should understand the risks, costs, and terms of investment of that sub-fund. You should also understand how well these characteristics align with your own financial circumstances and tolerance for investment risk.

As a potential investor, it is your responsibility to know and follow the laws and regulations that apply to you and to be aware of the potential tax consequences of your investment. We recommend that every investor consult an investment adviser, legal adviser and tax adviser before investing.

Note that any differences among portfolio securities currencies, share class currencies, and your home currency will expose you to currency risk. In addition, if your home currency is different from the currency in which the share class you own reports its performance, the performance you experience as an investor could be substantially different from the published performance of the share class.

## WHO CAN INVEST IN THESE SUB-FUNDS

Distributing this prospectus, offering these shares for sale, or investing in these shares is legal only where the shares are registered for public sale or where sale is not prohibited by local law or regulation. This prospectus is not an offer or solicitation in any jurisdiction, or to any investor, where such a solicitation is not legally permitted.

These shares are not registered with the US Securities and Exchange Commission or any other US entity, federal or otherwise. Therefore, unless the SICAV is satisfied that it would not constitute a violation of US securities laws, these shares are not available to, or for the benefit of, US persons.

For more information on restrictions on share ownership, or to request board approval to invest in a restricted class (see section "Share Class Policies").

## WHICH INFORMATION TO RELY ON

In deciding whether or not to invest in a sub-fund, you should look at this prospectus, the relevant Key Investor Information Document (KIID), the application form (where relevant), and the sub-fund's most recent annual report.

These documents must all be distributed together (along with any more recent semi-annual report, if published), and this prospectus is not valid without the other documents. By buying shares in any of these sub-funds, you are considered to have accepted the terms described in these documents.

Together, all these documents contain the only approved information about the sub-funds and the SICAV. The board is not liable for any statements or information about the sub-funds or the SICAV that is not contained in these documents. In case of any inconsistency in translations of this prospectus, the English version will prevail.

**Terms with specific meanings**

The terms in this box have the following meanings within this prospectus: Words and expressions that are defined in the 2010 Law but not here have the same meaning as in the 2010 Law.

**2010 Law** The Luxembourg law of December 17, 2010 on Undertakings for Collective Investment, as amended.

**Articles of incorporation** The articles of incorporation of the SICAV, as amended.

**Authorized participant** An institutional investor, market maker or broker entity authorised by the SICAV for the purposes of directly subscribing and/or redeeming UCITS ETF shares in a sub-fund with the SICAV.

**Base currency** The currency in which a sub-fund does the accounting for its portfolio and maintains its primary NAV.

**Board** The board of directors of the SICAV.

**Business day** A day (other than a Saturday and a Sunday) as defined in each relevant "sub-fund's Description".

**Equity linked instruments** Security or instrument replicating or based on an equity, including a share warrant, a subscription right, an acquisition or purchase right, an embedded derivative based on equities or equity indexes and whose economic effect leads to be exclusively exposed to equities, a depository receipt such as ADR and GDR. Participatory Notes (P-Notes) are embedded derivatives which are excluded from this definition. sub-funds, which intend to use P-Notes, will specifically indicate it in their investment policy.

**Europe** Denmark, France, Netherlands, United Kingdom and their respective dependencies, Albania, Andorra, Austria, Belarus, Belgium, Bosnia and Herzegovina, Bulgaria, Croatia, Cyprus, Czech Republic, Estonia, Finland, Germany, Greece, Hungary, Iceland, Ireland, Italy, Latvia, Liechtenstein, Lithuania, Luxembourg, Macedonia, Malta, Moldavia, Monaco, Montenegro, Norway, Poland, Portugal, Romania, Russia, San Marino, Serbia, Slovakia, Slovenia, Spain, Sweden, Switzerland, Turkey, Ukraine, Vatican City, European Union, Russian Federation (CIS).

**iNav** intra-day net asset value made available by the SICAV or designated other persons on behalf of the SICAV, for one or more shares/sub-funds denominated as ETF.

**Institutional investors** Investors who qualify as institutional investors under article 175 of the 2010 Law and under the guidelines or recommendations of the CSSF.

**Investment grade** Rated at least BBB- by S&P, Baa3 by Moody's and/or BBB- (by Fitch).

**KIID** Key Investor Information Document.

**SFT** Securities financing transactions as defined in the Regulation (EU) 2015/2365 of the European Parliament and of the Council of 25 November 2015 on transparency of securities financing transactions and of reuse (SFTR)

**Latin America** Argentina, Bolivia, Brazil, Chile, Colombia, Costa Rica, Cuba, Dominican Republic, El Salvador, Ecuador, Guatemala, Haiti, Honduras, Mexico, Nicaragua, Panama, Paraguay, Peru, Uruguay, Venezuela.

**Member state** A member state of the EU or of the European Economic Area.

**Transaction Day** A day when the received and accepted requests can be processed, as further defined in each relevant "sub-fund's Description".

**TRS** Total return swaps

# SUB-FUND DESCRIPTIONS

## Introduction to the sub-funds

All of the sub-funds described here are part of AMUNDI INDEX SOLUTIONS, a SICAV that functions as an umbrella structure. The SICAV exists to offer investors a range of sub-funds with different objectives and strategies, and to manage the assets of these sub-funds for the benefit of investors.

For each sub-fund, the specific investment objectives and the main securities it may invest in, along with other key characteristics, are described in this section. In addition, all sub-funds are subject to the general investment policies and restrictions that are described in section "General investment policies".

The board of the SICAV has overall responsibility for the SICAV's business operations and its investment activities, including the investment activities of all of the sub-funds. The board has delegated the day-to-day management of the sub-funds to the management company, which in turn has delegated some of its responsibilities to a number of investment managers and other service providers.

The board retains supervisory approval and control over the management company. More information about the SICAV, the board, the management company and the service providers in sections "The SICAV" and "The Management Company" .

For information on fees and expenses you may have to pay in connection with your investment, consult the following:

- Maximum fees for purchase, switching and redeeming shares: this section (main classes) and "Investing in the sub-funds" section (all families of classes).
- Maximum annual fees deducted from your investment: this section and section "Share Classes".

Recent actual expenses: the applicable KIID or the SICAV's most recent shareholder report.

Fees for currency conversions, bank transactions, and investment advice: your financial advisor, the transfer agent (section "The SICAV") or other service providers, as applicable.

**MENA** (Middle East and North Africa) Bahrain, Egypt, Jordan, Kuwait, Lebanon, Morocco, Oman, Qatar, Saudi Arabia, Tunisia and the United Arab Emirates.

**NAV** Net asset value; the value of one share.

**Prospectus** This document, as amended from time to time.

**SICAV** Amundi Index Solutions, a Luxembourg-domiciled SICAV.

**Shareholder reports** The annual and semi-annual reports of the SICAV.

**US person** Any of the following:

- a US resident, a trust of which a US resident is a trustee, or an estate of which a US resident is an executor or administrator;
- a partnership or corporation organized under US federal or state law;
- an agency or branch of a foreign entity located in the US;
- a non-discretionary or similar account (other than an estate or trust account) that is held by a dealer or other fiduciary who is one of the above, or for the benefit or account of one of the above or below;
- a partnership or corporation organised or incorporated by one of the above under non-US laws primarily for investing in securities that are not registered under the 1933 Act, unless organised and owned by;
- accredited investors who are not natural persons, estates or trusts.

**US tax resident** Any of the following:

- a US citizen or resident, or the estate of such a person;
- a partnership or corporation organized in the US or under US federal or state law;
- a trust that is substantially controlled by any of the above and is substantially within the jurisdiction of a US court.

**we, us** The SICAV, acting through the board or through any service providers described in this prospectus except for the auditor and any distributors.

**you** Any past, current or prospective shareholder, or an agent for the same.

**Currency abbreviations**

**AUD** Australian dollar
**CAD** Canadian dollar
**CHF** Swiss franc
**CZK** Czech koruna
**DKK** Danish krone
**HUF** Hungarian forint
**SEK** Swedish krona
**JPY** Japanese yen
**NOK** Norwegian krone
**NZD** New Zealand dollar
**PLN** Polish zloty
**RMB** Chinese renminbi
**RON** Romanian leu

# AMUNDI INDEX EQUITY EUROPE LOW CARBON

## Objective and Investment Policy

### Objective

To track the performance of MSCI Europe Low Carbon Leaders Index ("the Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI Europe Low Carbon Leaders Index is an equity index made of equities from the universe of mid and large-cap markets of developed European countries. Its objective is to cut the level of carbon emissions (current emissions and reserves equating to potential future emissions) by a minimum of 50% compared with the levels for the MSCI Europe (the parent index, cap-weighted)., whilst maintaining a geographical and sector-specific composition similar to the parent index. The Index's aim is not to exclude all carbon-emitting companies, but rather to reduce their representation when compared with the composition of the parent index.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro
- Index Composition

The Index excludes the following:
(1) 20% of securities from the parent index as per the carbon intensity criteria, defined as the weight of carbon emissions (in tonnes of CO2) by a company expressed as a percentage of its revenue, with a maximum exclusion of a 30% weighting for a segment of the parent index,
(2) Companies with the most significant reserves of fossil fuels (in tonnes, expressed as a percentage of its stock market value) from within the parent index universe, until they reduce these reserves by at least 50%.
The Index's aim is by no means to exclude all carbon-emitting companies, but rather to reduce their representation when compared with the composition of the parent index. Furthermore, the Index will maintain a geographical and sector-specific composition similar to the parent index; in comparison, it aims to maintain a limited tracking error. Hence the Index is devised with a performance target tied to those of the parent index.

**Methodology in the compiling of the MSCI Europe Low Carbon Leaders Index**

**Step 1: Selection of the universe of securities**
The universe of eligible securities includes all securities that compose the parent index, MSCI Europe.
The parent index, MSCI Europe, is composed of mid- and large-cap equities, which equate to 85% of the total capitalisation for the geographical area covered by the index.

**Step 2: Measuring of the carbon intensity and fossil reserves of the constituents for the parent index, MSCI Europe**
Carbon intensity is defined as the weight of a company's carbon emissions (in tonnes of CO2) expressed as a percentage of its revenue.
The data pertaining to greenhouse gas emissions is collected by the index provider, MSCI. Should no data be available, the index provider, MSCI, uses its own method to directly calculate the emission level. The emission level is then standardised by expressing it as percentage of the company's revenue. The data pertaining to greenhouse gas emissions are updated on an annual basis.

The data pertaining to fossil fuel reserves is collected by the index provider, MSCI, using the publications from the companies in question or data for specialist bodies. Only fossil fuels intended for energy production are taken into consideration. The reserve level is then standardised by expressing it as a percentage of the company's stock market value and converting it into potential greenhouse gas emissions. The data pertaining to fossil fuel reserves is updated on an annual basis.

**Step 3: Choosing securities with the lowest fossil reserves and carbon intensity**
Filter for greenhouse gas emissions :
The 20% of the investment universe (by number of securities) with the highest levels of greenhouse gas emissions are excluded. A maximum of 30% of the securities from any given segment may be excluded. Upon reaching this limit, no further securities may be excluded.
Filter for fossil fuel reserves :
The constituent elements of the investment universe are classified by decreasing order of their potential greenhouse gas emissions and are then excluded starting with the highest-ranking until the potential greenhouse gas emissions have been reduced by 50% when compared to the parent index, MSCI Europe.

**Step 4: Compiling the Index**
In addition to the filters for carbon intensity and fossil reserves, the following restrictions are applied when compiling the MSCI Europe Low Carbon Leaders Index:
- The maximum weighting of each constituent element in the Index is restricted to twenty times its weighting within the parent index, MSCI Europe
- The weighting by which each country may fluctuate in the Index is restricted to 2% of its weighting within the parent index, MSCI Europe
- The weighting by which each segment may fluctuate in the Index is restricted to 2% of its weighting within the parent index, MSCI Europe
- The reduction in greenhouse gas emissions and potential greenhouse gas emissions, calculated by using fossil fuel reserves, must be at least 50% when compared to the parent index, MSCI Europe.

The MSCI Europe Low Carbon Leaders Index is then set by optimising the universe of eligible securities after applying the relevant filters for carbon intensity and fossil reserves. This optimisation takes into account all of the previously mentioned restrictions.

- Index Revision

The Index rebalancing is planned semi-annually.

- Index Publication

The Index is calculated and published by MSCI ("MSCI").

MSCI official indices are those calculated by MSCI using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI Europe Low Carbon Leaders Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:

Bloomberg: M7EULCL

Reuters: .MIEU0LCL0NEU.

The performance tracked is the closing price of the MSCI Europe Low Carbon Leaders Index

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

**German Investment Tax Act :** At least 60% of the sub-fund’s net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the sub-fund SICAV and the return of the index. In normal market conditions, it is anticipated that the sub-fund SICAV 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections “Techniques and Instruments on Securities Financing Transactions” and “Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Currency | Management |
| Derivatives | Market |
| Equity | Small and mid-cap stock |
| Index replication | Style |
| Investment fund | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received) that is also a full bank business day in United Kingdom market and in Germany market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| AE | EUR | - | 4.50% | 1.00% | 0.42% | 0.08% |
| IE | EUR | USD 500,000 | 2.50% | 1.00% | 0.10% | 0.08% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

AMUNDI INDEX EQUITY EUROPE LOW CARBON (THE "SUB-FUND") IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY MSCI INC. ("MSCI"), ANY OF ITS AFFILIATES, ANY OF ITS INFORMATION PROVIDERS OR ANY THIRD PARTY INVOLVED IN, OR RELATED TO, COMPILING OR CREATING ANY MSCI INDEX (COLLECTIVELY, THE "MSCI PARTIES"). THE MSCI INDICES ARE THE EXCLUSIVE PROPERTY OF MSCI AND ARE SERVICE MARKS OF MSCI OR ITS AFFILIATES. THE MSCI INDICES HAVE BEEN LICENSED FOR USE FOR CERTAIN PURPOSES BY AMUNDI. NONE OF THE MSCI PARTIES MAKES ANY REPRESENTATION OR WARRANTY, EXPRESS OR IMPLIED, TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY REGARDING THE ADVISABILITY OF INVESTING IN SUB-FUNDS GENERALLY OR IN THIS PARTICULAR SUB-FUND OR THE ABILITY OF ANY MSCI INDEX TO TRACK CORRESPONDING STOCK MARKET PERFORMANCE. MSCI OR ITS AFFILIATES ARE THE LICENSORS OF CERTAIN TRADEMARKS, SERVICE MARKS AND TRADE NAMES AND OF THE MSCI INDICES WHICH ARE DETERMINED, COMPOSED AND CALCULATED BY MSCI WITHOUT REGARD TO AMUNDI OR THIS SUB-FUND OR THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY.

NONE OF THE MSCI PARTIES HAS ANY OBLIGATION TO TAKE THE NEEDS OF THE AMUNDI, THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY INTO CONSIDERATION IN DETERMINING, COMPOSING OR CALCULATING THE MSCI INDICES. NONE OF THE MSCI PARTIES IS RESPONSIBLE FOR OR HAS PARTICIPATED IN DETERMINATION OF THE TIMING OF, PRICES AT, OR QUANTITIES OF THIS SUB-FUND TO BE ISSUED OR IN THE DETERMINATION OR CALCULATION OF THE EQUATION BY OR THE CONSIDERATION INTO WHICH THIS SUB-FUND IS REDEEMABLE. FURTHERMORE, NONE OF THE MSCI PARTIES HAS ANY OBLIGATION OR LIABILITY TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY IN CONNECTION WITH THE ADMINISTRATION, MARKETING OR OFFERING OF THIS SUB-FUND.

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# AMUNDI INDEX EQUITY GLOBAL LOW CARBON

## Objective and Investment Policy

### Objective

To track the performance of MSCI World Low Carbon Leaders Index ("the Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI World Low Carbon Leaders Index is an equity index made of equities from the universe of mid and large-cap markets of developed countries. Its objective is to cut the level of carbon emissions (current emissions and reserves equating to potential future emissions) by a minimum of 50% compared with the levels for the MSCI World (the parent index, cap-weighted) whilst maintaining a geographical and sector-specific composition similar to the parent index. The Index's aim is not to exclude all carbon-emitting companies, but rather to reduce their representation when compared with the composition of the parent index.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro
- Index Composition

The Index excludes the following:
(1) 20% of securities from the parent index as per the carbon intensity criteria, defined as the weight of carbon emissions (in tonnes of $CO_2$) by a company expressed as a percentage of its revenue, with a maximum exclusion of a 30% weighting for a segment of the parent index,
(2) Companies with the most significant reserves of fossil fuels (in tonnes, expressed as a percentage of its stock market value) from within the parent index universe, until they reduce these reserves by at least 50%.
The Index's aim is by no means to exclude all carbon-emitting companies, but rather to reduce their representation when compared with the composition of the parent index. Furthermore, the Index will maintain a geographical and sector-specific composition similar to the parent index; in comparison, it aims to maintain a limited tracking error. Hence the Index is devised with a performance target tied to those of the parent index.

**Methodology in the compiling of the MSCI World Low Carbon Leaders Index**

**Step 1: Selection of the universe of securities**
The universe of eligible securities includes all securities that compose the parent index, MSCI World.
The parent index, MSCI World, is composed of mid- and large-cap equities, which equate to 85% of the total capitalisation for the geographical area covered by the index.

**Step 2: Measuring of the carbon intensity and fossil reserves of the constituents for the parent index, MSCI World**
Carbon intensity is defined as the weight of a company's carbon emissions (in tonnes of $CO_2$) expressed as a percentage of its revenue.
The data pertaining to greenhouse gas emissions is collected by the index provider, MSCI. Should no data be available, the index provider, MSCI, uses its own method to directly calculate the emission level. The emission level is then standardised by expressing it as percentage of the company's revenue. The data pertaining to greenhouse gas emissions are updated on an annual basis.

The data pertaining to fossil fuel reserves is collected by the index provider, MSCI, using the publications from the companies in question or data for specialist bodies. Only fossil fuels intended for energy production are taken into consideration. The reserve level is then standardised by expressing it as a percentage of the company's stock market value and converting it into potential greenhouse gas emissions. The data pertaining to fossil fuel reserves is updated on an annual basis.

**Step 3: Choosing securities with the lowest fossil reserves and carbon intensity**
Filter for greenhouse gas emissions :
The 20% of the investment universe (by number of securities) with the highest levels of greenhouse gas emissions are excluded. A maximum of 30% of the securities from any given segment may be excluded. Upon reaching this limit, no further securities may be excluded.

Filter for fossil fuel reserves :
The constituent elements of the investment universe are classified by decreasing order of their potential greenhouse gas emissions and are then excluded starting with the highest-ranking until the potential greenhouse gas emissions have been reduced by 50% when compared to the parent index, MSCI World.

**Step 4: Compiling the Index**
In addition to the filters for carbon intensity and fossil reserves, the following restrictions are applied when compiling the MSCI World Low Carbon Leaders Index:
- The maximum weighting of each constituent element in the Index is restricted to twenty times its weighting within the parent index, MSCI World
- The weighting by which each country may fluctuate in the Index is restricted to 2% of its weighting within the parent index, MSCI World
- The weighting by which each segment may fluctuate in the Index is restricted to 2% of its weighting within the parent index, MSCI World
- The reduction in greenhouse gas emissions and potential greenhouse gas emissions, calculated by using fossil fuel reserves, must be at least 50% when compared to the parent index, MSCI World.

The MSCI World Low Carbon Leaders Index is then set by optimising the universe of eligible securities after applying the relevant filters for carbon intensity and fossil reserves. This optimisation takes into account all of the previously mentioned restrictions.

- Index Revision

The Index rebalancing is planned semi-annually.

- Index Publication

The Index is calculated and published by MSCI ("MSCI").

MSCI official indices are those calculated by MSCI using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI World Low Carbon Leaders Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:

Bloomberg: MAWOLCL

Reuters: .dMIWO0LCL0NEU.

The performance tracked is the closing price of the MSCI World Low Carbon Leaders Index

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

**German Investment Tax Act :** At least 60% of the sub-fund’s net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the sub-fund SICAV and the return of the index. In normal market conditions, it is anticipated that the sub-fund SICAV 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections “Techniques and Instruments on Securities Financing Transactions” and “Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Currency | Management |
| Derivatives | Market |
| Equity | Small and mid-cap stock |
| Index replication | Style |
| Investment fund | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day and also a bank business day in USA market. Transaction settlement will occur two business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| AE | EUR | - | 4.50% | 1.00% | 0.37% | 0.13% |
| IE | EUR | USD 500,000 | 2.50% | 1.00% | 0.10% | 0.13% |
| UCITS ETF DR - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.15% | 0.10% |
| UCITS ETF DR - USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.15% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

AMUNDI INDEX EQUITY GLOBAL LOW CARBON (THE "SUB-FUND") IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY MSCI INC. ("MSCI"), ANY OF ITS AFFILIATES, ANY OF ITS INFORMATION PROVIDERS OR ANY THIRD PARTY INVOLVED IN, OR RELATED TO, COMPILING OR CREATING ANY MSCI INDEX (COLLECTIVELY, THE "MSCI PARTIES"). THE MSCI INDICES ARE THE EXCLUSIVE PROPERTY OF MSCI AND ARE SERVICE MARKS OF MSCI OR ITS AFFILIATES. THE MSCI INDICES HAVE BEEN LICENSED FOR USE FOR CERTAIN PURPOSES BY AMUNDI. NONE OF THE MSCI PARTIES MAKES ANY REPRESENTATION OR WARRANTY, EXPRESS OR IMPLIED, TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY REGARDING THE ADVISABILITY OF INVESTING IN SUB-FUNDS GENERALLY OR IN THIS PARTICULAR SUB-FUND OR THE ABILITY OF ANY MSCI INDEX TO TRACK CORRESPONDING STOCK MARKET PERFORMANCE. MSCI OR ITS AFFILIATES ARE THE LICENSORS OF CERTAIN TRADEMARKS, SERVICE MARKS AND TRADE NAMES AND OF THE MSCI INDICES WHICH ARE DETERMINED, COMPOSED AND CALCULATED BY MSCI WITHOUT REGARD TO AMUNDI OR THIS SUB-FUND OR THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY.

NONE OF THE MSCI PARTIES HAS ANY OBLIGATION TO TAKE THE NEEDS OF THE AMUNDI, THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY INTO CONSIDERATION IN DETERMINING, COMPOSING OR CALCULATING THE MSCI INDICES. NONE OF THE MSCI PARTIES IS RESPONSIBLE FOR OR HAS PARTICIPATED IN DETERMINATION OF THE TIMING OF, PRICES AT, OR QUANTITIES OF THIS SUB-FUND TO BE ISSUED OR IN THE DETERMINATION OR CALCULATION OF THE EQUATION BY OR THE CONSIDERATION INTO WHICH THIS SUB-FUND IS REDEEMABLE. FURTHERMORE, NONE OF THE MSCI PARTIES HAS ANY OBLIGATION OR LIABILITY TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY IN CONNECTION WITH THE ADMINISTRATION, MARKETING OR OFFERING OF THIS SUB-FUND.

ALTHOUGH MSCI SHALL OBTAIN INFORMATION FOR INCLUSION IN OR FOR USE IN THE CALCULATION OF THE MSCI INDICES FROM SOURCES THAT MSCI CONSIDERS RELIABLE, NONE OF THE MSCI PARTIES WARRANTS OR GUARANTEES THE ORIGINALITY, ACCURACY AND/OR THE COMPLETENESS OF ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. NONE OF THE MSCI PARTIES MAKES ANY WARRANTY, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY THE ISSUER OF THE SUB-FUND, OWNERS OF THE SUB-FUND, OR ANY OTHER PERSON OR ENTITY, FROM THE USE OF ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. NONE OF THE MSCI PARTIES SHALL HAVE ANY LIABILITY FOR ANY ERRORS, OMISSIONS OR INTERRUPTIONS OF OR IN CONNECTION WITH ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. FURTHERMORE, NONE OF THE MSCI PARTIES MAKES ANY EXPRESS OR IMPLIED WARRANTIES OF ANY KIND, AND THE MSCI PARTIES HEREBY EXPRESSLY DISCLAIM ALL WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE, WITH RESPECT TO EACH MSCI INDEX AND ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL OR ANY OTHER DAMAGES (INCLUDING LOST PROFITS) EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.

# AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA

## Objective and Investment Policy

### Objective

To track the performance of Scientific Beta Developed Multi-Beta Multi-Strategy Four-Factor ERC Index ("the Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Scientific Beta Developed Multi-Beta Multi-Strategy Four-Factor ERC Index is an equity index made of equities from the universe of mid and large-cap markets of developed countries. Its objective is to generate a higher return than the universe of large and mid-cap developed market equities (Global universe) weighted by market capitalisation. The index applies several security selection filters to this Global Universe and several weighting systems to obtain a composition aiming to achieve this objective.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro
- Index Composition

The Global Universe comprises large- and mid-cap developed market equities. In order to optimise the liquidity of the Scientific Beta Developed Multi-Beta Multi-Strategy Four-Factor ERC Index, the securities selected within this Global Universe are those of companies in countries that:
- have a recent history with the highest volume and frequency of trading and
- have the largest float market caps compared to all the securities in the underlying investment universe.
The securities of the companies used therefore comprise the Benchmark Universe, which includes approximately 2000 securities (hereinafter “the 2000 securities”).

Four security selection filters are applied to the Benchmark Universe to create sub-indices:
- “Valuation” criterion: from the 2000 securities in the Benchmark Universe, 50% of those with the lowest market valuations are selected, i.e. those with the highest valuation ratio (book value of the company divided by its market value)
- “Size” criterion: from the 2000 securities in the Benchmark Universe, 50% of those with the smallest stock market capitalisation are selected
- “Momentum” criterion: from the 2000 securities in the Benchmark Universe, 50% of those with the highest returns over the 12 months preceding selection are selected (the return taken into account is equal to the performance of the security with dividends reinvested)
- “Volatility” criterion: from the 2000 securities in the Benchmark Universe, 50% of those with the lowest volatility over the 12 months preceding selection are selected

Each of these four selections of approximately 1000 securities constitutes a sub-index.

Five weighting methods are applied to the securities comprising each of these four sub-indices:

- Maximum Deconcentration: strategy consisting of attributing an identical weighting to each constituent (equal weighting)
- Maximum Decorrelation: strategy consisting of attributing a weighting to each constituent calculated on the basis of a correlation matrix. The aim is to minimise the portfolio’s expected volatility assuming that the individual volatility of securities is identical
- Risk diversification (“Diversified Risk Weighted”) : strategy consisting of attributing a weighting to each constituent that enables it to contribute equally to the total risk of the sub-index measured by its historical volatility over the 12 months preceding selection
- Minimum Volatility (“Efficient Minimum Volatility”): strategy consisting of attributing a weighting to each constituent calculated on the basis of historical volatility and of its correlation with the other components over the 12 months preceding selection in order to minimise the portfolio’s expected volatility
- Maximisation of the Sharpe ratio (“Efficient Maximum Sharpe ratio”): strategy consisting of attributing a weighting to each constituent based on its contribution to the expected Sharpe ratio. The constituents that contribute the most to the expected Sharpe ratio are weighted relatively higher than those that contribute the least to this objective. The Sharpe ratio measures the return compared to the risk taken, with risk measured by volatility over the 12 months preceding selection.

The weighting of securities in each of the four sub-indices is obtained by taking for each security the average weight obtained using the five weighting methods described above.

These four sub-indices used to establish the Scientific Beta Developed Multi-Beta Multi-Strategy Four-Factor ERC Index are then weighted in accordance with the “equal risk contribution” method: this means that each sub-index must contribute equally to the relative risk measured using the tracking error compared to the Benchmark Universe weighted by market capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by ERI Scientific Beta ("SciBeta").

SciBeta official indices are those calculated by SciBeta using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

Scientific Beta Developed Multi-Beta Multi-Strategy Four-Factor ERC Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:

Bloomberg: SBDXRHMN

Reuters: .SBDXRHMN.

The performance tracked is the closing price of the Scientific Beta Developed Multi-Beta Multi-Strategy Four-Factor ERC Index

SciBeta index methodology, composition, revision rules and additional information concerning the Index underlying components are available on scientificbeta.com

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

**German Investment Tax Act :** At least 60% of the sub-fund’s net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the sub-fund SICAV and the return of the index. In normal market conditions, it is anticipated that the sub-fund SICAV 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections “Techniques and Instruments on Securities Financing Transactions” and “Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Management |
| Derivatives | Market |
| Equity | Small and mid-cap stock |
| Index replication | Style |
| Investment fund | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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
- are interested in investment growth in the long term while diversifying a portfolio by adding “Smart Beta” developed countries equity exposure

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day and also a bank business day in USA market. Transaction settlement will occur two business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| AE | EUR | - | 4.50% | 1.00% | 0.36% | 0.14% |
| IE | EUR | USD 500,000 | 2.50% | 1.00% | 0.11% | 0.14% |
| UCITS ETF DR - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.30% | 0.10% |
| UCITS ETF DR - USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.30% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

Scientific Beta Developed Multi-Beta Multi-Strategy Four-Factor ERC (THE “STRATEGY INDEX”) REFERENCED HEREIN IS THE PROPERTY OF EDHEC RISK INSTITUTE ASIA LTD (“ERIA”) AND HAS BEEN LICENSED FOR USE IN CONNECTION WITH AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA WITHIN THE FRAMEWORK OF ERI SCIENTIFIC BETA ACTIVITY. THE STRATEGY INDEX IS CALCULATED BY ERI SCIENTIFIC BETA ON THE BASIS OF THE EDHEC-RISK INSTITUTE METHODOLOGY.

EACH PARTY ACKNOWLEDGES AND AGREES THAT AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA IS NOT SPONSORED OR ENDORSED BY ERIA. ERIA MAKES NO REPRESENTATION WHATSOEVER, WHETHER EXPRESS OR IMPLIED, AND HEREBY EXPRESSLY DISCLAIM ALL WARRANTIES (INCLUDING WITHOUT LIMITATION, THOSE OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE), WITH RESPECT TO THE STRATEGY INDEX OR ANY DATA INCLUDED THEREIN OR RELATING THERETO, AND IN PARTICULAR DISCLAIM ANY WARRANTY EITHER AS TO THE QUALITY, ACCURACY AND/OR COMPLETENESS OF THE STRATEGY INDEX OR ANY DATA INCLUDED THEREIN, THE RESULTS OBTAINED FROM THE USE OF THE STRATEGY INDEX AND/OR THE COMPOSITION OF THE STRATEGY INDEX AT ANY PARTICULAR TIME ON ANY PARTICULAR DATE OR OTHERWISE AND/OR THE CREDITWORTHINESS OF ANY ENTITY, OR THE LIKELIHOOD OF THE OCCURRENCE OF A CREDIT EVENT OR SIMILAR EVENT (HOWEVER DEFINED) WITH RESPECT TO AN OBLIGATION, IN THE STRATEGY INDEX AT ANY PARTICULAR TIME ON ANY PARTICULAR DATE OR OTHERWISE. ERIA SHALL NOT BE LIABLE (WHETHER IN NEGLIGENCE OR OTHERWISE) TO THE PARTIES OR ANY OTHER PERSON FOR ANY ERROR IN THE STRATEGY INDEX AND ERIA IS UNDER NO OBLIGATION TO ADVISE THE PARTIES OR ANY PERSON OF ANY ERROR THEREIN. ERIA MAKES NO REPRESENTATION WHATSOEVER, WHETHER EXPRESS OR IMPLIED, AS TO THE ADVISABILITY OF PURCHASING OR SELLING AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA, THE ABILITY OF THE STRATEGY INDEX TO TRACK RELEVANT MARKETS’ PERFORMANCES, OR OTHERWISE RELATING TO THE STRATEGY INDEX OR ANY TRANSACTION OR PRODUCT WITH RESPECT THERETO, OR OF ASSUMING ANY RISKS IN CONNECTION THEREWITH. ERIA HAS NO OBLIGATION TO TAKE THE NEEDS OF ANY PARTY INTO CONSIDERATION IN DETERMINING, COMPOSING OR CALCULATING THE STRATEGY INDEX. NO PARTY PURCHASING OR SELLING AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA, NOR ERIA, SHALL HAVE ANY LIABILITY TO ANY PARTY FOR ANY ACT OR FAILURE TO ACT BY ERIA IN CONNECTION WITH THE DETERMINATION, ADJUSTMENT, CALCULATION OR MAINTENANCE OF THE STRATEGY INDEX.

# AMUNDI INDEX FTSE EPRA NAREIT GLOBAL (1)

## Objective and Investment Policy

### Objective

To track the performance of FTSE EPRA/NAREIT Developed Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

The FTSE EPRA/NAREIT Developed Index is an equity index representative of the listed real estate companies and REITS worldwide.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro

- Index Composition

Each stock of the Index is weighted in function of the size of its capitalization, adjusted with its free float.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by FTSE ("FTSE").

FTSE official indices are those calculated by FTSE using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

FTSE EPRA/NAREIT Developed Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:

Bloomberg: TRNGLE

Reuters: .TFTENGLE.

The performance tracked is the closing price of the FTSE EPRA/NAREIT Developed Index.

FTSE index methodology, composition, revision rules and additional information concerning the Index underlying components are available on ftse.com

(1) This sub-fund is not an index-tracking sub-fund within the meaning of the article 44 of the Law dated December 17, 2010

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the sub-fund SICAV and the return of the index. In normal market conditions, it is anticipated that the sub-fund SICAV 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Investment fund |
| Derivatives | Management |
| Equity | Market |
| Index replication | Real Estate investment |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day and also a bank business day in USA market. Transaction settlement will occur two business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| AE | EUR | - | 4.50% | 1.00% | 0.15% | 0.19% |
| IE | EUR | USD 500,000 | 2.50% | 1.00% | 0.10% | 0.14% |
| UCITS ETF DR | EUR | USD 1,000,000 | 3.00%* | 1.00% | 0.10% | 0.14% |

*From May 2nd, 2018

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI INDEX MSCI EMERGING MARKETS

## Objective and Investment Policy

### Objective

To track the performance of MSCI Emerging Markets Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI Emerging Markets Index is an equity index representative of the large and mid-cap markets across 23 emerging countries.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar

- Index Composition

Each stock of the Index is weighted in function of the size of its capitalization, adjusted with its free float.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI ("MSCI").

MSCI official indices are those calculated by MSCI using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI Emerging Markets Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:

Bloomberg: NDUEEGF

Reuters: .dMIEF00000NUS.

The performance tracked is the closing price of the MSCI Emerging Markets Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

**German Investment Tax Act :** At least 60% of the sub-fund’s net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the sub-fund SICAV and the return of the index. In normal market conditions, it is anticipated that the sub-fund SICAV will track the performance of the index with a tracking error of up to 2%.

### Techniques and instruments on securities and Derivatives

In order to deal with inflows and outflows and also with some equity local market specificities (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** US Dollar

### Investment Manager

Amundi Asset Management

### Sub-investment Manager

Amundi Japan Ltd. (Asian part of the portfolio only)

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Index replication |
| Derivatives | Investment fund |
| Emerging Market | Management |
| Equity | Market |

Listing market liquidity (ETF share class)

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day and also a full bank business day in South Korea market and in Taiwan market or a full bank business day in Hong-Kong market.. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| AE | EUR | - | 4.50% | 1.00% | 0.30% | 0.15% |
| IE | EUR | USD 500,000 | 2.50% | 1.00% | 0.10% | 0.10% |
| UCITS ETF DR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.10% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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ALTHOUGH MSCI SHALL OBTAIN INFORMATION FOR INCLUSION IN OR FOR USE IN THE CALCULATION OF THE MSCI INDICES FROM SOURCES THAT MSCI CONSIDERS RELIABLE, NONE OF THE MSCI PARTIES WARRANTS OR GUARANTEES THE ORIGINALITY, ACCURACY AND/OR THE COMPLETENESS OF ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. NONE OF THE MSCI PARTIES MAKES ANY WARRANTY, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY THE ISSUER OF THE SUB-FUND, OWNERS OF THE SUB-FUND, OR ANY OTHER PERSON OR ENTITY, FROM THE USE OF ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. NONE OF THE MSCI PARTIES SHALL HAVE ANY LIABILITY FOR ANY ERRORS, OMISSIONS OR INTERRUPTIONS OF OR IN CONNECTION WITH ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. FURTHERMORE, NONE OF THE MSCI PARTIES MAKES ANY EXPRESS OR IMPLIED WARRANTIES OF ANY KIND, AND THE MSCI PARTIES HEREBY EXPRESSLY DISCLAIM ALL WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE, WITH RESPECT TO EACH MSCI INDEX AND ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL OR ANY OTHER DAMAGES (INCLUDING LOST PROFITS) EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.

# AMUNDI INDEX MSCI EMERGING MARKETS SRI

## Objective and Investment Policy (applicable until 27th of August 2019)

### Objective

To track the performance of MSCI EMERGING MARKETS SRI (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI Emerging Markets SRI Index is an equity index representative of the large and mid-cap markets across 24 emerging countries. The index provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies involved in Nuclear Power, Tobacco, Alcohol, Gambling, Military Weapons, Civilian Firearms, GMOs and Adult Entertainment.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar

- Index Composition

The MSCI Emerging Markets SRI Index is constructed by applying a combination of values based exclusions and a Best-in- Class selection process to companies in the regional indexes that make up the MSCI EM Index.
The MSCI Emerging Markets SRI is constructed by firstly excluding companies involved in Nuclear Power, Tobacco, Alcohol, Gambling, Military Weapons, Civilian Firearms, GMOs and Adult Entertainment.
The remaining companies are rated based on their ability to manage their ESG risks and opportunities and are given a rating which determines their eligibility for inclusion in the Regional SRI Indices (MSCI Emerging Markets Asia SRI Index, MSCI Emerging Markets Europe, Middle East & Africa SRI Index, MSCI Emerging Markets Latin America SRI Index ), and by extension
the MSCI Emerging Markets SRI Index :
- Companies that are not existing constituents of the MSCI SRI Indexes must have an MSCI ESG Rating above BBB and the MSCI ESG Controversies score above 3 to be eligible.
- Current constituents of the MSCI SRI Indexes must have a MSCI ESG Rating above B and the MSCI ESG Controversies score above 0 to be eligible.
MSCI ESG Ratings provides research, analysis and ratings of how well companies manage environmental, social and governance risks and opportunities.
MSCI ESG Controversies provides assessments of controversies concerning the negative environmental, social, and/or governance impact of company operations, products and services.
A best-in-class selection process is then applied to the remaining eligible securities in the selected universe.
The MSCI SRI Indices target sector and region weights consistent with those of the MSCI Parent indexes. The methodology aims to include the securities of companies with the highest ESG ratings making up 25% of the market capitalization in each Global Industry Classification Standard (GICS) sector and region of the parent indexes. The GICS sector weightings of each Regional SRI Index are aggregated and reflected proportionately in the Index.
Constituents are ranked based on the following criteria (in order):
- MSCI ESG Rating,
- current index membership (existing constituents are preferred over non-constituents),
- industry adjusted ESG scores, and
- decreasing free float-adjusted market capitalisation.
Each stock of the Index is weighted in function of the size of its capitalization, adjusted with its free float.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI ("MSCI").

MSCI official indices are those calculated by MSCI using:

- the official closing prices of the stock exchanges on which the component securities are traded;

## Objective and Investment Policy (applicable as from 28th of August 2019)

### Objective

To track the performance of MSCI Emerging Markets SRI 5% Issuer Capped Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI Emerging Markets SRI 5% Issuer Capped Index is an equity index representative of the large and mid-cap markets across 24 emerging countries. The index provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies involved in Nuclear Power, Tobacco, Alcohol, Gambling, Military Weapons, Civilian Firearms, GMOs and Adult Entertainment.

The Index is a Net Total Return Index: dividends net of tax paid by the Index constituents are included in the Index return.

- Index currency: US Dollar

- Index Composition

The MSCI Emerging Markets SRI 5% Issuer Capped Index is constructed by applying a combination of values based exclusions and a best-in-class selection process to companies in the regional indexes that make up the MSCI Emerging Markets Index.
The MSCI Emerging Markets SRI 5% Issuer Capped is constructed by firstly excluding companies involved in Nuclear Power, Tobacco, Alcohol, Gambling, Military Weapons, Civilian Firearms, GMOs and Adult Entertainment.
The remaining companies are rated based on their ability to manage their ESG risks and opportunities and are given a rating which determines their eligibility for inclusion in the Regional SRI Indices (MSCI Emerging Markets Asia SRI Index, MSCI Emerging Markets Europe, Middle East & Africa SRI Index, MSCI Emerging Markets Latin America SRI Index ), and by extension the MSCI Emerging Markets SRI 5% Issuer Capped Index :
- Companies that are not existing constituents of the MSCI SRI Indexes must have an MSCI ESG Rating above A and the MSCI ESG Controversies score above 4 to be eligible.
- Current constituents of the MSCI SRI Indexes must have a MSCI ESG Rating above BB and the MSCI ESG Controversies score above 1 to be eligible.
MSCI ESG Ratings provides research, analysis and ratings of how well companies manage environmental, social and governance risks and opportunities.
MSCI ESG Controversies provides assessments of controversies concerning the negative environmental, social, and/or governance impact of company operations, products and services.
A best-in-class selection process is then applied to the remaining eligible securities in the selected universe.
The MSCI SRI Indices target sector and region weights consistent with those of the MSCI parent indexes. The methodology aims to include the securities of companies with the highest ESG ratings making up 25% of the market capitalization in each Global Industry Classification Standard (GICS) sector and region of the parent indexes. The GICS sector weightings of each Regional SRI Index are aggregated and reflected proportionately in the Index.
Constituents are ranked based on the following criteria (in order):
-MSCI ESG Rating,current index membership (existing constituents are preferred over non-constituents),
-industry adjusted ESG scores,
-and decreasing free float-adjusted market capitalization.
Each constituent is weighted in proportion to its free float-adjusted market capitalization and capped at 5%.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI ("MSCI").

MSCI official indices are those calculated by MSCI using:

- the official closing prices of the stock exchanges on which the component securities are traded;

- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI EMERGING MARKETS SRI Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: M1EMS
Reuters: .dMIEF0000mNUS.

The performance tracked is the closing price of the MSCI EMERGING MARKETS SRI

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI Emerging Markets SRI 5% Issuer capped Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: M1EMSI5R
Reuters: .dMIEF000KmNUS

The performance tracked is the closing price of theMSCI Emerging Markets SRI 5% Issuer Capped Index

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process (applicable until 27th of August 2019)

The exposure to the Index will be achieved through a Direct Replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the Index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods for Index and UCITS ETF sub-funds”.

**German Investment Tax Act :** At least 60% of the sub-fund’s net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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 2%.

### Techniques and instruments on securities and Derivatives

In order to deal with inflows and outflows and also with some equity local market specificities (market access and liquidity, local tax); the Investment Manager will be able to combine the Direct Replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections “Techniques and Instruments on Securities Financing Transactions” and “Replication Methods for Index and UCITS ETF sub-funds” of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency** : US Dollar

### Investment Manager

Amundi Asset Management

### Sub-investment Manager

Amundi Japan Ltd. (Asian part of the portfolio only)

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Emerging Market | Currency |
| Investment fund | Derivatives |
| Management | Equity |
| | Index replication |
| | Market |

Listing market liquidity (ETF share class)

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Management Process (applicable as from 28th of August 2019)

The exposure to the Index will be achieved through a Direct Replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the Index.

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### Tracking Error

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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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections “Techniques and Instruments on Securities Financing Transactions” and “Replication Methods for Index and UCITS ETF sub-funds” of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency** : US Dollar

### Investment Manager

Amundi Asset Management

### Sub-investment Manager

Amundi Japan Ltd. (Asian part of the portfolio only)

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Emerging Market | Currency |
| Investment fund | Derivatives |
| Management | Equity |
| | Index replication |
| | Market |

Listing market liquidity (ETF share class)

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment (applicable until 27th of August 2019)

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day and also a full bank business day in South Korea market and in Taiwan market or a full bank business day in Hong-Kong market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## Planning your Investment (applicable as from 28th of August 2019)

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.

**Business day** Any day that is a day when Euronext Paris is fully open.

Transaction Day Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day and also a full bank business day in South Korea market and in Taiwan market or a full bank business day in Hong-Kong market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| AE | USD | - | 4.50% | 1% | 0.35% | 0.15% |
| IE | EUR | USD 500,000 | 2.50% | 1% | 0.15% | 0.10% |
| UCITS ETF DR | USD | USD 1,000,000 | 3.00% | 1% | 0.15% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER : **BNP Paribas Arbitrage**

## Index provider disclaimer

AMUNDI INDEX MSCI EMERGING MARKETS SRI (THE "SUB-FUND") IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY MSCI INC. ("MSCI"), ANY OF ITS AFFILIATES, ANY OF ITS INFORMATION PROVIDERS OR ANY THIRD PARTY INVOLVED IN, OR RELATED TO, COMPILING OR CREATING ANY MSCI INDEX (COLLECTIVELY, THE "MSCI PARTIES"). THE MSCI INDICES ARE THE EXCLUSIVE PROPERTY OF MSCI AND ARE SERVICE MARKS OF MSCI OR ITS AFFILIATES. THE MSCI INDICES HAVE BEEN LICENSED FOR USE FOR CERTAIN PURPOSES BY AMUNDI. NONE OF THE MSCI PARTIES MAKES ANY REPRESENTATION OR WARRANTY, EXPRESS OR IMPLIED, TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY REGARDING THE ADVISABILITY OF INVESTING IN SUB-FUNDS GENERALLY OR IN THIS PARTICULAR SUB-FUND OR THE ABILITY OF ANY MSCI INDEX TO TRACK CORRESPONDING STOCK MARKET PERFORMANCE. MSCI OR ITS AFFILIATES ARE THE LICENSORS OF CERTAIN TRADEMARKS, SERVICE MARKS AND TRADE NAMES AND OF THE MSCI INDICES WHICH ARE DETERMINED, COMPOSED AND CALCULATED BY MSCI WITHOUT REGARD TO AMUNDI OR THIS SUB-FUND OR THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY.

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# AMUNDI INDEX MSCI EMU

## Objective and Investment Policy

### Objective

To track the performance of MSCI EMU Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI EMU Index is an equity index representative of the large and mid-cap markets of the 10 developed countries in the European Economic and Monetary Union.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro

- Index Composition

Each stock of the Index is weighted in function of the size of its capitalization, adjusted with its free float.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI ("MSCI").

MSCI official indices are those calculated by MSCI using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI EMU Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:

Bloomberg: MSDEEMUN

Reuters: .dMIEM00000NEU.

The performance tracked is the closing price of the MSCI EMU Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

**Plan d'Epargne en Actions (PEA) :** Eligible

**German Investment Tax Act :** At least 65% of the sub-fund’s net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the sub-fund SICAV and the return of the index. In normal market conditions, it is anticipated that the sub-fund SICAV 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Investment fund |
| Derivatives | Management |
| Equity | Market |
| Index replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| **Risk management method** | Commitment |

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received) that is also a full bank business day in Germany market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| AE | EUR | - | 4.50% | 1.00% | 0.15% | 0.15% |
| IE | EUR | USD 500,000 | 2.50% | 1.00% | 0.10% | 0.05% |
| UCITS ETF DR - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.15% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

AMUNDI INDEX MSCI EMU (THE "SUB-FUND") IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY MSCI INC. ("MSCI"), ANY OF ITS AFFILIATES, ANY OF ITS INFORMATION PROVIDERS OR ANY THIRD PARTY INVOLVED IN, OR RELATED TO, COMPILING OR CREATING ANY MSCI INDEX (COLLECTIVELY, THE "MSCI PARTIES"). THE MSCI INDICES ARE THE EXCLUSIVE PROPERTY OF MSCI AND ARE SERVICE MARKS OF MSCI OR ITS AFFILIATES. THE MSCI INDICES HAVE BEEN LICENSED FOR USE FOR CERTAIN PURPOSES BY AMUNDI. NONE OF THE MSCI PARTIES MAKES ANY REPRESENTATION OR WARRANTY, EXPRESS OR IMPLIED, TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY REGARDING THE ADVISABILITY OF INVESTING IN SUB-FUNDS GENERALLY OR IN THIS PARTICULAR SUB-FUND OR THE ABILITY OF ANY MSCI INDEX TO TRACK CORRESPONDING STOCK MARKET PERFORMANCE. MSCI OR ITS AFFILIATES ARE THE LICENSORS OF CERTAIN TRADEMARKS, SERVICE MARKS AND TRADE NAMES AND OF THE MSCI INDICES WHICH ARE DETERMINED, COMPOSED AND CALCULATED BY MSCI WITHOUT REGARD TO AMUNDI OR THIS SUB-FUND OR THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY.

NONE OF THE MSCI PARTIES HAS ANY OBLIGATION TO TAKE THE NEEDS OF THE AMUNDI, THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY INTO CONSIDERATION IN DETERMINING, COMPOSING OR CALCULATING THE MSCI INDICES. NONE OF THE MSCI PARTIES IS RESPONSIBLE FOR OR HAS PARTICIPATED IN DETERMINATION OF THE TIMING OF, PRICES AT, OR QUANTITIES OF THIS SUB-FUND TO BE ISSUED OR IN THE DETERMINATION OR CALCULATION OF THE EQUATION BY OR THE CONSIDERATION INTO WHICH THIS SUB-FUND IS REDEEMABLE. FURTHERMORE, NONE OF THE MSCI PARTIES HAS ANY OBLIGATION OR LIABILITY TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY IN CONNECTION WITH THE ADMINISTRATION, MARKETING OR OFFERING OF THIS SUB-FUND.

ALTHOUGH MSCI SHALL OBTAIN INFORMATION FOR INCLUSION IN OR FOR USE IN THE CALCULATION OF THE MSCI INDICES FROM SOURCES THAT MSCI CONSIDERS RELIABLE, NONE OF THE MSCI PARTIES WARRANTS OR GUARANTEES THE ORIGINALITY, ACCURACY AND/OR THE COMPLETENESS OF ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. NONE OF THE MSCI PARTIES MAKES ANY WARRANTY, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY THE ISSUER OF THE SUB-FUND, OWNERS OF THE SUB-FUND, OR ANY OTHER PERSON OR ENTITY, FROM THE USE OF ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. NONE OF THE MSCI PARTIES SHALL HAVE ANY LIABILITY FOR ANY ERRORS, OMISSIONS OR INTERRUPTIONS OF OR IN CONNECTION WITH ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. FURTHERMORE, NONE OF THE MSCI PARTIES MAKES ANY EXPRESS OR IMPLIED WARRANTIES OF ANY KIND, AND THE MSCI PARTIES HEREBY EXPRESSLY DISCLAIM ALL WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE, WITH RESPECT TO EACH MSCI INDEX AND ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL OR ANY OTHER DAMAGES (INCLUDING LOST PROFITS) EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.

# AMUNDI INDEX MSCI EUROPE

## Objective and Investment Policy

### Objective

To track the performance of MSCI Europe Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI Europe Index is an equity index representative of the large and mid-cap markets of the 15 developed European countries.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro

- Index Composition

Each stock of the Index is weighted in function of the size of its capitalization, adjusted with its free float.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI ("MSCI").

MSCI official indices are those calculated by MSCI using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI Europe Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:

Bloomberg: M7EU

Reuters: .MIEU00000NEU.

The performance tracked is the closing price of the MSCI Europe Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

**German Investment Tax Act :** At least 60% of the sub-fund’s net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the sub-fund SICAV and the return of the index. In normal market conditions, it is anticipated that the sub-fund SICAV 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Investment fund |
| Derivatives | Management |
| Equity | Market |
| Index replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| **Risk management method** | Commitment |

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received) that is also a full bank business day in United Kingdom market and in Germany market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| AE | EUR | - | 4.50% | 1.00% | 0.15% | 0.15% |
| IE | EUR | USD 500,000 | 2.50% | 1.00% | 0.10% | 0.05% |
| UCITS ETF DR | EUR | USD 1,000,000 | 3.00%* | 1.00% | 0.05% | 0.10% |

*From May 2nd, 2018

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

AMUNDI INDEX MSCI EUROPE (THE "SUB-FUND") IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY MSCI INC. ("MSCI"), ANY OF ITS AFFILIATES, ANY OF ITS INFORMATION PROVIDERS OR ANY THIRD PARTY INVOLVED IN, OR RELATED TO, COMPILING OR CREATING ANY MSCI INDEX (COLLECTIVELY, THE "MSCI PARTIES"). THE MSCI INDICES ARE THE EXCLUSIVE PROPERTY OF MSCI AND ARE SERVICE MARKS OF MSCI OR ITS AFFILIATES. THE MSCI INDICES HAVE BEEN LICENSED FOR USE FOR CERTAIN PURPOSES BY AMUNDI. NONE OF THE MSCI PARTIES MAKES ANY REPRESENTATION OR WARRANTY, EXPRESS OR IMPLIED, TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY REGARDING THE ADVISABILITY OF INVESTING IN SUB-FUNDS GENERALLY OR IN THIS PARTICULAR SUB-FUND OR THE ABILITY OF ANY MSCI INDEX TO TRACK CORRESPONDING STOCK MARKET PERFORMANCE. MSCI OR ITS AFFILIATES ARE THE LICENSORS OF CERTAIN TRADEMARKS, SERVICE MARKS AND TRADE NAMES AND OF THE MSCI INDICES WHICH ARE DETERMINED, COMPOSED AND CALCULATED BY MSCI WITHOUT REGARD TO AMUNDI OR THIS SUB-FUND OR THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY.

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ALTHOUGH MSCI SHALL OBTAIN INFORMATION FOR INCLUSION IN OR FOR USE IN THE CALCULATION OF THE MSCI INDICES FROM SOURCES THAT MSCI CONSIDERS RELIABLE, NONE OF THE MSCI PARTIES WARRANTS OR GUARANTEES THE ORIGINALITY, ACCURACY AND/OR THE COMPLETENESS OF ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. NONE OF THE MSCI PARTIES MAKES ANY WARRANTY, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY THE ISSUER OF THE SUB-FUND, OWNERS OF THE SUB-FUND, OR ANY OTHER PERSON OR ENTITY, FROM THE USE OF ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. NONE OF THE MSCI PARTIES SHALL HAVE ANY LIABILITY FOR ANY ERRORS, OMISSIONS OR INTERRUPTIONS OF OR IN CONNECTION WITH ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. FURTHERMORE, NONE OF THE MSCI PARTIES MAKES ANY EXPRESS OR IMPLIED WARRANTIES OF ANY KIND, AND THE MSCI PARTIES HEREBY EXPRESSLY DISCLAIM ALL WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE, WITH RESPECT TO EACH MSCI INDEX AND ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL OR ANY OTHER DAMAGES (INCLUDING LOST PROFITS) EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.

# AMUNDI INDEX MSCI EUROPE SRI

## Objective and Investment Policy (applicable until 27th of August 2019)

### Objective

To track the performance of MSCI Europe SRI (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI Europe SRI Index is an equity index representative of the large and mid-cap markets of the 15 developed European countries. The index provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies involved in Nuclear Power, Tobacco, Alcohol, Gambling, Military Weapons, Civilian Firearms, GMOs and Adult Entertainment.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro
- Index Composition

The MSCI Europe SRI Index is constructed by applying a combination of values based exclusions and a Best-in-Class selection process to companies in the MSCI Europe Index.
The MSCI Europe SRI is constructed by firstly excluding companies involved in Nuclear Power, Tobacco, Alcohol, Gambling, Military Weapons, Civilian Firearms, GMOs and Adult Entertainment.
The remaining companies are rated based on their ability to manage their ESG risks and opportunities and are given a rating which determines their eligibility for inclusion in the MSCI Europe SRI Index :
- Companies that are not existing constituents of the MSCI SRI Indexes must have an MSCI ESG Rating above BBB and the MSCI ESG Controversies score above 3 to be eligible.
- Current constituents of the MSCI SRI Indexes must have an MSCI ESG Rating above B and the MSCI ESG Controversies score above 0 to be eligible.
MSCI ESG Ratings provides research, analysis and ratings of how well companies manage environmental, social and governance risks and opportunities.
MSCI ESG Controversies provides assessments of controversies concerning the negative environmental, social, and/or governance impact of company operations, products and services. A Best-in-Class selection process is then applied to the remaining eligible securities in the selected universe.
The MSCI Europe SRI Index target sector weights consistent with those of the MSCI Europe Index. The methodology aims to include the securities of companies with the highest ESG ratings making up 25% of the market capitalization in each Global Industry Classification Standard (GICS) sector of the parent index.
Constituents are ranked based on the following criteria (in order):
- MSCI ESG Rating,
- current index membership (existing constituents are preferred over non-constituents), industry adjusted ESG scores, and decreasing free float-adjusted market capitalisation.
Each stock of the Index is weighted in function of the size of its capitalization, adjusted with its free float.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI ("MSCI").

MSCI official indices are those calculated by MSCI using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI Europe SRI Invalue is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: M7CXBRM
Reuters: .MEEU0000RNEU.
The performance tracked is the closing price of the MSCI Europe SRI

## Objective and Investment Policy (applicable as from 28th of August 2019)

### Objective

To track the performance of MSCI Europe SRI 5% Issuer Capped (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI Europe SRI 5% Issuer Capped Index is an equity index representative of the large and mid-cap markets of the 15 developed European countries. The Index provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies involved in Nuclear Power, Tobacco, Alcohol, Gambling, Military Weapons, Civilian Firearms, GMOs and Adult Entertainment.

The Index is a Net Total Return Index: dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro
- Index Composition

The MSCI Europe SRI 5% Issuer Capped Index is constructed by applying a combination of values based exclusions and a best-in-class selection process to companies in the MSCI Europe Index.
The MSCI Europe SRI 5% Issuer Capped is constructed by firstly excluding companies involved in Nuclear Power, Tobacco, Alcohol, Gambling, Military Weapons, Civilian Firearms, GMOs and Adult Entertainment.
The remaining companies are rated based on their ability to manage their ESG risks and opportunities and are given a rating which determines their eligibility for inclusion in the MSCI Europe SRI 5% Issuer Capped Index :
- Companies that are not existing constituents of the MSCI SRI Indexes must have an MSCI ESG Rating above A and the MSCI ESG Controversies score above 4 to be eligible.
- Current constituents of the MSCI SRI Indexes must have a MSCI ESG Rating above BB and the MSCI ESG Controversies score above 1 to be eligible.
MSCI ESG Ratings provides research, analysis and ratings of how well companies manage environmental, social and governance risks and opportunities.
MSCI ESG Controversies provides assessments of controversies concerning the negative environmental, social, and/or governance impact of company operations, products and services.
A best-in-class selection process is then applied to the remaining eligible securities in the selected universe.
The MSCI Europe SRI 5% Issuer Capped Index target sector weights consistent with those of the MSCI Europe Index. The methodology aims to include the securities of companies with the highest ESG ratings making up 25% of the market capitalization in each Global Industry Classification Standard (GICS) sector of the parent index.
Constituents are ranked based on the following criteria (in order):
- MSCI ESG Rating,
- current index membership (existing constituents are preferred over non-constituents),
- industry adjusted ESG scores, and decreasing free float-adjusted market capitalization.
Each constituent is weighted in proportion to its free float-adjusted market capitalization and capped at 5%.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated MSCI ("MSCI").

MSCI official indices are those calculated by MSCI using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI Europe SRI 5% Issuer capped Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: NE725715

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

Reuters: .MIEU000mTNEU

The performance tracked is the closing price of theMSCI Europe SRI 5% Issuer capped Index

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process (applicable until 27th of August 2019)

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods for Index and UCITS ETF sub-funds”.

**German Investment Tax Act :** At least 60% of the sub-fund’s net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections “Techniques and Instruments on Securities Financing Transactions” and “Replication Methods for Index and UCITS ETF sub-funds” of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

Under normal circumstances it is generally expected that the principal amount of such transactions will represent the yearly average of 20% of the net asset value.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency** : Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Investment fund | Currency |
| Management | Derivatives |
| | Equity |
| | Index replication |
| | Market |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

**Risk management method** Commitment

## Management Process (applicable as from 28th of August 2019)

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods for Index and UCITS ETF sub-funds”.

**German Investment Tax Act** : At least 60% of the sub-fund’s net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections “Techniques and Instruments on Securities Financing Transactions” and “Replication Methods for Index and UCITS ETF sub-funds” of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency** : Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Investment fund | Currency |
| Management | Derivatives |
| | Equity |
| | Index replication |
| | Market |

Listing market liquidity (ETF share class)

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

**Risk management method** Commitment

## Planning Your Investment (applicable until 27th of August 2019)

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received) that is also a full bank business day in United Kingdom market and in Germany market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## Planning your Investment (applicable as from 28th of August 2019)

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.

**Business day** Any day that is a day when Euronext Paris is fully open.

Transaction Day Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received) that is also a full bank business day in United Kingdom market and in Germany market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| AE | EUR | - | 4.50% | 1% | 0.20% | 0.15% |
| IE | EUR | USD 500,000 | 2.50% | 1% | 0.13% | 0.05% |
| UCITS ETF DR | EUR | USD 1,000,000 | 3.00% | 1% | 0.08% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER

**BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI INDEX MSCI JAPAN

## Objective and Investment Policy

### Objective

To track the performance of MSCI Japan Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI Japan Index is an equity index representative of the large and mid-cap segments of the Japan market.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Japanese Yen

- Index Composition

Each stock of the Index is weighted in function of the size of its capitalization, adjusted with its free float.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI ("MSCI").

MSCI official indices are those calculated by MSCI using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI Japan Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:

Bloomberg: NDDLJN

Reuters: .dMIJP00000NEU.

The performance tracked is the closing price of the MSCI Japan Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index.

**German Investment Tax Act :** At least 60% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the sub-fund SICAV and the return of the index. In normal market conditions, it is anticipated that the sub-fund SICAV 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds' costs.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Japanese Yen

### Investment Manager

Amundi Japan Ltd

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Investment fund |
| Derivatives | Management |
| Equity | Market |
| Index replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| **Risk management method** | Commitment |

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of first following day that is a business day and also a full bank business day in Japan market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| AE | EUR | - | 4.50% | 1.00% | 0.15% | 0.15% |
| IE | EUR | USD 500,000 | 2.50% | 1.00% | 0.10% | 0.05% |
| UCITS ETF DR | JPY | USD 1,000,000 | 3.00% | 1.00% | 0.35% | 0.10% |
| UCITS ETF DR - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.35% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI INDEX MSCI NORTH AMERICA

## Objective and Investment Policy

### Objective

To track the performance of MSCI North America Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI North America Index is an equity index representative of the large and mid-cap segments of the US and Canada markets.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar

- Index Composition

Each stock of the Index is weighted in function of the size of its capitalization, adjusted with its free float.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI ("MSCI").

MSCI official indices are those calculated by MSCI using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI North America Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:

Bloomberg: NDDUNA

Reuters: .MINA00000NUS.

The performance tracked is the closing price of the MSCI North America Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

**German Investment Tax Act :** At least 60% of the sub-fund’s net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the sub-fund SICAV and the return of the index. In normal market conditions, it is anticipated that the sub-fund SICAV 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** US Dollar

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Investment fund |
| Derivatives | Management |
| Equity | Market |
| Index replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| **Risk management method** | Commitment |

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received) that is also a bank business day in USA market. Transaction settlement will occur two business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| AE | EUR | - | 4.50% | 1.00% | 0.15% | 0.15% |
| IE | EUR | USD 500,000 | 2.50% | 1.00% | 0.10% | 0.05% |
| UCITS ETF DR | EUR | USD 1,000,000 | 3.00%* | 1.00% | 0.05% | 0.10% |

*From May 2nd, 2018

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI INDEX MSCI PACIFIC EX JAPAN

## Objective and Investment Policy

### Objective

To track the performance of MSCI Pacific ex Japan Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI Pacific ex Japan Index is an equity index representative of the large and mid-caps markets across 4 of 5 developed markets in the Pacific region excluding Japan.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro

- Index Composition

Each stock of the Index is weighted in function of the size of its capitalization, adjusted with its free float.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI ("MSCI").

MSCI official indices are those calculated by MSCI using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI Pacific ex Japan Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:

Bloomberg: MSDEPXJN

Reuters: .dMIPCJ0000NUS.

The performance tracked is the closing price of the MSCI Pacific ex Japan Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

**German Investment Tax Act :** At least 60% of the sub-fund’s net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the sub-fund SICAV and the return of the index. In normal market conditions, it is anticipated that the sub-fund SICAV 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Japan Ltd

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Index replication |
| Derivatives | Investment fund |
| Emerging Market | Management |
| Equity | Market |

Listing market liquidity (ETF share class)

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| **Risk management method** | Commitment |

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day and also a full bank business day in Australia market, and in Hong-Kong market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| AE | EUR | - | 4.50% | 1.00% | 0.15% | 0.15% |
| IE | EUR | USD 500,000 | 2.50% | 1.00% | 0.10% | 0.10% |
| UCITS ETF DR - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.35% | 0.10% |
| UCITS ETF DR - USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.35% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI INDEX MSCI USA SRI

## Objective and Investment Policy (applicable until 27th of August 2019)

### Objective

To track the performance of MSCI USA SRI (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI USA SRI Index is an equity index, representative of leading securities traded on the US market. The index provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies involved in Nuclear Power, Tobacco, Alcohol, Gambling, Military Weapons, Civilian Firearms, GMOs and Adult Entertainment.

The Index is a Net Total Return Index: dividends net of tax paid by the Index constituents are included in the Index return.

- Index currency: US Dollar

- Index Composition

The MSCI USA SRI Index is constructed by applying a combination of values based exclusions and a best-in-class selection process to companies in the MSCI USA Index.
The MSCI USA SRI is constructed by firstly excluding companies involved in Nuclear Power, Tobacco, Alcohol, Gambling, Military Weapons, Civilian Firearms, GMOs and Adult Entertainment.
The remaining companies are rated based on their ability to manage their ESG risks and opportunities and are given a rating which determines their eligibility for inclusion in the MSCI USA SRI Index :
- Companies that are not existing constituents of the MSCI SRI Indexes must have an MSCI ESG Rating above BBB and the MSCI ESG Controversies score above 3 to be eligible.
- Current constituents of the MSCI SRI Indexes must have a MSCI ESG Rating above B and the MSCI ESG Controversies score above 0 to be eligible.
MSCI ESG Ratings provides research, analysis and ratings of how well companies manage environmental, social and governance risks and opportunities.
MSCI ESG Controversies provides assessments of controversies concerning the negative environmental, social, and/or governance impact of company operations, products and services.
A best-in-class selection process is then applied to the remaining eligible securities in the selected universe.
The MSCI USA SRI Index target sector weights consistent with those of the MSCI USA Index. The methodology aims to include the securities of companies
with the highest ESG ratings making up 25% of the market capitalization in each
Global Industry Classification Standard (GICS) sector of the parent index.
Constituents are ranked based on the following criteria (in order):
- MSCI ESG Rating,
- current index membership (existing constituents are preferred over non-constituents),
- industry adjusted ESG scores, and
- decreasing free float-adjusted market capitalisation.
Each stock of the Index is weighted according to the free float-adjusted market capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI ("MSCI").

MSCI official indices are those calculated by MSCI using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI USA SRI Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: M4USSI

## Objective and Investment Policy (applicable as from 28th of August 2019)

### Objective

To track the performance of MSCI USA SRI 5% Issuer Capped Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI USA SRI 5% Issuer Capped Index is an equity index, representative of leading securities traded on the US market. The Index provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies involved in Nuclear Power, Tobacco, Alcohol, Gambling, Military Weapons, Civilian Firearms, GMOs and Adult Entertainment.

The Index is a Net Total Return Index: dividends net of tax paid by the Index constituents are included in the Index return.

- Index currency: US Dollar

- Index Composition

The MSCI USA SRI 5% Issuer Capped Index is constructed by applying a combination of values based exclusions and a best-in-class selection process to companies in the MSCI USA Index.
The MSCI USA SRI 5% Issuer Capped is constructed by firstly excluding companies involved in Nuclear Power, Tobacco, Alcohol, Gambling, Military Weapons, Civilian Firearms, GMOs and Adult Entertainment.
The remaining companies are rated based on their ability to manage their ESG risks and opportunities and are given a rating which determines their eligibility for inclusion in the MSCI USA SRI 5% Issuer capped Index :
- Companies that are not existing constituents of the MSCI SRI Indexes must have an MSCI ESG Rating above A and the MSCI ESG Controversies score above 4 to be eligible.
- Current constituents of the MSCI SRI Indexes must have a MSCI ESG Rating above BB and the MSCI ESG Controversies score above 1 to be eligible.
MSCI ESG Ratings provides research, analysis and ratings of how well companies manage environmental, social and governance risks and opportunities.
MSCI ESG Controversies provides assessments of controversies concerning the negative environmental, social, and/or governance impact of company operations, products and services.
A best-in-class selection process is then applied to the remaining eligible securities in the selected universe.
The MSCI USA SRI 5% Issuer Capped Index target sector weights consistent with those of the MSCI USA Index. The methodology aims to include the securities of companies with the highest ESG ratings making up 25% of the market capitalization in each Global Industry Classification Standard (GICS) sector of the MSCI USA Index.
Constituents are ranked based on the following criteria (in order):
- MSCI ESG Rating,
- current index membership (existing constituents are preferred over non-constituents),
- industry adjusted ESG scores, and
- decreasing free float-adjusted market capitalization.
Each constituent is weighted in proportion to its free float-adjusted market capitalization and capped at 5%.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated by MSCI ("MSCI").

MSCI official indices are those calculated by MSCI using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI USA SRI 5% Issuer Capped Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: M1CXUBP
Reuters: .MIUS000MCNUS

Reuters: .dMIUS0000mNUS.

The performance tracked is the closing price of the MSCI USA SRI

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

The performance tracked is the closing price of theMSCI USA SRI 5% Issuer Capped Index

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process (applicable until 27th of August 2019)

The exposure to the Index will be achieved through a Direct Replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the Index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in "Replication Methods".

**German Investment Tax Act :** At least 60% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the Direct Replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods" of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds' costs.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency** : US Dollar

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Investment fund | Currency |
| Management | Derivatives |
| | Equity |
| | Index replication |
| | Market |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Management Process (applicable as from 28th of August 2019)

The exposure to the Index will be achieved through a Direct Replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the Index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in "Replication Methods".

**German Investment Tax Act** : At least 60% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the Direct Replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping full exposure to the Index.

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The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency** : US Dollar

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Investment fund | Currency |
| Management | Derivatives |
| | Equity |
| | Index replication |
| | Market |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment (applicable until 27th of August 2019)

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first Business day (including the Business day when the relevant requests are received) that is also a bank business day in USA market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## Planning your Investment (applicable as from 28th of August 2019)

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

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**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| AE | USD | - | 4.50% | 1% | 0.20% | 0.15% |
| IE | EUR | USD 500,000 | 2.50% | 1% | 0.13% | 0.05% |
| UCITS ETF DR | EUR | USD 1,000,000 | 3.00% | 1% | 0.08% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER

**BNP Paribas Arbitrage**

## Index provider disclaimer

AMUNDI INDEX MSCI USA SRI (THE "SUB-FUND") IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY MSCI INC. ("MSCI"), ANY OF ITS AFFILIATES, ANY OF ITS INFORMATION PROVIDERS OR ANY THIRD PARTY INVOLVED IN, OR RELATED TO, COMPILING OR CREATING ANY MSCI INDEX (COLLECTIVELY, THE "MSCI PARTIES"). THE MSCI INDICES ARE THE EXCLUSIVE PROPERTY OF MSCI AND ARE SERVICE MARKS OF MSCI OR ITS AFFILIATES. THE MSCI INDICES HAVE BEEN LICENSED FOR USE FOR CERTAIN PURPOSES BY AMUNDI. NONE OF THE MSCI PARTIES MAKES ANY REPRESENTATION OR WARRANTY, EXPRESS OR IMPLIED, TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY REGARDING THE ADVISABILITY OF INVESTING IN SUB-FUNDS GENERALLY OR IN THIS PARTICULAR SUB-FUND OR THE ABILITY OF ANY MSCI INDEX TO TRACK CORRESPONDING STOCK MARKET PERFORMANCE. MSCI OR ITS AFFILIATES ARE THE LICENSORS OF CERTAIN TRADEMARKS, SERVICE MARKS AND TRADE NAMES AND OF THE MSCI INDICES WHICH ARE DETERMINED, COMPOSED AND CALCULATED BY MSCI WITHOUT REGARD TO AMUNDI OR THIS SUB-FUND OR THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY.

NONE OF THE MSCI PARTIES HAS ANY OBLIGATION TO TAKE THE NEEDS OF THE AMUNDI, THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY INTO CONSIDERATION IN DETERMINING, COMPOSING OR CALCULATING THE MSCI INDICES. NONE OF THE MSCI PARTIES IS RESPONSIBLE FOR OR HAS PARTICIPATED IN DETERMINATION OF THE TIMING OF, PRICES AT, OR QUANTITIES OF THIS SUB-FUND TO BE ISSUED OR IN THE DETERMINATION OR CALCULATION OF THE EQUATION BY OR THE CONSIDERATION INTO WHICH THIS SUB-FUND IS REDEEMABLE. FURTHERMORE, NONE OF THE MSCI PARTIES HAS ANY OBLIGATION OR LIABILITY TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY IN CONNECTION WITH THE ADMINISTRATION, MARKETING OR OFFERING OF THIS SUB-FUND.

ALTHOUGH MSCI SHALL OBTAIN INFORMATION FOR INCLUSION IN OR FOR USE IN THE CALCULATION OF THE MSCI INDICES FROM SOURCES THAT MSCI CONSIDERS RELIABLE, NONE OF THE MSCI PARTIES WARRANTS OR GUARANTEES THE ORIGINALITY, ACCURACY AND/OR THE COMPLETENESS OF ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. NONE OF THE MSCI PARTIES MAKES ANY WARRANTY, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY THE ISSUER OF THE SUB-FUND, OWNERS OF THE SUB-FUND, OR ANY OTHER PERSON OR ENTITY, FROM THE USE OF ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. NONE OF THE MSCI PARTIES SHALL HAVE ANY LIABILITY FOR ANY ERRORS, OMISSIONS OR INTERRUPTIONS OF OR IN CONNECTION WITH ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. FURTHERMORE, NONE OF THE MSCI PARTIES MAKES ANY EXPRESS OR IMPLIED WARRANTIES OF ANY KIND, AND THE MSCI PARTIES HEREBY EXPRESSLY DISCLAIM ALL WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE, WITH RESPECT TO EACH MSCI INDEX AND ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL OR ANY OTHER DAMAGES (INCLUDING LOST PROFITS) EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.

# AMUNDI INDEX MSCI WORLD

## Objective and Investment Policy

### Objective

To track the performance of MSCI World Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI World Index is an equity index representative of the large and mid-cap markets across 23 developed countries.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar

- Index Composition

Each stock of the Index is weighted in function of the size of its capitalization, adjusted with its free float.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI ("MSCI").

MSCI official indices are those calculated by MSCI using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI World Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:

Bloomberg: NDDUWI

Reuters: .MIWO00000NUS.

The performance tracked is the closing price of the MSCI World Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

**German Investment Tax Act :** At least 60% of the sub-fund’s net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the sub-fund SICAV and the return of the index. In normal market conditions, it is anticipated that the sub-fund SICAV 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** US Dollar

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Investment fund |
| Derivatives | Management |
| Equity | Market |
| Index replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| **Risk management method** | Commitment |

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day and also a bank business day in USA market. Transaction settlement will occur two business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| AE | EUR | - | 4.50% | 1.00% | 0.15% | 0.15% |
| IE | EUR | USD 500,000 | 2.50% | 1.00% | 0.10% | 0.10% |
| UCITS ETF DR | EUR | USD 1,000,000 | 3.00%* | 1.00% | 0.08% | 0.10% |

*From May 2nd, 2018

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

AMUNDI INDEX MSCI WORLD (THE "SUB-FUND") IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY MSCI INC. ("MSCI"), ANY OF ITS AFFILIATES, ANY OF ITS INFORMATION PROVIDERS OR ANY THIRD PARTY INVOLVED IN, OR RELATED TO, COMPILING OR CREATING ANY MSCI INDEX (COLLECTIVELY, THE "MSCI PARTIES"). THE MSCI INDICES ARE THE EXCLUSIVE PROPERTY OF MSCI AND ARE SERVICE MARKS OF MSCI OR ITS AFFILIATES. THE MSCI INDICES HAVE BEEN LICENSED FOR USE FOR CERTAIN PURPOSES BY AMUNDI. NONE OF THE MSCI PARTIES MAKES ANY REPRESENTATION OR WARRANTY, EXPRESS OR IMPLIED, TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY REGARDING THE ADVISABILITY OF INVESTING IN SUB-FUNDS GENERALLY OR IN THIS PARTICULAR SUB-FUND OR THE ABILITY OF ANY MSCI INDEX TO TRACK CORRESPONDING STOCK MARKET PERFORMANCE. MSCI OR ITS AFFILIATES ARE THE LICENSORS OF CERTAIN TRADEMARKS, SERVICE MARKS AND TRADE NAMES AND OF THE MSCI INDICES WHICH ARE DETERMINED, COMPOSED AND CALCULATED BY MSCI WITHOUT REGARD TO AMUNDI OR THIS SUB-FUND OR THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY.

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ALTHOUGH MSCI SHALL OBTAIN INFORMATION FOR INCLUSION IN OR FOR USE IN THE CALCULATION OF THE MSCI INDICES FROM SOURCES THAT MSCI CONSIDERS RELIABLE, NONE OF THE MSCI PARTIES WARRANTS OR GUARANTEES THE ORIGINALITY, ACCURACY AND/OR THE COMPLETENESS OF ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. NONE OF THE MSCI PARTIES MAKES ANY WARRANTY, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY THE ISSUER OF THE SUB-FUND, OWNERS OF THE SUB-FUND, OR ANY OTHER PERSON OR ENTITY, FROM THE USE OF ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. NONE OF THE MSCI PARTIES SHALL HAVE ANY LIABILITY FOR ANY ERRORS, OMISSIONS OR INTERRUPTIONS OF OR IN CONNECTION WITH ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. FURTHERMORE, NONE OF THE MSCI PARTIES MAKES ANY EXPRESS OR IMPLIED WARRANTIES OF ANY KIND, AND THE MSCI PARTIES HEREBY EXPRESSLY DISCLAIM ALL WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE, WITH RESPECT TO EACH MSCI INDEX AND ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL OR ANY OTHER DAMAGES (INCLUDING LOST PROFITS) EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.

# AMUNDI INDEX MSCI WORLD SRI

## Objective and Investment Policy (applicable until 27th of August 2019)

### Objective

To track the performance of MSCI World SRI Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI World SRI Index is an equity index representative of the large and mid-cap markets across 23 developed countries. The index provides exposure to companies with outstanding Environmental, Social and Governance (ESG) ratings and excludes companies involved in Nuclear Power, Tobacco, Alcohol, Gambling, Military Weapons, Civilian Firearms, GMOs and Adult Entertainment.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar
- Index Composition

The MSCI World SRI Index is constructed by applying a combination of values based exclusions and a Best-in-Class selection process to companies in the regional indexes that make up the MSCI World Index.
The MSCI World SRI Index is constructed by firstly excluding companies involved in Nuclear Power, Tobacco, Alcohol, Gambling, Military Weapons, Civilian Firearms, GMOs and Adult Entertainment.
The remaining companies are rated based on their ability to manage their ESG risks and opportunities and are given a rating which determines their eligibility for inclusion in the Regional SRI Indices (MSCI Pacific SRI Index, MSCI Europe & Middle East SRI Index, MSCI Canada SRI Index, MSCI USA SRI Index), and by extension the MSCI World SRI Index :
- Companies that are not existing constituents of the MSCI SRI Indexes must have an MSCI ESG Rating above BBB and the MSCI ESG Controversies score above 3 to be eligible.
- Current constituents of the MSCI SRI Indexes must have an MSCI ESG Rating above B and the MSCI ESG Controversies score above 0 to be eligible.
MSCI ESG Ratings provides research, analysis and ratings of how well companies manage environmental, social and governance risks and opportunities.
MSCI ESG Controversies provides assessments of controversies concerning the negative environmental, social, and/or governance impact of company operations, products and services.
A Best-in-Class selection process is then applied to the remaining eligible securities in the selected universe.
The MSCI SRI Indices target sector and region weights consistent with those of the MSCI parent indexes. The methodology aims to include the securities of companies with the highest ESG ratings making up 25% of the market capitalization in each Global Industry Classification Standard (GICS) sector and region of the parent indexes. The GICS sector weightings of each Regional SRI Index are aggregated and reflected proportionately in the Index.
Constituents are ranked based on the following criteria (in order):
- MSCI ESG Rating,
- current index membership (existing constituents are preferred over non-constituents),
- industry adjusted ESG scores, and
- decreasing free float-adjusted market capitalisation.
Each stock of the Index is weighted in function of the size of its capitalization, adjusted with its free float.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI ("MSCI").

MSCI official indices are those calculated by MSCI using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

## Objective and Investment Policy (applicable as from 28th of August 2019)

### Objective

To track the performance of MSCI World SRI 5% Issuer Capped Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI World SRI 5% Issuer Capped Index is constructed by applying a combination of values based exclusions and a Best-in-Class selection process to companies in the regional indexes that make up the MSCI World Index.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar
- Index Composition

The MSCI World SRI 5% Issuer Capped Index is constructed by applying a combination of values based exclusions and a best-in-class selection process to companies in the regional indexes that make up theMSCI World Index.
The MSCI World SRI 5% Issuer Capped Index is constructed by firstly excluding companies involved in Nuclear Power, Tobacco, Alcohol, Gambling, Military Weapons, Civilian Firearms, GMOs and Adult Entertainment.
The remaining companies are rated based on their ability to manage their ESG risks and opportunities and are given a rating which determines their eligibility for inclusion in the Regional SRI Indices (MSCI Pacific SRI Index, MSCI Europe & Middle East SRI Index, MSCI Canada SRI Index, MSCI USA SRI Index), and by extension the MSCI World SRI Index :
- Companies that are not existing constituents of the MSCI SRI Indexes must have an MSCI ESG Rating above A and the MSCI ESG Controversies score above 4 to be eligible.
- Current constituents of the MSCI SRI Indexes must have an MSCI ESG Rating above BB and the MSCI ESG Controversies score above 1 to be eligible.
MSCI ESG Ratings provides research, analysis and ratings of how well companies manage environmental, social and governance risks and opportunities.
MSCI ESG Controversies provides assessments of controversies concerning the negative environmental, social, and/or governance impact of company operations, products and services. A best-in-class selection process is then applied to the remaining eligible securities in the selected universe.
The MSCI SRI Indices target sector and region weights consistent with those of the MSCI parent indexes. The methodology aims to include the securities of companies with the highest ESG ratings making up 25% of the market capitalization in each Global Industry Classification Standard (GICS) sector and region of the parent indexes. The GICS sector weightings of each Regional SRI Index are aggregated and reflected proportionately in the Index.
Constituents are ranked based on the following criteria (in order):
- MSCI ESG Rating,
- current index membership (existing constituents are preferred over non-constituents),
- industry adjusted ESG scores, and decreasing free float-adjusted market capitalization.
Each constituent is weighted in proportion to its free float-adjusted market capitalization and capped at 5%.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated by MSCI ("MSCI").

MSCI official indices are those calculated by MSCI using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI World SRI 5% Issuer Capped Index Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are :
Bloomberg: M1CXUBM
Reuters: .dMIWO000mTNUS

MSCI World SRI Index Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: M1WOSOCR
Reuters: .dMIWO0000mNUS.

The performance tracked is the closing price of the MSCI World SRI Index

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

The performance tracked is the closing price of theMSCI World SRI 5% Issuer Capped Index

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process (applicable until 27th of August 2019)

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in "Replication Methods".

**German Investment Tax Act :** At least 60% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds' costs.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency** : US Dollar

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Investment fund | Currency |
| Management | Derivatives |
| | Equity |
| | Index replication |
| | Market |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Management Process (applicable as from 28th of August 2019)

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in "Replication Methods".

**German Investment Tax Act** : At least 60% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds' costs.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency** : US Dollar

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Investment fund | Currency |
| Management | Derivatives |
| | Equity |
| | Index replication |
| | Market |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment (applicable until 27th of August 2019)

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first following Business day that is a Business day and also a bank business day in USA market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## Planning your Investment (applicable as from 28th of August 2019)

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day**: Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first following Business day that is a Business day and also a bank business day in USA market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| AE | USD | - | 4.50% | 1% | 0.20% | 0.15% |
| IE | EUR | USD 500,000 | 2.50% | 1% | 0.10% | 0.10% |
| UCITS ETF DR | EUR | USD 1,000,000 | 3.00% | 1% | 0.08% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER

**BNP Paribas Arbitrage**

## Index provider disclaimer

AMUNDI INDEX MSCI WORLD SRI (THE "SUB-FUND") IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY MSCI INC. ("MSCI"), ANY OF ITS AFFILIATES, ANY OF ITS INFORMATION PROVIDERS OR ANY THIRD PARTY INVOLVED IN, OR RELATED TO, COMPILING OR CREATING ANY MSCI INDEX (COLLECTIVELY, THE "MSCI PARTIES"). THE MSCI INDICES ARE THE EXCLUSIVE PROPERTY OF MSCI AND ARE SERVICE MARKS OF MSCI OR ITS AFFILIATES. THE MSCI INDICES HAVE BEEN LICENSED FOR USE FOR CERTAIN PURPOSES BY AMUNDI. NONE OF THE MSCI PARTIES MAKES ANY REPRESENTATION OR WARRANTY, EXPRESS OR IMPLIED, TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY REGARDING THE ADVISABILITY OF INVESTING IN SUB-FUNDS GENERALLY OR IN THIS PARTICULAR SUB-FUND OR THE ABILITY OF ANY MSCI INDEX TO TRACK CORRESPONDING STOCK MARKET PERFORMANCE. MSCI OR ITS AFFILIATES ARE THE LICENSORS OF CERTAIN TRADEMARKS, SERVICE MARKS AND TRADE NAMES AND OF THE MSCI INDICES WHICH ARE DETERMINED, COMPOSED AND CALCULATED BY MSCI WITHOUT REGARD TO AMUNDI OR THIS SUB-FUND OR THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY.

NONE OF THE MSCI PARTIES HAS ANY OBLIGATION TO TAKE THE NEEDS OF THE AMUNDI, THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY INTO CONSIDERATION IN DETERMINING, COMPOSING OR CALCULATING THE MSCI INDICES. NONE OF THE MSCI PARTIES IS RESPONSIBLE FOR OR HAS PARTICIPATED IN DETERMINATION OF THE TIMING OF, PRICES AT, OR QUANTITIES OF THIS SUB-FUND TO BE ISSUED OR IN THE DETERMINATION OR CALCULATION OF THE EQUATION BY OR THE CONSIDERATION INTO WHICH THIS SUB-FUND IS REDEEMABLE. FURTHERMORE, NONE OF THE MSCI PARTIES HAS ANY OBLIGATION OR LIABILITY TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY IN CONNECTION WITH THE ADMINISTRATION, MARKETING OR OFFERING OF THIS SUB-FUND.

ALTHOUGH MSCI SHALL OBTAIN INFORMATION FOR INCLUSION IN OR FOR USE IN THE CALCULATION OF THE MSCI INDICES FROM SOURCES THAT MSCI CONSIDERS RELIABLE, NONE OF THE MSCI PARTIES WARRANTS OR GUARANTEES THE ORIGINALITY, ACCURACY AND/OR THE COMPLETENESS OF ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. NONE OF THE MSCI PARTIES MAKES ANY WARRANTY, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY THE ISSUER OF THE SUB-FUND, OWNERS OF THE SUB-FUND, OR ANY OTHER PERSON OR ENTITY, FROM THE USE OF ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. NONE OF THE MSCI PARTIES SHALL HAVE ANY LIABILITY FOR ANY ERRORS, OMISSIONS OR INTERRUPTIONS OF OR IN CONNECTION WITH ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. FURTHERMORE, NONE OF THE MSCI PARTIES MAKES ANY EXPRESS OR IMPLIED WARRANTIES OF ANY KIND, AND THE MSCI PARTIES HEREBY EXPRESSLY DISCLAIM ALL WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE, WITH RESPECT TO EACH MSCI INDEX AND ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL OR ANY OTHER DAMAGES (INCLUDING LOST PROFITS) EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.

# AMUNDI INDEX S&P 500

## Objective and Investment Policy

### Objective

To track the performance of S&P 500 Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

S&P500 Index is an equity index representative of the leading securities traded in the USA.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar

- Index Composition

Each stock of the Index is weighted in function of the size of its capitalization, adjusted with its free float.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

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

The S&P 500 Index is calculated by S&P using the official closing prices of the stock exchanges on which the component securities are traded.

S&P 500 Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:

Bloomberg: SPTR500N

Reuters: .SPXNTR.

The performance tracked is the closing price of the S&P 500 Index.

S&P index methodology, composition, revision rules and additional information concerning the Index underlying components are available on eu.spindices.com

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

**German Investment Tax Act :** At least 60% of the sub-fund’s net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the sub-fund SICAV and the return of the index. In normal market conditions, it is anticipated that the sub-fund SICAV 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** US Dollar

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Investment fund |
| Derivatives | Management |
| Equity | Market |
| Index replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| **Risk management method** | Commitment |

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received) that is also a bank business day in USA market. Transaction settlement will occur two business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| AE | EUR | - | 4.50% | 1.00% | 0.15% | 0.15% |
| IE | EUR | USD 500,000 | 2.50% | 1.00% | 0.10% | 0.05% |
| UCITS ETF DR | EUR | USD 1,000,000 | 3.00%* | 1.00% | 0.05% | 0.10% |

*From May 2nd, 2018

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

THE AMUNDI INDEX S&P 500 SUB-FUND 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 500 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 500, 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 500 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 FUND 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 500 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 500 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 500 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 500 OR ANY DATA INCLUDED THEREIN, EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.

# AMUNDI CAC 40

## Objective and Investment Policy

### Objective

To track the performance of CAC 40 Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

CAC 40 Index is an equity index representative of the 40 leading securities on the Paris stock market.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro

- Index Composition

Each stock of the Index is weighted according to the free float-adjusted market capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by Euronext.

The CAC 40 Index is calculated by Euronext using the official closing prices of the stock exchanges on which the Index components are traded.

CAC 40 Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: NCAC
Reuters: .PX1NR

The performance tracked is the closing price of the CAC 40 Index.

Euronext index methodology, composition, revision rules and additional information concerning the Index underlying components are available on euronext.com

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index.

**Plan d'Epargne en Actions (PEA) :** Eligible

**German Investment Tax Act :** At least 65% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds' costs.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Index replication | Management |
| Investment fund | Market |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| **Risk management method** | Commitment |

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 16:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received) that is also a full bank business day in France market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF DR - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.15% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

Euronext N.V. or its subsidiaries holds all (intellectual) proprietary rights with respect to the Index. Euronext N.V. or its subsidiaries do not sponsor, endorse or have any other involvement in the issue and offering of the product. Euronext N.V. and its subsidiaries disclaim any liability for any inaccuracy in the data on which the Index is based, for any mistakes, errors, or omissions in the calculation and/or dissemination of the Index, or for the manner in which it is applied in connection with the issue and offering thereof.
"CAC®" and "CAC 40®" are registered trademarks of Euronext N.V. or its subsidiaries.

# AMUNDI EURO STOXX 50

## Objective and Investment Policy

### Objective

To track the performance of EURO STOXX 50 Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

EURO STOXX® 50 Index is an equity index representative of the 50 leading securities of Eurozone developped countries (as defined in the index methodology).

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro

- Index Composition

The EURO STOXX 50 Index includes equities that cover all economic sectors and are chosen for their level of market capitalisation, their liquidity and their sector weighting.
Each stock of the Index is weighted in function of the size of its capitalization, adjusted with its free float.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by Stoxx.

The EURO STOXX 50 Index is calculated daily using the official closing prices of the stock exchanges on which the Index components are traded.

EURO STOXX 50 Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: SX5T
Reuters: .STOXX50ER

The performance tracked is the closing price of the EURO STOXX 50 Index.

Stoxx index methodology, composition, revision rules and additional information concerning the Index underlying components are available on stoxx.com

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index.

**Plan d'Epargne en Actions (PEA) :** Eligible

**German Investment Tax Act :** At least 65% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds' costs.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Investment fund |
| Hedging risk (hedged share class) | Management |
| Index replication | Market |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| **Risk management method** | Commitment |

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 16:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received) that is also a full bank business day in France market and in Germany market.. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF DR - DAILY HEDGED USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.05% | 0.10% |
| UCITS ETF DR - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.05% | 0.10% |
| UCITS ETF DR - USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.05% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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- The accuracy or completeness of the EURO STOXX 50 and its data;
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- STOXX and its Licensors will have no liability for any errors, omissions or interruptions in the EURO STOXX 50® or its data;
- Under no circumstances will STOXX or its Licensors be liable for any lost profits or indirect, punitive, special or consequential damages or losses, even if STOXX or its Licensors knows that they might occur.

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# AMUNDI EUROPE EQUITY MULTI SMART ALLOCATION SCIENTIFIC BETA

## Objective and Investment Policy

### Objective

To track the performance of Scientific Beta Extended Developed Europe Multi-Beta Multi-Strategy Four-Factor ERC Index ("the Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Scientific Beta Extended Developed Europe Multi-Beta Multi-Strategy Four-Factor ERC Index is an equity index made of equities from the universe of mid and large cap markets of developed European market equities (as defined in the index methodology). Its objective is to generate a higher return than the universe of large and mid cap developed European market equities (Global Universe) weighted by market capitalisation. The index applies several security selection filters to this Global Universe and several weighting systems to obtain a composition aiming to achieve this objective.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro
- Index Composition

The Global Universe comprises large- and mid-cap developed European market equities.
In order to optimise the liquidity of the Scientific Beta Extended Developed Europe Multi-Beta Multi-Strategy Four-Factor ERC Index, the securities selected within this Global Universe are those of companies in countries that:
- have a recent history with the highest volume and frequency of trading and
- have the largest float market caps compared to all the securities in the underlying investment universe.
The securities of the companies used therefore comprise the Benchmark Universe, which includes approximately 600 securities (hereinafter “the 600 securities”).
Four security selection filters are applied to the Benchmark Universe to create sub-indices:
- “Valuation” criterion: from the 600 securities in the Benchmark Universe, 50% of those with the lowest market valuations are selected, i.e. those with the highest valuation ratio (book value of the company divided by its market value)
- “Size” criterion: from the 600 securities in the Benchmark Universe, 50% of those with the smallest stock market capitalisation are selected
- “Momentum” criterion: from the 600 securities in the Benchmark Universe, 50% of those with the highest returns over the 12 months preceding selection are selected (the return taken into account is equal to the performance of the security with dividends reinvested)
- “Volatility” criterion: from the 600 securities in the Benchmark Universe, 50% of those with the lowest volatility over the 12 months preceding selection are selected

Each of these four selections of approximately 300 securities constitutes a sub-index.
Five weighting methods are applied to the securities comprising each of these four sub-indices:
- Maximum Deconcentration: strategy consisting of attributing an identical weighting to each constituent (equal weighting)
- Maximum Decorrelation: strategy consisting of attributing a weighting to each constituent calculated on the basis of a correlation matrix. The aim is to minimise the portfolio’s expected volatility assuming that the individual volatility of securities is identical.
- Risk diversification (“Diversified Risk Weighted”) : strategy consisting of attributing a weighting to each constituent that enables it to contribute equally to the total risk of the sub-index measured by its historical volatility over the 12 months preceding selection
- Minimum Volatility (“Efficient Minimum Volatility”): strategy consisting of attributing a weighting to each constituent calculated on the basis of historical volatility and of its correlation with the other components over the 12 months preceding selection in order to minimise the portfolio’s expected volatility
- Maximisation of the Sharpe ratio (“Efficient Maximum Sharpe ratio”): strategy consisting of attributing a weighting to each constituent based on its contribution to the expected Sharpe ratio. The constituents that contribute the most to the expected Sharpe ratio are weighted relatively higher than those that contribute the least to this objective. The Sharpe ratio measures the return compared to the risk taken, with risk measured by volatility over the 12 months preceding selection.
The weighting of securities in each of the four sub-indices is obtained by taking for each security the average weight obtained using the five weighting methods described above.
These four sub-indices used to establish the Scientific Beta Extended Developed Europe Multi-Beta Multi-Strategy Four-Factor ERC Index are then weighted in accordance with the “equal risk contribution” method: this means that each sub-index must contribute equally to the relative risk measured using the tracking error compared to the Benchmark Universe weighted by market capitalisation.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by ERI Scientific Beta ("SciBeta").

SciBeta official indices are those calculated by SciBeta using:
- the official closing prices of the stock exchanges on which the component securities are traded
- the WM Reuters closing (16:00 GMT) exchange rates

Scientific Beta Extended Developed Europe Multi-Beta Multi-Strategy Four-Factor ERC Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: SBRERHMN
Reuters: .SBRERHMN

The performance tracked is the closing price of the Scientific Beta Extended Developed Europe Multi-Beta Multi-Strategy Four-Factor ERC Index.

SciBeta index methodology, composition, revision rules and additional information concerning the Index underlying components are available on scientificbeta.com

## Management Process

The exposure to the Index will be achieved through an Indirect Replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Currency | Investment fund |
| Derivatives | Management |
| Equity | Market |
| Index replication | Style |
| Indirect replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received) .Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.30% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

Scientific Beta Extended Developed Europe Multi-Beta Multi-Strategy Four-Factor ERC(THE "STRATEGY INDEX") REFERENCED HEREIN IS THE PROPERTY OF EDHEC RISK INSTITUTE ASIA LTD ("ERIA") AND HAS BEEN LICENSED FOR USE IN CONNECTION WITH AMUNDI EUROPE EQUITY MULTI SMART ALLOCATION SCIENTIFIC BETA WITHIN THE FRAMEWORK OF ERI SCIENTIFIC BETA ACTIVITY. THE STRATEGY INDEX IS CALCULATED BY ERI SCIENTIFIC BETA ON THE BASIS OF THE EDHEC-RISK INSTITUTE METHODOLOGY.

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# AMUNDI FTSE 100

## Objective and Investment Policy

### Objective

To track the performance of FTSE 100 Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

FTSE 100 Index is an equity index representative of the 100 leading British securities.

The Index is a Net Total Return Index : the coupons net of tax paid by the index constituents are included in the Index return.

- Index currency: Sterling pound

- Index Composition

The FTSE 100 Index is a subset of the FTSE UK Index Series. It covers about 80% of the float-adjusted market capitalisation of the British market. The equities included on the FTSE 100 are all listed on the London Stock Exchange (LSE).Each stock of the Index is weighted in function of the size of its capitalization, adjusted with its free float.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by FTSE ("FTSE").

The FTSE 100 Index is calculated by FTSE using the official closing prices of the stock exchanges on which the component securities are traded.

FTSE 100 Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:

Bloomberg: TUKXG

Reuters: .TFTSE.

The performance tracked is the closing price of the FTSE 100 Index.

FTSE index methodology, composition, revision rules and additional information concerning the Index underlying components are available on ftse.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Equity | Management |
| Index replication | Market |

Listing market liquidity (ETF share class)

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| **Risk management method** | Commitment |

## Planning Your Investment

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 interested in investment growth in the long term while diversifying a portfolio by adding British equity exposure
- are looking to replicate the performance of the Index while accepting its associated risks and volatility

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.15% | 0.10% |
| UCITS ETF - GBP | GBP | USD 1,000,000 | 3.00% | 1.00% | 0.15% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI FTSE EPRA EUROPE REAL ESTATE

## Objective and Investment Policy

### Objective

To track the performance of FTSE EPRA/NAREIT Developed Europe Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

FTSE EPRA/NAREIT Developed Europe Index is an equity index representative of leading listed real estate securities and REIT traded in the major stock markets of developed European countries (as defined in the index methodology).

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro

- Index Composition

The FTSE EPRA/NAREIT Developed Europe Strategy Index is a sub-category of the FTSE EPRA/NAREIT Developed Index.
The Initial Universe of companies consists of companies with the following ICB Classifications: Supersector Real Estate, Subsector Heavy Construction and Subsector Home Construction.
The Initial Universe may be expanded by FTSE Russell with other ICB (Industry Classification Benchmark) classified companies with guidance from EPRA, NAREIT and the Regional Advisory Committee.
Relevant real estate activities are defined as the ownership, trading and development of incomeproducing real estate.
Real estate companies must have derived, in the previous full financial year, at least 75 percent of their total EBITDA from relevant real estate activities.

Each stock of the Index is weighted according to the free float-adjusted market capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by FTSE("FTSE").

The FTSE EPRA/NAREIT Developed Europe strategy index is calculated on a daily basis using:
- the official closing prices of the stock exchanges on which the component securities are traded
- the WM Reuters closing (16:00 GMT) exchange rates

FTSE EPRA/NAREIT Developed Europe Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: NEPRA
Reuters: .TFTRPRAL

The performance tracked is the closing price of the FTSE EPRA/NAREIT Developed Europe Index.

FTSE index methodology, composition, revision rules and additional information concerning the Index underlying components are available on ftse.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Investment fund |
| Derivatives | Management |
| Equity | Market |
| Index replication | Real Estate investment |
| Indirect replication | Small and mid-cap stock |

Listing market liquidity (ETF share class)

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.25% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

THE AMUNDI FTSE EPRA EUROPE REAL ESTATE SUB-FUND IS NOT IN ANY WAY SPONSORED, ENDORSED, SOLD OR PROMOTED BY FTSE INTERNATIONAL LIMITED (“FTSE”) OR BY THE LONDON STOCK EXCHANGE PLC (THE “EXCHANGE”) OR BY THE FINANCIAL TIMES LIMITED (“FT”) (TOGETHER THE “LICENSOR PARTIES”) AND NONE OF THE LICENSOR PARTIES MAKE ANY WARRANTY OR REPRESENTATION WHATSOEVER, EXPRESSLY OR IMPLIEDLY, EITHER AS TO THE RESULTS TO BE OBTAINED FROM THE USE OF THE FTSE EPRA/NAREIT Developed Europe INDEX (THE “INDEX”) AND/OR THE FIGURE AT WHICH THE SAID INDEX STANDS AT ANY PARTICULAR TIME ON ANY PARTICULAR DAY OR OTHERWISE. THE INDEX IS COMPILED AND CALCULATED BY FTSE. NONE OF THE LICENSOR PARTIES SHALL BE LIABLE (WHETHER IN NEGLIGENCE OR OTHERWISE) TO ANY PERSON FOR ANY ERROR IN THE INDEX AND NONE OF THE LICENSOR PARTIES SHALL BE UNDER ANY OBLIGATION TO ADVISE ANY PERSON OF ANY ERROR THEREIN. “FTSE®”, “FT-SE®”, “FOOTSIE® ”, “FTSE4GOOD®” AND “TECHMARK®” ARE TRADE MARKS OF THE EXCHANGE AND THE FT AND ARE USED BY FTSE UNDER LICENCE. “ALL-WORLD®”, “ALL-SHARE®” AND “ALL-SMALL®” ARE TRADEMARKS OF FTSE.

# AMUNDI FTSE MIB

## Objective and Investment Policy

### Objective

To track the performance of FTSE MIB Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

FTSE MIB Index is an equity index representative of 40 leading securities traded in the Italian markets.

The index is a Total Return Index : the dividends paid by the index constituents are included in the Index return.

- Index currency: Euro

- Index Composition

Each stock of the Index is weighted according to the free float-adjusted market capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by FTSE("FTSE").

The FTSE MIB Index is calculated by FTSE using the official closing prices of stock exchanges where Index component are traded.

FTSE MIB Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: TFTMIBE
Reuters: .TFTMIBE

The performance tracked is the closing price of the FTSE MIB Index.

FTSE index methodology, composition, revision rules and additional information concerning the Index underlying components are available on ftse.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**Plan d'Epargne en Actions (PEA) :** Eligible

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Derivatives | Investment fund |
| Equity | Management |
| Index replication | Market |
| Indirect replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.08% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI FTSE RAFI SMART EURO CORPORATE IG[1]

## Objective and Investment Policy

### Objective

To track the performance of FTSE RAFI Fundamentals Euro Corporate Investment-Grade Bond Select Index ("the Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

FTSE RAFI Fundamentals Euro Corporate Investment-Grade Bond Select Index is a bond index representative of investment-grade corporate debt, denominated in Euro weighted according to fundamental measures of issuer's debt service capacity rather than solely on the amount of debt outstanding.

The Index is a Total Return Index : the coupons paid by the index constituents are included in the Index return.

- Index currency: Euro
- Index Composition

The Index weights a company's debt according to fundamental measures of the company's debt service capacity rather than solely on the amount of debt outstanding. Cash flow and long-term assets have been chosen as the basis for the fundamental size of a company's debt service capacity. Cash flow is a direct measure of the funds available to service debt. Long-term assets are a measure of the value supporting the contingent claim underlying the long term debt issues.

The Index methodology consists of:
- calculating cash flow and long-term assets scores of each issuer that induces an aggregate fundamental weight for each issuer while - excluding from the universe the issuers that are susceptible to downgrade risk
- selecting the issuers with fundamental weight superior when compared to the respective weights that these issuers would have in an equivalent market-value-weighted index average.

Fundamental weight
The issuer's factor score for cash flow is calculated as the average cash flow from up to five of the most recently available annual reporting periods. The long-term assets factor reflects the ability of the issuer to repay its long term debt, measured as the firm value of assets less the liabilities with claims senior to those of long term bondholders. An aggregate fundamental weight is calculated for each issuer by averaging the company's normalized cash flow factor and normalized long-term assets factor. (Each factor has been normalized to sum to one across the company universe). Issuers that are susceptible to downgrade risk from the starting universe of issuers are screened out by allocating a weight of zero. Issuers that rank in the bottom 3% of companies by a combination of selected financial health ratios (working capital to total debt, cash flow to total debt, and sales to total debt) are considered more susceptible to downgrade risk.
A capacity screen is applied whereby the fundamental weight of each issuer is reduced, if necessary, to maintain a maximum of 10% of the aggregate par amount of the issuer when a notional value of $100 billion is assumed to be invested in the Index.

(1) To be launched at a later date

Selection and weighting
As a final step, the fundamental weights of each issuer are compared to the respective weights that these issuers would have in an equivalent market-value-weighted index. The Index only includes bonds from issuers that are overweight compared to the equivalent market-value-weighted index. The issue weights are then renormalized at the selected issuers' universe level to sum up to 100%.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by FTSE group.

FTSE RAFI Fundamentals Euro Corporate Investment-Grade Bond Select Index value is available via Bloomberg. At the date of the prospectus, the ticker is: CFIIRECS

The performance tracked by the Index is the 16:00 fixing (London time). Prices used in the Index calculation are mid prices.

FTSE RAFI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on www.yieldbook.com

## Management Process

The exposure to the Index will be achieved through an Indirect Replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS".

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Interest rate |
| Currency | Investment fund |
| Derivatives | Management |
| Index replication | Market |
| Indirect replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 16:30 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received) .Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF | EUR | 1,000,000 Equivalent in EUR of USD | 3.00% | 1.00% | 0.18% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## Index provider disclaimer

The AMUNDI FTSE RAFI SMART EURO CORPORATE IG is not in any way sponsored, endorsed, sold or promoted by FTSE International Limited ("FTSE"), by the London Stock Exchange Group companies ("LSEG"), or by Research Affiliates LLC ("RA") (collectively the "Licensor Parties"), and none of the Licensor Parties make any warranty or representation whatsoever, expressly or impliedly, either as to the results to be obtained from the use of the FTSE RAFI Fundamentals Euro Corporate Investment-Grade Bond Select Index (the "Index") and/or the figure at which the said Index stands at any particular time on any particular day or otherwise. The Index is compiled and calculated by FTSE in conjunction with RA. None of the Licensor Parties shall be liable (whether in negligence or otherwise) to any person for any error in the Index and none of the Licensor Parties shall be under any obligation to advise any person of any error therein.
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# AMUNDI GLOBAL INFRASTRUCTURE

## Objective and Investment Policy

### Objective

To track the performance of Solactive Global Infrastructure Low Earnings Volatily Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

The Solactive Global Infrastructure Low Earnings Volatility Index is an equity index representative of the listed infrastructure companies worldwide with the most stable earnings growth.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro

- Index Composition

Inclusion in the Index is based on the following criteria
- Listed equity
- No trade restrictions for foreigners.
- Minimum Average Daily Value traded of EUR 5 million over the six months
- Minimum Float Market Capitalization of EUR 500 million.
- Classified as an Infrastructure Company according to the FactSet Revere Business and Industry Classification System (RBICS).

Within the index universe the 100 stocks with the lowest volatility of earnings are selected as the index components.
The Solactive's methodology and calculation methods mean that the number of stocks making up the Solactive Global Infrastructure Low Earnings Volatility Index may vary with a maximum of 100 stocks.
Each stock of the Index is weighted in function of the size of its capitalization, adjusted with its free float, with a maximum weight cap of 4% on any individual stock, and a maximum sector exposure of 25%.

- Index Revision

The Index rebalancing is planned semi-annually.

- Index Publication

The Index is calculated and published by Solactive .

Solactive official indices are those calculated by Solactive using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

Solactive Global Infrastructure Low Earnings Volatily Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:

Bloomberg: SOLGILEV

Reuters: .SOLGILEV.

The performance tracked is the closing price of the Solactive Global Infrastructure Low Earnings Volatily Index.

The performance tracked by the Index is the closing price of the Solactive Global Infrastructure Low Earnings Volatility Index.

Solactive index methodology, composition, revision rules and additional information concerning the Index underlying components are available on solactive.de

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### Tracking Error

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

### Techniques and instruments on securities and Derivatives

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Equity | Management |
| Index replication | Market |

Listing market liquidity (ETF share class)

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.45% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

THE FINANCIAL INSTRUMENT IS NOT SPONSORED, PROMOTED, SOLD OR SUPPORTED IN ANY OTHER MANNER BY SOLACTIVE AG NOR DOES SOLACTIVE AG OFFER ANY EXPRESS OR IMPLICIT GUARANTEE OR ASSURANCE EITHER WITH REGARD TO THE RESULTS OF USING THE INDEX AND/OR INDEX TRADE MARK OR THE INDEX PRICE AT ANY TIME OR IN ANY OTHER RESPECT. THE INDEX IS CALCULATED AND PUBLISHED BY SOLACTIVE AG. SOLACTIVE AG USES ITS BEST EFFORTS TO ENSURE THAT THE INDEX IS CALCULATED CORRECTLY. IRRESPECTIVE OF ITS OBLIGATIONS TOWARDS THE ISSUER, SOLACTIVE AG HAS NO OBLIGATION TO POINT OUT ERRORS IN THE INDEX TO THIRD PARTIES INCLUDING BUT NOT LIMITED TO INVESTORS AND/OR FINANCIAL INTERMEDIARIES OF THE FINANCIAL INSTRUMENT. NEITHER PUBLICATION OF THE INDEX BY SOLACTIVE AG NOR THE LICENSING OF THE INDEX OR INDEX TRADE MARK FOR THE PURPOSE OF USE IN CONNECTION WITH THE FINANCIAL INSTRUMENT CONSTITUTES A RECOMMENDATION BY SOLACTIVE AG TO INVEST CAPITAL IN SAID FINANCIAL INSTRUMENT NOR DOES IT IN ANY WAY REPRESENT AN ASSURANCE OR OPINION OF SOLACTIVE AG WITH REGARD TO ANY INVESTMENT IN THIS FINANCIAL INSTRUMENT.

# AMUNDI JAPAN TOPIX

## Objective and Investment Policy

### Objective

To track the performance of TOPIX Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

TOPIX Index is an equity index representative of leading securities traded in the Japanese market.

The index is a Total Return Index : the dividends paid by the index constituents are included in the Index return.

- Index currency: Japanese Yen

- Index Composition

The TOPIX Index includes all the Japanese equities listed on "Section One" of the Tokyo Stock Exchange and weights the companies by their free float adjusted market capitalisation.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by Topix.

The TOPIX Index is calculated by S&P using the official closing prices of stock exchanges on which the Index components are traded.

TOPIX Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: TPXDDVD
Reuters: .TOPXDV

The performance tracked is the closing price of the TOPIX Index.

Topix index methodology, composition, revision rules and additional information concerning the Index underlying components are available on jpx.co.jp

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Equity | Management |
| Hedging risk (hedged share class) | Market |
| Index replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - DAILY HEDGED CHF | CHF | USD 1,000,000 | 3.00% | 1.00% | 0.38% | 0.10% |
| UCITS ETF - DAILY HEDGED EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.38% | 0.10% |
| UCITS ETF - DAILY HEDGED GBP | GBP | USD 1,000,000 | 3.00% | 1.00% | 0.38% | 0.10% |
| UCITS ETF - DAILY HEDGED USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.38% | 0.10% |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.10% | 0.10% |
| UCITS ETF - JPY | JPY | USD 1,000,000 | 3.00% | 1.00% | 0.10% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

THE FUND(S) IS (/ARE) NOT SPONSORED, APPROVED, DISTRIBUTED OR PROMOTED BY THE TOKYO STOCK EXCHANGE, INC (INDEX PROVIDERS). The index provider(s) make(s) no declaration as to the suitability of an investment. A full description of the indices is available from Tokyo Stock Exchange, Inc (/the providers).

# AMUNDI JPX-NIKKEI 400

## Objective and Investment Policy

### Objective

To track the performance of JPX-Nikkei 400 Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

JPX-Nikkei 400 Index is an equity index representative of the Japanese equities universe listed on the first two sections of the Tokyo Stock Exchange as well as on the "Mother" and JASDAQ markets.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Japanese Yen

- Index Composition

The JPX-Nikkei 400 Index includes securities that are rated based on quantitative criteria (return on shareholders' equity over the past three years for 40%, operating profit over the past three years for 40%, market capitalisation for 20%) and on qualitative criteria related to corporate governance (independent Directors on Boards of Directors, adoption of IFRS accounting standards, publication of information in English). Qualitative and quantitative criteria have the same weighting.
The 400 securities with the highest overall ratings are included in the Index.
Each stock of the Index is weighted according to the free float-adjusted market capitalization.

- Index Revision

The Index rebalancing is planned annually.

- Index Publication

The Index is calculated and published by Nikkei.

The JPX-Nikkei 400 Index is calculated by JPX-Group and Nikkei using the official closing prices of stock exchanges where the Index components are traded.

JPX-Nikkei 400 Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: JPNKNTR
Reuters: .JPXNK400NTR

The performance tracked is the closing price of the JPX-Nikkei 400 Index.

Nikkei index methodology, composition, revision rules and additional information concerning the Index underlying components are available on jpx.co.jp

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Equity | Management |
| Hedging risk (hedged share class) | Market |
| Index replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - DAILY HEDGED CHF | CHF | USD 1,000,000 | 3.00% | 1.00% | 0.08% | 0.10% |
| UCITS ETF - DAILY HEDGED EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.08% | 0.10% |
| UCITS ETF - DAILY HEDGED GBP | GBP | USD 1,000,000 | 3.00% | 1.00% | 0.08% | 0.10% |
| UCITS ETF - DAILY HEDGED USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.08% | 0.10% |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.08% | 0.10% |
| UCITS ETF - JPY | JPY | USD 1,000,000 | 3.00% | 1.00% | 0.08% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

The “Index” and “JPX-Nikkei Index 400 Total Return Index” (or “JPX-Nikkei Index 400 Net Total Return Index”)(hereinafter collectively referred to as the “Index”) are copyrighted materials calculated using a methodology independently developed and created by Japan Exchange Group, Inc. and Tokyo Stock Exchange, Inc. (hereinafter collectively referred to as the “JPX Group”) and Nikkei Inc. (hereinafter referred to as “Nikkei”), and the JPX Group and Nikkei jointly own the copyrights and other intellectual property rights subsisting in the “Index” itself and the methodology used to calculate the “Index”;
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AMUNDI JPX-NIKKEI 400 is managed exclusively at the risk of the Amundi Asset Management and both, JPX Group and Nikkei, shall assume no obligation or responsibility for its management and the transactions of AMUNDI JPX-NIKKEI 400. JPX Group and Nikkei are not responsible for the accuracy and the calculation of AMUNDI ETF
JPX Group and Nikkei have no obligation to publish “Index” continuously and shall not be liable for any errors, postponements, interruptions, suspensions and cessations of the publication of “JPX-Nikkei Index 400.”
JPX Group and Nikkei shall have the right to make any changes in the future in “Index” regarding the selection of constituent shares and the calculation methods. JPX Group and Nikkei shall have the right to suspend or cease the publication of “Index” without owing any liability to the Amundi Asset Management or any other third party.

# AMUNDI MSCI BRAZIL

## Objective and Investment Policy

### Objective

To track the performance of MSCI Brazil Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI Brazil Index is an equity index representative of the leading securities traded in the Brazilian market.

The Index is a Net Total Return Index : the dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar

- Index Composition

Each stock of the Index is weighted in function of the size of its capitalization, adjusted with its free float.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI ("MSCI").

MSCI official indices are those calculated by MSCI using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI Brazil Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:

Bloomberg: NDUEBRAF

Reuters: .dMIBR00000NUS.

The performance tracked is the closing price of the MSCI Brazil Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** US Dollar

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Emerging Market | Management |
| Equity | Market |
| Index replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| **Risk management method** | Commitment |

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF | USD | USD 1,000,000 | 3.00% | 1.00% | 0.45% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

AMUNDI MSCI BRAZIL (THE "SUB-FUND") IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY MSCI INC. ("MSCI"), ANY OF ITS AFFILIATES, ANY OF ITS INFORMATION PROVIDERS OR ANY THIRD PARTY INVOLVED IN, OR RELATED TO, COMPILING OR CREATING ANY MSCI INDEX (COLLECTIVELY, THE "MSCI PARTIES"). THE MSCI INDICES ARE THE EXCLUSIVE PROPERTY OF MSCI AND ARE SERVICE MARKS OF MSCI OR ITS AFFILIATES. THE MSCI INDICES HAVE BEEN LICENSED FOR USE FOR CERTAIN PURPOSES BY AMUNDI. NONE OF THE MSCI PARTIES MAKES ANY REPRESENTATION OR WARRANTY, EXPRESS OR IMPLIED, TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY REGARDING THE ADVISABILITY OF INVESTING IN SUB-FUNDS GENERALLY OR IN THIS PARTICULAR SUB-FUND OR THE ABILITY OF ANY MSCI INDEX TO TRACK CORRESPONDING STOCK MARKET PERFORMANCE. MSCI OR ITS AFFILIATES ARE THE LICENSORS OF CERTAIN TRADEMARKS, SERVICE MARKS AND TRADE NAMES AND OF THE MSCI INDICES WHICH ARE DETERMINED, COMPOSED AND CALCULATED BY MSCI WITHOUT REGARD TO AMUNDI OR THIS SUB-FUND OR THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY.

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# AMUNDI MSCI CHINA

## Objective and Investment Policy

### Objective

To track the performance of MSCI China H Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI China H Index is an equity index representative of Chinese large and mid cap securities incorporated in the mainland and traded in Hong Kong.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar

- Index Composition

The MSCI China H Index includes shares in companies of Mainland China that are listed in Hong Kong. These shares are subject to Chinese regulations but are denominated in Hong Kong dollars (HKD). China H shares are available to investors who are not residents of China.
According to the MSCI methodology the investment universe of the index aims at covering approximately 85% (+/-5%) of the underlying market's float-adjusted market capitalisation. Each stock of the Index is weighted according to the free float-adjusted market capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI("MSCI").

MSCI official indices are calculated using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI China H Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: MSCHHNU
Reuters: .dMICNH0000NUS

The performance tracked is the closing price of the MSCI China H Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**Plan d'Epargne en Actions (PEA) :** Eligible

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Emerging Market | Management |
| Equity | Market |
| Index replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

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**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.45% | 0.10% |
| UCITS ETF – USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.45% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

AMUNDI MSCI CHINA (THE "SUB-FUND") IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY MSCI INC. ("MSCI"), ANY OF ITS AFFILIATES, ANY OF ITS INFORMATION PROVIDERS OR ANY THIRD PARTY INVOLVED IN, OR RELATED TO, COMPILING OR CREATING ANY MSCI INDEX (COLLECTIVELY, THE "MSCI PARTIES"). THE MSCI INDICES ARE THE EXCLUSIVE PROPERTY OF MSCI AND ARE SERVICE MARKS OF MSCI OR ITS AFFILIATES. THE MSCI INDICES HAVE BEEN LICENSED FOR USE FOR CERTAIN PURPOSES BY AMUNDI. NONE OF THE MSCI PARTIES MAKES ANY REPRESENTATION OR WARRANTY, EXPRESS OR IMPLIED, TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY REGARDING THE ADVISABILITY OF INVESTING IN SUB-FUNDS GENERALLY OR IN THIS PARTICULAR SUB-FUND OR THE ABILITY OF ANY MSCI INDEX TO TRACK CORRESPONDING STOCK MARKET PERFORMANCE. MSCI OR ITS AFFILIATES ARE THE LICENSORS OF CERTAIN TRADEMARKS, SERVICE MARKS AND TRADE NAMES AND OF THE MSCI INDICES WHICH ARE DETERMINED, COMPOSED AND CALCULATED BY MSCI WITHOUT REGARD TO AMUNDI OR THIS SUB-FUND OR THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY.

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# AMUNDI MSCI EASTERN EUROPE EX RUSSIA

## Objective and Investment Policy

### Objective

To track the performance of MSCI Eastern Europe ex Russia Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI Eastern Europe ex Russia Index is an equity index representative of leading securities traded in the markets of the Eastern Europe emerging countries, excluding Russia.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro

- Index Composition

According to the MSCI methodology the investment universe of the index aims at covering approximately 85% (+/-5%) of the underlying markets float-adjusted market capitalisation. Each stock of the Index is weighted according to the free float-adjusted market capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI("MSCI").

MSCI official indices are calculated using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI Eastern Europe ex Russia Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: M7MEXRU
Reuters: .dMIME60000NEU

The performance tracked is the closing price of the MSCI Eastern Europe ex Russia Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Emerging Market | Management |
| Equity | Market |
| Index replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.10% | 0.10% |
| UCITS ETF – USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.10% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

AMUNDI MSCI EASTERN EUROPE EX RUSSIA (THE "SUB-FUND") IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY MSCI INC. ("MSCI"), ANY OF ITS AFFILIATES, ANY OF ITS INFORMATION PROVIDERS OR ANY THIRD PARTY INVOLVED IN, OR RELATED TO, COMPILING OR CREATING ANY MSCI INDEX (COLLECTIVELY, THE "MSCI PARTIES"). THE MSCI INDICES ARE THE EXCLUSIVE PROPERTY OF MSCI AND ARE SERVICE MARKS OF MSCI OR ITS AFFILIATES. THE MSCI INDICES HAVE BEEN LICENSED FOR USE FOR CERTAIN PURPOSES BY AMUNDI. NONE OF THE MSCI PARTIES MAKES ANY REPRESENTATION OR WARRANTY, EXPRESS OR IMPLIED, TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY REGARDING THE ADVISABILITY OF INVESTING IN SUB-FUNDS GENERALLY OR IN THIS PARTICULAR SUB-FUND OR THE ABILITY OF ANY MSCI INDEX TO TRACK CORRESPONDING STOCK MARKET PERFORMANCE. MSCI OR ITS AFFILIATES ARE THE LICENSORS OF CERTAIN TRADEMARKS, SERVICE MARKS AND TRADE NAMES AND OF THE MSCI INDICES WHICH ARE DETERMINED, COMPOSED AND CALCULATED BY MSCI WITHOUT REGARD TO AMUNDI OR THIS SUB-FUND OR THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY.

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# AMUNDI MSCI EM ASIA

## Objective and Investment Policy

### Objective

To track the performance of MSCI Emerging Markets Asia Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI Emerging Markets Asia Index is an equity index representative of the large and mid-cap markets across Asian emerging countries (as defined in the index methodology).

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar

- Index Composition

According to the MSCI methodology the investment universe of the index aims at covering approximately 85% (+/-5%) of the underlying markets float-adjusted market capitalisation. Each stock of the Index is weighted according to the free float-adjusted market capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI("MSCI").

MSCI official indices are calculated using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI Emerging Markets Asia Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: NDUEEGFA
Reuters: .dMIMS00000NUS

The performance tracked is the closing price of the MSCI Emerging Markets Asia Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Emerging Market | Management |
| Equity | Market |
| Index replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

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**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.10% | 0.10% |
| UCITS ETF – USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.10% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI MSCI EM LATIN AMERICA

## Objective and Investment Policy

### Objective

To track the performance of MSCI Emerging Markets Latam Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI Emerging Markets Latam Index is an equity index representative of the large and mid-cap markets across Latin America's emerging countries (as defined in the index methodology).

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar

- Index Composition

According to the MSCI methodology the investment universe of the index aims at covering approximately 85% (+/-5%) of the underlying markets float-adjusted market capitalisation. Each stock of the Index is weighted according to the free float-adjusted market capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI("MSCI").

MSCI official indices are calculated using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI Emerging Markets Latam Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: NDUEEGFL
Reuters: .dMILA00000NUS

The performance tracked is the closing price of the MSCI Emerging Markets Latam Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Emerging Market | Management |
| Equity | Market |
| Index replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.10% | 0.10% |
| UCITS ETF – USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.10% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI MSCI EMERGING MARKETS

## Objective and Investment Policy

### Objective

To track the performance of MSCI Emerging Markets Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI Emerging Markets Index is an equity index representative of the large and mid-cap markets across emerging countries (as defined in the index methodology).

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar

- Index Composition

According to the MSCI methodology the investment universe of the index aims at covering approximately 85% (+/-5%) of the underlying markets float-adjusted market capitalisation. Each stock of the Index is weighted according to the free float-adjusted market capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI("MSCI").

MSCI official indices are calculated using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI Emerging Markets Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: NDUEEGF
Reuters: .dMIEF00000NUS

The performance tracked is the closing price of the MSCI Emerging Markets Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Emerging Market | Management |
| Equity | Market |
| Index replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.10% | 0.10% |
| UCITS ETF – USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.10% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI MSCI EUROPE

## Objective and Investment Policy

### Objective

To track the performance of MSCI Europe Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI Europe Index is an equity index representative of the large and mid-cap markets of the 15 developed European countries.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro

- Index Composition

According to the MSCI methodology the investment universe of the index aims at covering approximately 85% (+/-5%) of the underlying markets float-adjusted market capitalisation. Each stock of the Index is weighted according to the free float-adjusted market capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI("MSCI").

MSCI official indices are calculated using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI Europe Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: MSDEE15N
Reuters: .dMIEU00000NEU

The performance tracked is the closing price of the MSCI Europe Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Equity | Management |
| Index replication | Market |

Listing market liquidity (ETF share class)

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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
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**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.05% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI MSCI EUROPE EX SWITZERLAND

## Objective and Investment Policy

### Objective

To track the performance of MSCI Europe ex Switzerland Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI Europe ex Switzerland Index is an equity index representative of the large and mid-cap markets of the developed European countries (as defined in the index methodology), excluding Switzerland.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro

- Index Composition

According to the MSCI methodology the investment universe of the index aims at covering approximately 85% (+/-5%) of the underlying markets float-adjusted market capitalisation. Each stock of the Index is weighted according to the free float-adjusted market capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI("MSCI").

MSCI official indices are calculated using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI Europe ex Switzerland Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: MSDEEXZN
Reuters: .dMIEUC0000NEU

The performance tracked is the closing price of the MSCI Europe ex Switzerland Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Equity | Management |
| Index replication | Market |

Listing market liquidity (ETF share class)

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.20% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

AMUNDI MSCI EUROPE EX SWITZERLAND (THE "SUB-FUND") IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY MSCI INC. ("MSCI"), ANY OF ITS AFFILIATES, ANY OF ITS INFORMATION PROVIDERS OR ANY THIRD PARTY INVOLVED IN, OR RELATED TO, COMPILING OR CREATING ANY MSCI INDEX (COLLECTIVELY, THE "MSCI PARTIES"). THE MSCI INDICES ARE THE EXCLUSIVE PROPERTY OF MSCI AND ARE SERVICE MARKS OF MSCI OR ITS AFFILIATES. THE MSCI INDICES HAVE BEEN LICENSED FOR USE FOR CERTAIN PURPOSES BY AMUNDI. NONE OF THE MSCI PARTIES MAKES ANY REPRESENTATION OR WARRANTY, EXPRESS OR IMPLIED, TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY REGARDING THE ADVISABILITY OF INVESTING IN SUB-FUNDS GENERALLY OR IN THIS PARTICULAR SUB-FUND OR THE ABILITY OF ANY MSCI INDEX TO TRACK CORRESPONDING STOCK MARKET PERFORMANCE. MSCI OR ITS AFFILIATES ARE THE LICENSORS OF CERTAIN TRADEMARKS, SERVICE MARKS AND TRADE NAMES AND OF THE MSCI INDICES WHICH ARE DETERMINED, COMPOSED AND CALCULATED BY MSCI WITHOUT REGARD TO AMUNDI OR THIS SUB-FUND OR THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY.

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# AMUNDI MSCI EUROPE EX UK

## Objective and Investment Policy

### Objective

To track the performance of MSCI Europe ex UK Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI Europe ex UK Index is an equity index representative of the large and mid-cap markets of the developed European countries (as defined in the index methodology), excluding the United Kingdom.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar

- Index Composition

According to the MSCI methodology the investment universe of the index aims at covering approximately 85% (+/-5%) of the underlying markets float-adjusted market capitalisation. Each stock of the Index is weighted according to the free float-adjusted market capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI("MSCI").

MSCI official indices are calculated using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI Europe ex UK Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: NDDUE15X
Reuters: .dMIUG00000NUS

The performance tracked is the closing price of the MSCI Europe ex UK Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index.

**German Investment Tax Act :** At least 65% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds' costs.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Equity | Management |
| Index replication | Market |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day and also a full bank business day in Germany market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF DR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.03% | 0.09% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

AMUNDI MSCI EUROPE EX UK (THE "SUB-FUND") IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY MSCI INC. ("MSCI"), ANY OF ITS AFFILIATES, ANY OF ITS INFORMATION PROVIDERS OR ANY THIRD PARTY INVOLVED IN, OR RELATED TO, COMPILING OR CREATING ANY MSCI INDEX (COLLECTIVELY, THE "MSCI PARTIES"). THE MSCI INDICES ARE THE EXCLUSIVE PROPERTY OF MSCI AND ARE SERVICE MARKS OF MSCI OR ITS AFFILIATES. THE MSCI INDICES HAVE BEEN LICENSED FOR USE FOR CERTAIN PURPOSES BY AMUNDI. NONE OF THE MSCI PARTIES MAKES ANY REPRESENTATION OR WARRANTY, EXPRESS OR IMPLIED, TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY REGARDING THE ADVISABILITY OF INVESTING IN SUB-FUNDS GENERALLY OR IN THIS PARTICULAR SUB-FUND OR THE ABILITY OF ANY MSCI INDEX TO TRACK CORRESPONDING STOCK MARKET PERFORMANCE. MSCI OR ITS AFFILIATES ARE THE LICENSORS OF CERTAIN TRADEMARKS, SERVICE MARKS AND TRADE NAMES AND OF THE MSCI INDICES WHICH ARE DETERMINED, COMPOSED AND CALCULATED BY MSCI WITHOUT REGARD TO AMUNDI OR THIS SUB-FUND OR THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY.

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# AMUNDI MSCI EUROPE GROWTH

## Objective and Investment Policy

### Objective

To track the performance of MSCI Europe Growth Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI Europe Growth Index is an equity index representative of leading securities traded in the markets of the European developed countries (as defined in the index methodology) representing growth securities.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro
- Index Composition

The MSCI Europe Growth Index is a sub-category of the MSCI Europe index.
According to the MSCI methodology the investment universe of the MSCI Europe index aims at covering approximately 85% (+/-5%) of the underlying markets float-adjusted market capitalization.
The MSCI Europe Growth Index includes stocks of companies that have a potential for increasing its profits and that have financial ratios that are generally higher than the average for its sector and its market, which could cause the value of the security to rise.
The growth investment style characteristics for index construction are defined using five variables: long-term forward Earning per Share (EPS) growth rate, short-term forward EPS growth rate, current internal growth rate and long-term historical EPS growth trend and long-term historical sales per share growth trend.
Each security is given growth scores and is then placed into the growth index. Each stock of the Index is weighted according to the free float-adjusted market capitalization and its growth score.

- Index Revision

The Index rebalancing is planned semi-annually.

- Index Publication

The Index is calculated and published by MSCI("MSCI").

MSCI official indices are calculated using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI Europe Growth Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: MSGEUNTR
Reuters: .dMIEU0000GNEU

The performance tracked is the closing price of the MSCI Europe Growth Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Investment fund |
| Derivatives | Management |
| Equity | Market |
| Index replication | Style |
| Indirect replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| **Risk management method** | Commitment |

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.25% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

AMUNDI MSCI EUROPE GROWTH (THE "SUB-FUND") IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY MSCI INC. ("MSCI"), ANY OF ITS AFFILIATES, ANY OF ITS INFORMATION PROVIDERS OR ANY THIRD PARTY INVOLVED IN, OR RELATED TO, COMPILING OR CREATING ANY MSCI INDEX (COLLECTIVELY, THE "MSCI PARTIES"). THE MSCI INDICES ARE THE EXCLUSIVE PROPERTY OF MSCI AND ARE SERVICE MARKS OF MSCI OR ITS AFFILIATES. THE MSCI INDICES HAVE BEEN LICENSED FOR USE FOR CERTAIN PURPOSES BY AMUNDI. NONE OF THE MSCI PARTIES MAKES ANY REPRESENTATION OR WARRANTY, EXPRESS OR IMPLIED, TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY REGARDING THE ADVISABILITY OF INVESTING IN SUB-FUNDS GENERALLY OR IN THIS PARTICULAR SUB-FUND OR THE ABILITY OF ANY MSCI INDEX TO TRACK CORRESPONDING STOCK MARKET PERFORMANCE. MSCI OR ITS AFFILIATES ARE THE LICENSORS OF CERTAIN TRADEMARKS, SERVICE MARKS AND TRADE NAMES AND OF THE MSCI INDICES WHICH ARE DETERMINED, COMPOSED AND CALCULATED BY MSCI WITHOUT REGARD TO AMUNDI OR THIS SUB-FUND OR THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY.

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# AMUNDI MSCI EUROPE HIGH DIVIDEND FACTOR

## Objective and Investment Policy

### Objective

To track the performance of MSCI Europe High Dividend Yield Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI Europe High Dividend Yield Index is an equity index representative of leading securities traded in the markets of the European countries with the highest dividend yields in their respective developed countries (as define in the index methodology).

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar

- Index Composition

The MSCI Europe High Dividend Yield Index is a sub-category of the MSCI Europe index.
According to the MSCI methodology the investment universe of the MSCI Europe index aims at covering approximately 85% (+/-5%) of the underlying markets float-adjusted market capitalization.
The index is designed to reflect the performance of equities in the MSCI Europe index (excluding REITs) with higher dividend income and quality characteristics than average dividend yields that are both sustainable and persistent.
Each stock of the Index is weighted according to the free float-adjusted market capitalization.

- Index Revision

The Index rebalancing is planned semi-annually.

- Index Publication

The Index is calculated and published by MSCI("MSCI").

MSCI official indices are calculated using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI Europe High Dividend Yield Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: M1EUHDVD
Reuters: .dMYEU00000NUS

The performance tracked is the closing price of the MSCI Europe High Dividend Yield Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Investment fund |
| Derivatives | Management |
| Equity | Market |
| Index replication | Style |
| Indirect replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

**Risk management method** Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.13% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI MSCI EUROPE LOW SIZE FACTOR

## Objective and Investment Policy

### Objective

To track the performance of MSCI Europe Mid Cap Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI Europe Mid Cap Index is an equity index representative of mid-cap securities traded in the major stock markets of developed European countries (as defined in the index methodology).

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar

- Index Composition

The MSCI Europe Mid Cap Index is a sub-category of the MSCI Europe Index.
According to the MSCI methodology the investment universe of the MSCI Europe index aims at covering approximately 85% (+/-5%) of the underlying markets float-adjusted market capitalization.
According to the MSCI methodology the investment universe of the MSCI Europe index aims at covering approximately 85% (+/-5%) of the underlying markets float-adjusted market capitalisation. The MSCI Europe Mid Cap Index aims at covering approximately the 15% (+/-5%) smallest companies securities of the MSCI Europe Index.
Each stock of the Index is weighted according to the free float-adjusted market capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI("MSCI").

MSCI official indices are calculated using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI Europe Mid Cap Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: MMDUEURN
Reuters: .dMIEU000M0NUS

The performance tracked is the closing price of the MSCI Europe Mid Cap Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Investment fund |
| Derivatives | Management |
| Equity | Market |
| Index replication | Small and mid-cap stock |
| Indirect replication | Style |

Listing market liquidity (ETF share class)

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.13% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI MSCI EUROPE MINIMUM VOLATILITY FACTOR

## Objective and Investment Policy

### Objective

To track the performance of MSCI Europe Minimum Volatility Index ("the Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI Europe Minimum Volatility Index is an equity index representative of a portfolio of equities in the MSCI Europe index, selected to obtain the lowest possible absolute volatility of the portfolio while respecting the predefined risk diversification requirements (such as, for example, minimum and maximum weightings of securities, sectors and/or countries compared to the MSCI Europe index). Portfolio volatility is a measure of the risk, consisting of quantifying the amplitude of the variations of the value of the portfolio both to the upside and to the downside over a given period. Accordingly, the higher the volatility, the more the investment in this portfolio will be considered as risky and the more the risk of loss and/or expectation of gain will be significant. Low volatility nevertheless is not synonymous with risk-free investment.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro

- Index Composition

The MSCI Europe Minimum Volatility Index is composed of stocks in the MSCI Europe index. These equities are selected based on a systematic quantitative optimisation technique carried out in the two steps described below.
According to the MSCI methodology the investment universe of the MSCI Europe index aims at covering approximately 85% (+/-5%) of the underlying market's float-adjusted market capitalization.
The construction of the MSCI Europe Minimum Volatility Index is a two-step process:
1. Determination of a series of risk diversification requirements such as the minimum and maximum weightings applicable to each security, to each sector and each country in order to obtain a portfolio structure that is similar to that of the MSCI Europe index;
2. Selection and weighting of the stocks in the portfolio using the systematic quantitative optimisation matrix for the portfolio (use of the Barra Optimizer model) that takes into account:
- the absolute historical volatility of the equities,
- the risk diversification requirements, and
- a matrix with the correlations of the components of the MSCI Europe index.

- Index Revision

The Index rebalancing is planned semi-annually.

- Index Publication

The Index is calculated and published by MSCI ("MSCI").

MSCI official indices are calculated using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI Europe Minimum Volatility Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: MAEUVOE
Reuters: .dMIEU0000YNEU

The performance tracked is the closing price of the MSCI Europe Minimum Volatility Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through an Indirect Replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Currency | Investment fund |
| Derivatives | Management |
| Equity | Market |
| Index replication | Style |
| Indirect replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

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**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.13% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI MSCI EUROPE MOMENTUM FACTOR

## Objective and Investment Policy

### Objective

To track the performance of MSCI Europe Momentum Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI Europe Momentum Index is an equity index representative of securities from European developed countries (as defined in the index methodology) that have posted the best performances over the 6 and 12 months preceding the last rebalancing date of the index.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro
- Index Composition

The MSCI Europe Momentum Index is a sub-category of the MSCI Europe Index.
According to the MSCI methodology the investment universe of the MSCI Europe index aims at covering approximately 85% (+/-5%) of the underlying markets float-adjusted market capitalization.
Equities included in the MSCI Europe Momentum Index are selected on the basis of a strategy of holding the securities that have posted the best performances over the 6 and 12 months preceding the last rebalancing date of the index, considering that the rise in the price of these securities tends to continue in the short-term, typically over 6 to 12 months. However, any potential outperformances of the MSCI Europe Momentum Index compared to the MSCI Europe Index are not guaranteed.
Each security is given momentum scores and is then placed into the momentum index. Each stock of the Index is weighted according to the free float-adjusted market capitalization and its momentum score.
No security may have a weighting of more than 5% on each rebalancing date.

- Index Revision

The Index rebalancing is planned semi-annually.

- Index Publication

The Index is calculated and published by MSCI("MSCI").

MSCI official indices are calculated using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI Europe Momentum Index value is available via Bloomberg and Reuters.
At the date of the prospectus, the tickers are:
Bloomberg: MAEUMMT
Reuters: .dMIEU0MOM0NEU

The performance tracked is the closing price of the MSCI Europe Momentum Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Investment fund |
| Derivatives | Management |
| Equity | Market |
| Index replication | Style |
| Indirect replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| **Risk management method** | Commitment |

## Planning Your Investment

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

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**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.13% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI MSCI EUROPE QUALITY FACTOR

## Objective and Investment Policy

### Objective

To track the performance of MSCI Europe Quality Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI Europe Quality Index is an equity index representative of securities traded in the major stock markets of developed European countries (as defined in the index methodology) with a long-term quality growth potential.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro

- Index Composition

The MSCI Europe Quality Index is a sub-category of the MSCI Europe index.
According to the MSCI methodology the investment universe of the MSCI Europe index aims at covering approximately 85% (+/-5%) of the underlying markets float-adjusted market capitalization.
The index aims to capture the performance of quality growth stocks by identifying stocks with high quality scores based on three main fundamental variables: high return on equity (ROE), stable year-over-year earnings growth and low financial leverage. However, any potential outperformances of the MSCI Europe Quality index compared to the MSCI Europe Index over the long term are not guaranteed. A score is also calculated for each security using these criteria.
The securities are weighted according to their market capitalisation and their score.

- Index Revision

The Index rebalancing is planned semi-annually.

- Index Publication

The Index is calculated and published by MSCI("MSCI").

MSCI official indices are calculated using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI Europe Quality Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: M7EUQU
Reuters: .dMIEU0000vNEU

The performance tracked is the closing price of the MSCI Europe Quality Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Investment fund |
| Derivatives | Management |
| Equity | Market |
| Index replication | Style |
| Indirect replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| **Risk management method** | Commitment |

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.13% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI MSCI EUROPE VALUE FACTOR

## Objective and Investment Policy

### Objective

To track the performance of MSCI Europe Value Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI Europe Value Index is an equity index representative of leading securities of European developed countries (as defined in the index methodology) exhibiting overall value style characteristics.

The Index is a Net Total Return Index : the dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro
- Index Composition

The MSCI Europe Value Index is a sub-category of the MSCI Europe index.
According to the MSCI methodology the investment universe of the MSCI Europe index aims at covering approximately 85% (+/-5%) of the underlying markets float-adjusted market capitalization.
The MSCI Europe Value Index includes stocks of companies that are undervalued by the market in relation to the value of their assets and their profit growth; consequently there is potential for the fair value of the securities to rise.
The value investment style characteristics for index construction are defined using three variables: book value to price, 12-month forward earnings to price and dividend yield.
Each security is given value scores and is then placed into the value index. Each stock of the Index is weighted according to the free float-adjusted market capitalization and its value score.

- Index Revision

The Index rebalancing is planned semi-annually.

- Index Publication

The Index is calculated and published by MSCI("MSCI").

MSCI official indices are calculated using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI Europe Value Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: MSVEUNTR
Reuters: .dMIEU0000VNEU

The performance tracked is the closing price of the MSCI Europe Value Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Investment fund |
| Derivatives | Management |
| Equity | Market |
| Index replication | Style |
| Indirect replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| **Risk management method** | Commitment |

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.13% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI MSCI INDIA

## Objective and Investment Policy

### Objective

To track the performance of MSCI India Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI India Index is an equity index representative of leading securities traded in the Indian market.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar

- Index Composition

According to the MSCI methodology the investment universe of the index aims at covering approximately 85% (+/-5%) of the Indian Market float-adjusted market capitalisation. Each stock of the Index is weighted according to the free float-adjusted market capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI("MSCI").

MSCI official indices are calculated using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI India Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: NDEUSIA
Reuters: .dMIIN00000NUS

The performance tracked is the closing price of the MSCI India Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Emerging Market | Management |
| Equity | Market |
| Index replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.70% | 0.10% |
| UCITS ETF – USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.70% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI MSCI NETHERLANDS

## Objective and Investment Policy

### Objective

To track the performance of MSCI Netherlands Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI Netherlands Index is an equity index representative of leading securities traded in the Dutch market.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro

- Index Composition

According to the MSCI methodology the investment universe of the index aims at covering approximately 85% (+/-5%) of the Dutch Market float-adjusted market capitalisation. Each stock of the Index is weighted according to the free float-adjusted market capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI("MSCI").

MSCI official indices are calculated using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI Netherlands Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: MSDENEN
Reuters: .dMINL00000NEU

The performance tracked is the closing price of the MSCI Netherlands Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**Plan d'Epargne en Actions (PEA) :** Eligible

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Derivatives | Investment fund |
| Equity | Management |
| Index replication | Market |
| Indirect replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

**Risk management method** Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.15% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

AMUNDI MSCI NETHERLANDS (THE "SUB-FUND") IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY MSCI INC. ("MSCI"), ANY OF ITS AFFILIATES, ANY OF ITS INFORMATION PROVIDERS OR ANY THIRD PARTY INVOLVED IN, OR RELATED TO, COMPILING OR CREATING ANY MSCI INDEX (COLLECTIVELY, THE "MSCI PARTIES"). THE MSCI INDICES ARE THE EXCLUSIVE PROPERTY OF MSCI AND ARE SERVICE MARKS OF MSCI OR ITS AFFILIATES. THE MSCI INDICES HAVE BEEN LICENSED FOR USE FOR CERTAIN PURPOSES BY AMUNDI. NONE OF THE MSCI PARTIES MAKES ANY REPRESENTATION OR WARRANTY, EXPRESS OR IMPLIED, TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY REGARDING THE ADVISABILITY OF INVESTING IN SUB-FUNDS GENERALLY OR IN THIS PARTICULAR SUB-FUND OR THE ABILITY OF ANY MSCI INDEX TO TRACK CORRESPONDING STOCK MARKET PERFORMANCE. MSCI OR ITS AFFILIATES ARE THE LICENSORS OF CERTAIN TRADEMARKS, SERVICE MARKS AND TRADE NAMES AND OF THE MSCI INDICES WHICH ARE DETERMINED, COMPOSED AND CALCULATED BY MSCI WITHOUT REGARD TO AMUNDI OR THIS SUB-FUND OR THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY.

NONE OF THE MSCI PARTIES HAS ANY OBLIGATION TO TAKE THE NEEDS OF THE AMUNDI, THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY INTO CONSIDERATION IN DETERMINING, COMPOSING OR CALCULATING THE MSCI INDICES. NONE OF THE MSCI PARTIES IS RESPONSIBLE FOR OR HAS PARTICIPATED IN DETERMINATION OF THE TIMING OF, PRICES AT, OR QUANTITIES OF THIS SUB-FUND TO BE ISSUED OR IN THE DETERMINATION OR CALCULATION OF THE EQUATION BY OR THE CONSIDERATION INTO WHICH THIS SUB-FUND IS REDEEMABLE. FURTHERMORE, NONE OF THE MSCI PARTIES HAS ANY OBLIGATION OR LIABILITY TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY IN CONNECTION WITH THE ADMINISTRATION, MARKETING OR OFFERING OF THIS SUB-FUND.

ALTHOUGH MSCI SHALL OBTAIN INFORMATION FOR INCLUSION IN OR FOR USE IN THE CALCULATION OF THE MSCI INDICES FROM SOURCES THAT MSCI CONSIDERS RELIABLE, NONE OF THE MSCI PARTIES WARRANTS OR GUARANTEES THE ORIGINALITY, ACCURACY AND/OR THE COMPLETENESS OF ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. NONE OF THE MSCI PARTIES MAKES ANY WARRANTY, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY THE ISSUER OF THE SUB-FUND, OWNERS OF THE SUB-FUND, OR ANY OTHER PERSON OR ENTITY, FROM THE USE OF ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. NONE OF THE MSCI PARTIES SHALL HAVE ANY LIABILITY FOR ANY ERRORS, OMISSIONS OR INTERRUPTIONS OF OR IN CONNECTION WITH ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. FURTHERMORE, NONE OF THE MSCI PARTIES MAKES ANY EXPRESS OR IMPLIED WARRANTIES OF ANY KIND, AND THE MSCI PARTIES HEREBY EXPRESSLY DISCLAIM ALL WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE, WITH RESPECT TO EACH MSCI INDEX AND ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL OR ANY OTHER DAMAGES (INCLUDING LOST PROFITS) EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.

# AMUNDI MSCI NORDIC

## Objective and Investment Policy

### Objective

To track the performance of MSCI Nordic Countries Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI Nordic Countries Index is an equity index representative of leading securities traded in the Nordic markets (Denmark, Finland, Norway and Sweden).

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro

- Index Composition

According to the MSCI methodology the investment universe of the index aims at covering approximately 85% (+/-5%) of the underlying markets float-adjusted market capitalisation. Each stock of the Index is weighted according to the free float-adjusted market capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI("MSCI").

MSCI official indices are calculated using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI Nordic Countries Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: MSDENCN
Reuters: .dMIND00000NEU

The performance tracked is the closing price of the MSCI Nordic Countries Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Equity | Management |
| Index replication | Market |

Listing market liquidity (ETF share class)

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

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**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.15% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

AMUNDI MSCI NORDIC (THE "SUB-FUND") IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY MSCI INC. ("MSCI"), ANY OF ITS AFFILIATES, ANY OF ITS INFORMATION PROVIDERS OR ANY THIRD PARTY INVOLVED IN, OR RELATED TO, COMPILING OR CREATING ANY MSCI INDEX (COLLECTIVELY, THE "MSCI PARTIES"). THE MSCI INDICES ARE THE EXCLUSIVE PROPERTY OF MSCI AND ARE SERVICE MARKS OF MSCI OR ITS AFFILIATES. THE MSCI INDICES HAVE BEEN LICENSED FOR USE FOR CERTAIN PURPOSES BY AMUNDI. NONE OF THE MSCI PARTIES MAKES ANY REPRESENTATION OR WARRANTY, EXPRESS OR IMPLIED, TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY REGARDING THE ADVISABILITY OF INVESTING IN SUB-FUNDS GENERALLY OR IN THIS PARTICULAR SUB-FUND OR THE ABILITY OF ANY MSCI INDEX TO TRACK CORRESPONDING STOCK MARKET PERFORMANCE. MSCI OR ITS AFFILIATES ARE THE LICENSORS OF CERTAIN TRADEMARKS, SERVICE MARKS AND TRADE NAMES AND OF THE MSCI INDICES WHICH ARE DETERMINED, COMPOSED AND CALCULATED BY MSCI WITHOUT REGARD TO AMUNDI OR THIS SUB-FUND OR THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY.

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# AMUNDI MSCI SWITZERLAND

## Objective and Investment Policy

### Objective

To track the performance of MSCI Switzerland Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI Switzerland Index is an equity index representative of leading securities traded in the Swiss market.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro

- Index Composition

According to the MSCI methodology the investment universe of the index aims at covering approximately 85% (+/-5%) of the Swiss Market float-adjusted market capitalisation. Each stock of the Index is weighted according to the free float-adjusted market capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI("MSCI").

MSCI official indices are calculated using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI Switzerland Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: MSDESZN
Reuters: .dMICH00000NEU

The performance tracked is the closing price of the MSCI Switzerland Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Equity | Management |
| Index replication | Market |

Listing market liquidity (ETF share class)

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - CHF | CHF | USD 1,000,000 | 3.00% | 1.00% | 0.15% | 0.10% |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.15% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

AMUNDI MSCI SWITZERLAND (THE "SUB-FUND") IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY MSCI INC. ("MSCI"), ANY OF ITS AFFILIATES, ANY OF ITS INFORMATION PROVIDERS OR ANY THIRD PARTY INVOLVED IN, OR RELATED TO, COMPILING OR CREATING ANY MSCI INDEX (COLLECTIVELY, THE "MSCI PARTIES"). THE MSCI INDICES ARE THE EXCLUSIVE PROPERTY OF MSCI AND ARE SERVICE MARKS OF MSCI OR ITS AFFILIATES. THE MSCI INDICES HAVE BEEN LICENSED FOR USE FOR CERTAIN PURPOSES BY AMUNDI. NONE OF THE MSCI PARTIES MAKES ANY REPRESENTATION OR WARRANTY, EXPRESS OR IMPLIED, TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY REGARDING THE ADVISABILITY OF INVESTING IN SUB-FUNDS GENERALLY OR IN THIS PARTICULAR SUB-FUND OR THE ABILITY OF ANY MSCI INDEX TO TRACK CORRESPONDING STOCK MARKET PERFORMANCE. MSCI OR ITS AFFILIATES ARE THE LICENSORS OF CERTAIN TRADEMARKS, SERVICE MARKS AND TRADE NAMES AND OF THE MSCI INDICES WHICH ARE DETERMINED, COMPOSED AND CALCULATED BY MSCI WITHOUT REGARD TO AMUNDI OR THIS SUB-FUND OR THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY.

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# AMUNDI MSCI USA

## Objective and Investment Policy

### Objective

To track the performance of MSCI USA Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI USA Index is an equity index representative of leading securities traded on the US market.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro

- Index Composition

According to the MSCI methodology the investment universe of the index aims at covering approximately 85% (+/-5%) of the USA Market float-adjusted market capitalisation. Each stock of the Index is weighted according to the free float-adjusted market capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI("MSCI").

MSCI official indices are calculated using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI USA Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: MSDEUSN
Reuters: .dMIUS00000NEU

The performance tracked is the closing price of the MSCI USA Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**Plan d'Epargne en Actions (PEA) :** Eligible

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Equity | Management |
| Index replication | Market |

Listing market liquidity (ETF share class)

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.18% | 0.10% |
| UCITS ETF – USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.18% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI MSCI USA MINIMUM VOLATILITY FACTOR

## Objective and Investment Policy

### Objective

To track the performance of MSCI USA Minimum Volatility Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI USA Minimum Volatility Index is an equity index.
The MSCI USA Minimum Volatility Strategy Index measures the performance of a minimum variance strategy applied to the large and mid-cap USA equity universe, selected based on a systematic quantitative optimisation model (the Barra Optimizer model). This model seeks to obtain the lowest possible absolute volatility of the portfolio, via requirements for the diversification of predefined risks (i.e.: min. and max. weighting of securities, sectors with respect to the MSCI USA index) portfolio structure close to that of the MSCI USA Index.
Portfolio volatility is a measure of the risk, consisting of quantifying the amplitude of the variations of the value of the portfolio – both to the upside and to the downside – over a given period. Accordingly, the higher the volatility, the more the investment in this portfolio will be considered as risky and the more the expectation of gain and/or the risk of loss will be significant. Low volatility nevertheless is not synonymous with risk-free investment.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar
- Index Composition

The index is calculated by optimizing the MSCI USA Index, its parent index, in USD for the lowest absolute risk (within a given set of constraints).The construction of the MSCI USA Minimum Volatility Strategy Index is a two-step process:

1. Determination of a series of risk diversification requirements such as the minimum and maximum weightings applicable to each security and to each sector in order to obtain a portfolio structure that is similar to that of the MSCI USA Index;

2. Selection and weighting of the stocks in the portfolio using the systematic quantitative optimisation matrix for the portfolio (use of the Barra Optimizer model) that takes into account:
- the absolute historical volatility of the equities,
- the risk diversification requirements, and
- a matrix with the correlations of the components of the MSCI USA Index.

- Index Revision

The Index rebalancing is planned semi-annually.

- Index Publication

The Index is calculated and published by MSCI ("MSCI").

MSCI official indices are those calculated by MSCI using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI USA Minimum Volatility Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:

Bloomberg: M1USMVOL

Reuters: .MIUS0000YNUS.

The performance tracked is the closing price of the MSCI USA Minimum Volatility Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### Tracking Error

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

### Techniques and instruments on securities and Derivatives

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** US Dollar

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Equity | Management |
| Index replication | Market |

Listing market liquidity (ETF share class)

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| **Risk management method** | Commitment |

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF | USD | USD 1,000,000 | 3.00% | 1.00% | 0.08% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI MSCI WORLD

## Objective and Investment Policy

### Objective

To track the performance of MSCI WORLD Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI World Index is an equity index representative of the large and mid-cap markets across developed countries as defined in the index methodology.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro

- Index Composition

According to the MSCI methodology the investment universe of the index aims at covering approximately 85% (+/-5%) of the underlying markets float-adjusted market capitalisation. Each stock of the Index is weighted according to the free float-adjusted market capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI("MSCI").

MSCI official indices are calculated using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI WORLD Index value is available via Bloomberg. At the date of the prospectus, the ticker is: MSDEWIN

The performance tracked is the closing price of the MSCI WORLD Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**Plan d'Epargne en Actions (PEA) :** Eligible

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Equity | Management |
| Index replication | Market |

Listing market liquidity (ETF share class)

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

**Risk management method** Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.28% | 0.10% |
| UCITS ETF – USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.28% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI MSCI WORLD ENERGY

## Objective and Investment Policy

### Objective

To track the performance of MSCI World Energy Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI World Energy Index is an equity index representative of leading energy-sector securities according to the Global Industry Classification Standard (GICS) traded in the major stock markets of developed countries (as defined in the index methodology).

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar

- Index Composition

The MSCI World Energy Index is a sub-category of the MSCI World Index. According to the MSCI methodology the investment universe of the index aims at covering approximately 85% (+/-5%) of the underlying markets float-adjusted market capitalisation. Each stock of the Index is weighted according to the free float-adjusted market capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI("MSCI").

MSCI official indices are calculated using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI World Energy Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: NDWUENR
Reuters: .dMIWO0EN00NUS

The performance tracked is the closing price of the MSCI World Energy Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Equity | Management |
| Index replication | Market |

Listing market liquidity (ETF share class)

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.25% | 0.10% |
| UCITS ETF – USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.25% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI MSCI WORLD EX EUROPE

## Objective and Investment Policy

### Objective

To track the performance of MSCI World ex Europe Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI World ex Europe Index is an equity index representative of the large and mid-cap markets across developed countries (as defined in the index methodology), excluding European countries.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro

- Index Composition

According to the MSCI methodology the investment universe of the index aims at covering approximately 85% (+/-5%) of the underlying markets float-adjusted market capitalisation. Each stock of the Index is weighted according to the free float-adjusted market capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI("MSCI").

MSCI official indices are calculated using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI World ex Europe Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: MSDEWEUN
Reuters: .dMIWOE0000NEU

The performance tracked is the closing price of the MSCI World ex Europe Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Equity | Management |
| Index replication | Market |

Listing market liquidity (ETF share class)

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.25% | 0.10% |
| UCITS ETF – USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.25% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

AMUNDI MSCI WORLD EX EUROPE (THE "SUB-FUND") IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY MSCI INC. ("MSCI"), ANY OF ITS AFFILIATES, ANY OF ITS INFORMATION PROVIDERS OR ANY THIRD PARTY INVOLVED IN, OR RELATED TO, COMPILING OR CREATING ANY MSCI INDEX (COLLECTIVELY, THE "MSCI PARTIES"). THE MSCI INDICES ARE THE EXCLUSIVE PROPERTY OF MSCI AND ARE SERVICE MARKS OF MSCI OR ITS AFFILIATES. THE MSCI INDICES HAVE BEEN LICENSED FOR USE FOR CERTAIN PURPOSES BY AMUNDI. NONE OF THE MSCI PARTIES MAKES ANY REPRESENTATION OR WARRANTY, EXPRESS OR IMPLIED, TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY REGARDING THE ADVISABILITY OF INVESTING IN SUB-FUNDS GENERALLY OR IN THIS PARTICULAR SUB-FUND OR THE ABILITY OF ANY MSCI INDEX TO TRACK CORRESPONDING STOCK MARKET PERFORMANCE. MSCI OR ITS AFFILIATES ARE THE LICENSORS OF CERTAIN TRADEMARKS, SERVICE MARKS AND TRADE NAMES AND OF THE MSCI INDICES WHICH ARE DETERMINED, COMPOSED AND CALCULATED BY MSCI WITHOUT REGARD TO AMUNDI OR THIS SUB-FUND OR THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY.

NONE OF THE MSCI PARTIES HAS ANY OBLIGATION TO TAKE THE NEEDS OF THE AMUNDI, THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY INTO CONSIDERATION IN DETERMINING, COMPOSING OR CALCULATING THE MSCI INDICES. NONE OF THE MSCI PARTIES IS RESPONSIBLE FOR OR HAS PARTICIPATED IN DETERMINATION OF THE TIMING OF, PRICES AT, OR QUANTITIES OF THIS SUB-FUND TO BE ISSUED OR IN THE DETERMINATION OR CALCULATION OF THE EQUATION BY OR THE CONSIDERATION INTO WHICH THIS SUB-FUND IS REDEEMABLE. FURTHERMORE, NONE OF THE MSCI PARTIES HAS ANY OBLIGATION OR LIABILITY TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY IN CONNECTION WITH THE ADMINISTRATION, MARKETING OR OFFERING OF THIS SUB-FUND.

ALTHOUGH MSCI SHALL OBTAIN INFORMATION FOR INCLUSION IN OR FOR USE IN THE CALCULATION OF THE MSCI INDICES FROM SOURCES THAT MSCI CONSIDERS RELIABLE, NONE OF THE MSCI PARTIES WARRANTS OR GUARANTEES THE ORIGINALITY, ACCURACY AND/OR THE COMPLETENESS OF ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. NONE OF THE MSCI PARTIES MAKES ANY WARRANTY, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY THE ISSUER OF THE SUB-FUND, OWNERS OF THE SUB-FUND, OR ANY OTHER PERSON OR ENTITY, FROM THE USE OF ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. NONE OF THE MSCI PARTIES SHALL HAVE ANY LIABILITY FOR ANY ERRORS, OMISSIONS OR INTERRUPTIONS OF OR IN CONNECTION WITH ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. FURTHERMORE, NONE OF THE MSCI PARTIES MAKES ANY EXPRESS OR IMPLIED WARRANTIES OF ANY KIND, AND THE MSCI PARTIES HEREBY EXPRESSLY DISCLAIM ALL WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE, WITH RESPECT TO EACH MSCI INDEX AND ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL OR ANY OTHER DAMAGES (INCLUDING LOST PROFITS) EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.

# AMUNDI MSCI WORLD FINANCIALS

## Objective and Investment Policy

### Objective

To track the performance of MSCI World Financials Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

MSCI World Financials Index is an equity index representative of leading financial securities according to the Global Industry Classification Standard (GICS) traded in the equity markets of the developed countries (as defined in the index methodology).

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar

- Index Composition

The MSCI World Financials Index is a sub-category of the MSCI World Index. According to the MSCI methodology the investment universe of the index aims at covering approximately 85% (+/-5%) of the underlying markets float-adjusted market capitalisation. Each stock of the Index is weighted according to the free float-adjusted market capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by MSCI("MSCI").

MSCI official indices are calculated using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

MSCI World Financials Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: NDWUFNCL
Reuters: .dMIWO0FN00NUS

The performance tracked is the closing price of the MSCI World Financials Index.

MSCI index methodology, composition, revision rules and additional information concerning the Index underlying components are available on msci.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Equity | Management |
| Index replication | Market |

Listing market liquidity (ETF share class)

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.25% | 0.10% |
| UCITS ETF – USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.25% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

AMUNDI MSCI WORLD FINANCIALS (THE "SUB-FUND") IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY MSCI INC. ("MSCI"), ANY OF ITS AFFILIATES, ANY OF ITS INFORMATION PROVIDERS OR ANY THIRD PARTY INVOLVED IN, OR RELATED TO, COMPILING OR CREATING ANY MSCI INDEX (COLLECTIVELY, THE "MSCI PARTIES"). THE MSCI INDICES ARE THE EXCLUSIVE PROPERTY OF MSCI AND ARE SERVICE MARKS OF MSCI OR ITS AFFILIATES. THE MSCI INDICES HAVE BEEN LICENSED FOR USE FOR CERTAIN PURPOSES BY AMUNDI. NONE OF THE MSCI PARTIES MAKES ANY REPRESENTATION OR WARRANTY, EXPRESS OR IMPLIED, TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY REGARDING THE ADVISABILITY OF INVESTING IN SUB-FUNDS GENERALLY OR IN THIS PARTICULAR SUB-FUND OR THE ABILITY OF ANY MSCI INDEX TO TRACK CORRESPONDING STOCK MARKET PERFORMANCE. MSCI OR ITS AFFILIATES ARE THE LICENSORS OF CERTAIN TRADEMARKS, SERVICE MARKS AND TRADE NAMES AND OF THE MSCI INDICES WHICH ARE DETERMINED, COMPOSED AND CALCULATED BY MSCI WITHOUT REGARD TO AMUNDI OR THIS SUB-FUND OR THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY.

NONE OF THE MSCI PARTIES HAS ANY OBLIGATION TO TAKE THE NEEDS OF THE AMUNDI, THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY INTO CONSIDERATION IN DETERMINING, COMPOSING OR CALCULATING THE MSCI INDICES. NONE OF THE MSCI PARTIES IS RESPONSIBLE FOR OR HAS PARTICIPATED IN DETERMINATION OF THE TIMING OF, PRICES AT, OR QUANTITIES OF THIS SUB-FUND TO BE ISSUED OR IN THE DETERMINATION OR CALCULATION OF THE EQUATION BY OR THE CONSIDERATION INTO WHICH THIS SUB-FUND IS REDEEMABLE. FURTHERMORE, NONE OF THE MSCI PARTIES HAS ANY OBLIGATION OR LIABILITY TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY IN CONNECTION WITH THE ADMINISTRATION, MARKETING OR OFFERING OF THIS SUB-FUND.

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# AMUNDI NASDAQ-100

## Objective and Investment Policy

### Objective

To track the performance of NASDAQ-100 Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

NASDAQ-100 Index is an equity index representative of securities issued by non-financial companies listed on the NASDAQ stock exchange, an American market which specifically includes American and non-American stocks.

The Index is a Total Return Index : dividends paid by the index constituents are included in the Index return.

- Index currency: US Dollar

- Index Composition

The Index reflects companies across major industry groups including computer hardware and software, telecommunications, retail/wholesale trade and biotechnology. It does not contain securities of financial companies including investment companies.
Each stock of the Index is weighted according to its market capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by Nasdaq.

The NASDAQ-100 Index is calculated by NASDAQ OMX using the official closing prices of the NASDAQ stock exchange on which the Index components are traded.

NASDAQ-100 Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: XNDX
Reuters: .XNDX

The performance tracked is the closing price of the NASDAQ-100 Index.

Nasdaq index methodology, composition, revision rules and additional information concerning the Index underlying components are available on indexes.nasdaqomx.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Equity | Management |
| Hedging risk (hedged share class) | Market |
| Index replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - DAILY HEDGED EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.25% | 0.10% |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.13% | 0.10% |
| UCITS ETF – USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.13% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI RUSSELL 2000

## Objective and Investment Policy

### Objective

To track the performance of Russell 2000 Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Russell 2000 Index is an equity index representative of 2,000 small cap securities traded in the US market.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar
- Index Composition

The Russell 2000 index is a sub-category of the Russell 3000 index, which represents approximately 99% of the US equity market.
The Russell 2000 Index includes the 2,000 smallest capitalisations in the US market taken from the Russell 3000 index.
The Russell 3000 Index excludes:
- securities whose market capitalisation is below USD 30 million;
- securities trading below USD 1;
- securities traded on the "Pink Quote" or on the "Bulletin Board" market;
- closed fund, "limited partnerships" and "Royalty Trusts", etc.;
- "Foreign Stocks and American Depositary Receipts" (ADRs);
- listed REITs and PTPs.

Each stock of the Index is weighted according to the free float-adjusted market capitalization.

- Index Revision

The Index rebalancing is planned annually.

- Index Publication

The Index is calculated and published by Russell.

The Russell 2000 Index is calculated using the official closing prices of stock exchanges where the Index components are traded.

Russell 2000 Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: RU20N30U
Reuters: .RUTNU

The performance tracked is the closing price of the Russell 2000 Index.

Russell index methodology, composition, revision rules and additional information concerning the Index underlying components are available on ftse.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**Plan d'Epargne en Actions (PEA) :** Eligible

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Investment fund |
| Derivatives | Management |
| Equity | Market |
| Index replication | Small and mid-cap stock |
| Indirect replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.25% | 0.10% |
| UCITS ETF – USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.25% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

“The Russell 2000 (the “Index”) is a trademark of Frank Russell Company (“Russell”) and have been licensed for use by Amundi Asset Management. “The AMUNDI RUSSELL 2000 is/are not in any way sponsored, endorsed, sold or promoted by Russell or the London Stock Exchange Group companies (“LSEG”) (together the “Licensor Parties”) and none of the Licensor Parties make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to (i) the results to be obtained from the use of the Index (upon which the AMUNDI RUSSELL 2000 is based), (ii) the figure at which the Index is said to stand at any particular time on any particular day or otherwise, or (iii) the suitability of the Index for the purpose to which it is being put in connection with the AMUNDI RUSSELL 2000. None of the Licensor Parties have provided or will provide any financial or investment advice or recommendation in relation to the Index to Amundi Asset Management or to its clients. The Index is calculated by Russell or its agent. None of the Licensor Parties shall be (a) liable (whether in negligence or otherwise) to any person for any error in the Index or (b) under any obligation to advise any person of any error therein.

# AMUNDI S&P 500

## Objective and Investment Policy

### Objective

To track the performance of S&P 500 Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

S&P500 Index is an equity index representative of the 500 leading securities by market capitalization traded in the USA.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar

- Index Composition

Each stock of the Index is weighted according to the free float-adjusted market capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

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

The S&P 500 Index is calculated by S&P using the official closing prices of stock exchanges on which the Index components are traded.

S&P 500 Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: SPTR500N
Reuters: .SPXNTR

The performance tracked is the closing price of the S&P 500 Index.

S&P index methodology, composition, revision rules and additional information concerning the Index underlying components are available on eu.spindices.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Equity | Management |
| Hedging risk (hedged share class) | Market |
| Index replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - DAILY HEDGED EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.18% | 0.10% |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.05% | 0.10% |
| UCITS ETF – USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.05% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

THE AMUNDI S&P 500 SUB-FUND 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 500 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 500, 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 500 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 FUND 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 500 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 500 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 500 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 500 OR ANY DATA INCLUDED THEREIN, EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.

# AMUNDI S&P 500 BUYBACK

## Objective and Investment Policy

### Objective

To track the performance of S&P 500 Buyback Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

S&P 500 Buyback Index is an equity index representative of the 100 leading companies of the S&P 500 Index with the highest buyback ratio over the last 12 months.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar

- Index Composition

The S&P 500 Buyback Index includes the 100 leading companies of the S&P 500 Index that have bought back their equities during the last 12 months. On each date that the Index is revised, a company equity buyback ratio is defined as being the cash amount paid by this company to buy back their own equities during the last 12 months divided by the amount of this company total capitalisation noted at the beginning of the last 12-month period.
The equities of the S&P 500 Buyback Index are equally weighted on each revision date of the Index.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

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

The S&P 500 Buyback Strategy Index is calculated using the official closing prices of stock exchanges where component securities are traded.

S&P 500 Buyback Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: SPBUYUN
Reuters: .SPBUYUN

The performance tracked is the closing price of the S&P 500 Buyback Index.

S&P index methodology, composition, revision rules and additional information concerning the Index underlying components are available on eu.spindices.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Investment fund |
| Derivatives | Management |
| Equity | Market |
| Index replication | Style |
| Indirect replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.05% | 0.10% |
| UCITS ETF – USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.05% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

THE AMUNDI S&P 500 BUYBACK SUB-FUND 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 500 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 500, 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 500 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 FUND 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 500 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 500 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 500 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 500 OR ANY DATA INCLUDED THEREIN, EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.

# AMUNDI S&P GLOBAL LUXURY

## Objective and Investment Policy

### Objective

To track the performance of S&P Global Luxury Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

S&P Global Luxury Index is an equity index comprised of 80 of the largest publicly traded companies engaged in the production or distribution of luxury goods or the provision of luxury services.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar

- Index Composition

The universe is comprised of stocks listed on developped and emerging markets. Each stock is is assigned a luxury exposure score based on its business description, revenue segment and market perception.
The luxury stocks are ranked in descending order of their total market capitalization and luxury exposure score. The top 80 becom index constituents. Each stock of the Index is weighted in function of the size of its capitalization and luxury exposure scores. No constituent represents more than 8% of the index.

- Index Revision

The Index rebalancing is planned annually.

- Index Publication

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

The S&P Global Luxury Index is calculated by S&P using the official closing prices of stock exchanges on which the Index components are traded.

S&P Global Luxury Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: SPGLGUN
Reuters: .SPGLGUNT

The performance tracked is the closing price of the S&P Global Luxury Index.

S&P index methodology, composition, revision rules and additional information concerning the Index underlying components are available on eu.spindices.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Equity | Management |
| Index replication | Market |

Listing market liquidity (ETF share class)

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.15% | 0.10% |
| UCITS ETF – USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.15% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

THE AMUNDI S&P GLOBAL LUXURY SUB-FUND 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 500 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 500, 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 500 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 FUND 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 500 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 500 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 500 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 500 OR ANY DATA INCLUDED THEREIN, EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.

# AMUNDI SMART CITY

## Objective and Investment Policy

### Objective

To track the performance of Solactive Smart City Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

The Index aims to reflect the performance of stocks of companies that operate in industries related to the development of tomorrow's cities. In particular, relevant companies are engaged in one of the following 6 Categories: Public Infrastructure, Technology, E-Commerce, Smart Home, Entertainment and Healthcare (each a "Category").

The Index is a Net Total Return Index: dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro
- Index Composition

As at 29 march 2019, 64 different industries are linked to the 6 Categories.
The stocks included in the Index have a primary listing in one of the countries that are part of the Developed and Emerging Markets as defined by the Solactive Country Classification (see https://www.solactive.com/documents/). Stocks which are listed on the Shanghai Stock Exchange or the Shenzhen Stock Exchange must be available for purchase and sale via the Northbound Stock Connect program.
Companies included in the Index must generate at least 50% of their annual revenues from one or multiple predefined industries relevant to the smart city theme.
For inclusion in the Index, the stocks must have a minimum Market Capitalization of EUR 1 billion and a minimum average daily value traded of at least EUR 5 million over 1 months and over 6 months prior to and including the selection day.
Furthermore, companies are screened according to their involvement in controversial weapons operations. If they present controversies or risks via-à-vis the United Nations Global Compact Principles (Norm-based Research), then they are excluded.
On each selection day, each of the Categories receives a weight which is equal to 100%divided by the number of Categories (6) in the Index.
Within each Category, components are weighted equally with a maximum individual weight of 2%.
In case there are less than 10 components in a Category, the additional weight that cannot be allocated to those components given the maximum weight of 2%, will be redistributed equally among all the other Index Categories.
The Index includes the small, mid and large capitalisation constituents.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by Solactive.

Solactive Smart City official indices are those calculated by Solactive using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

Solactive Smart City Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: SOLSCNTR
Reuters: .SOLSCNTR

The performance tracked is the closing price of the Solactive Smart City Index.

Solactive index methodology, composition, revision rules and additional information concerning the Index underlying components are available on solactive.de

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

**German Investment Tax Act :** At least 90% of the sub-fund’s net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund’s investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections “Techniques and Instruments on Securities Financing Transactions” and “Replication Methods for Index and UCITS ETF sub-funds” of this prospectus.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS".

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Equity | Management |
| Index replication | Market |

Listing market liquidity (ETF share class)

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.25% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

THE FINANCIAL INSTRUMENT IS NOT SPONSORED, PROMOTED, SOLD OR SUPPORTED IN ANY OTHER MANNER BY SOLACTIVE AG NOR DOES SOLACTIVE AG OFFER ANY EXPRESS OR IMPLICIT GUARANTEE OR ASSURANCE EITHER WITH REGARD TO THE RESULTS OF USING THE INDEX AND/OR INDEX TRADE MARK OR THE INDEX PRICE AT ANY TIME OR IN ANY OTHER RESPECT. THE INDEX IS CALCULATED AND PUBLISHED BY SOLACTIVE AG. SOLACTIVE AG USES ITS BEST EFFORTS TO ENSURE THAT THE INDEX IS CALCULATED CORRECTLY. IRRESPECTIVE OF ITS OBLIGATIONS TOWARDS THE ISSUER, SOLACTIVE AG HAS NO OBLIGATION TO POINT OUT ERRORS IN THE INDEX TO THIRD PARTIES INCLUDING BUT NOT LIMITED TO INVESTORS AND/OR FINANCIAL INTERMEDIARIES OF THE FINANCIAL INSTRUMENT. NEITHER PUBLICATION OF THE INDEX BY SOLACTIVE AG NOR THE LICENSING OF THE INDEX OR INDEX TRADE MARK FOR THE PURPOSE OF USE IN CONNECTION WITH THE FINANCIAL INSTRUMENT CONSTITUTES A RECOMMENDATION BY SOLACTIVE AG TO INVEST CAPITAL IN SAID FINANCIAL INSTRUMENT NOR DOES IT IN ANY WAY REPRESENT AN ASSURANCE OR OPINION OF SOLACTIVE AG WITH REGARD TO ANY INVESTMENT IN THIS FINANCIAL INSTRUMENT.

# AMUNDI SMART FACTORY

## Objective and Investment Policy

### Objective

To track the performance of Solactive Smart Factory Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

The Index aims to reflect the performance of stocks of companies that operate in industries related to the smart factory theme, i.e. the transformation of manufacturing and the industrial market in general through new technologies and innovations. In particular, relevant companies are engaged in one of the following 5 Categories: Advanced Robotics, Cloud & Big Data, Cyber Security, Augmented Reality & 3D Printing and the Internet of Things (IoT) (each a "Category").

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro
- Index Composition

As at 29 march 2019, 30 different industries are linked to the 5 Categories. The stocks included in the Index have a primary listing in one of the countries that are part of the Developed and Emerging Markets as defined by the Solactive Country Classification (see https://www.solactive.com/documents/). Stocks which are listed on the Shanghai Stock Exchange or the Shenzhen Stock Exchange must be available for purchase and sale via the Northbound Stock Connect program.

Companies included in the Index must generate at least 50% of their annual revenues from one or multiple predefined industries relevant to the smart factory theme.

For inclusion in the index, the stocks must have a minimum Market Capitalization of EUR 1 billion and a minimum average daily value traded of at least EUR 5 million over 1 months and over 6 months prior to and including the selection day.

Furthermore, the companies are screened according to their involvement in controversial weapons operations. If they present controversies or risks via-à-vis the United Nations Global Compact Principles (Norm-based Research), then they are excluded.

On each selection day, each of the Categories receives a weight which is equal to 100% divided by the number of categories (5) in the index.

Within each Category, components are weighted equally with a maximum individual weight of 2%.

In case there are less than 10 components in a category, the additional weight that cannot be allocated to those components given the maximum weight of 2%, will be redistributed equally among all the other Index Categories.

The Index includes the small, mid and large capitalisation constituents.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by Solactive.

Solactive Smart Factory official indices are those calculated by Solactive using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

Solactive Smart Factory Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: SOLSFN
Reuters: .SOLSFN

The performance tracked is the closing price of the Solactive Smart Factory Index.

Solactive index methodology, composition, revision rules and additional information concerning the Index underlying components are available on solactive.de

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

**German Investment Tax Act :** At least 90% of the sub-fund’s net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund’s investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections “Techniques and Instruments on Securities Financing Transactions” and “Replication Methods for Index and UCITS ETF sub-funds” of this prospectus.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS".

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Equity | Management |
| Index replication | Market |

Listing market liquidity (ETF share class)

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| **Risk management method** | Commitment |

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.25% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI STOXX EUROPE 600

## Objective and Investment Policy

### Objective

To track the performance of STOXX Europe 600 Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

STOXX® Europe 600 Index is an equity index representative of the 600 leading securities of European developed countries (as defined in the index methodology).

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro

- Index Composition

The STOXX Europe 600 Index includes equities that cover all economic sectors and are chosen for their level of market capitalisation, their liquidity and their sector weighting.
Each stock of the Index is weighted according to the free float-adjusted market capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by Stoxx.

The STOXX Europe 600 Index is calculated daily using the official closing prices of stock exchanges on which the Index components are traded.

STOXX Europe 600 Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: SXXR
Reuters: .STOXXR

The performance tracked is the closing price of the STOXX Europe 600 Index.

Stoxx index methodology, composition, revision rules and additional information concerning the Index underlying components are available on stoxx.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Investment fund |
| Derivatives | Management |
| Equity | Market |
| Index replication | Small and mid-cap stock |
| Indirect replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.08% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

STOXX and its licensors (the "Licensors") have no relationship to the Amundi Asset Management, other than the licensing of the STOXX Europe 600® and the related trademarks for use in connection with the AMUNDI STOXX EUROPE 600.
STOXX and its Licensors do not:

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- Recommend that any person invest in the AMUNDI STOXX EUROPE 600 or any other securities.
- Have any responsibility or liability for or make any decisions about the timing, amount or pricing of AMUNDI STOXX EUROPE 600.
- Have any responsibility or liability for the administration, management or marketing of the AMUNDI STOXX EUROPE 600.
- Consider the needs of the AMUNDI STOXX EUROPE 600 or the owners of the AMUNDI STOXX EUROPE 600 in determining, composing or calculating the STOXX Europe 600 or have any obligation to do so.

STOXX and its Licensors will not have any liability in connection with the AMUNDI STOXX EUROPE 600. Specifically,

- STOXX and its Licensors do not make any warranty, express or implied and disclaim any and all warranty about:
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- The accuracy or completeness of the STOXX Europe 600 and its data;
- The merchantability and the fitness for a particular purpose or use of the STOXX Europe 600® and its data;
- STOXX and its Licensors will have no liability for any errors, omissions or interruptions in the STOXX Europe 600® or its data;
- Under no circumstances will STOXX or its Licensors be liable for any lost profits or indirect, punitive, special or consequential damages or losses, even if STOXX or its Licensors knows that they might occur.

The licensing agreement between the Amundi Asset Management and STOXX is solely for their benefit and not for the benefit of the owners of the AMUNDI STOXX EUROPE 600 or any other third parties.

# AMUNDI STOXX GLOBAL ARTIFICIAL INTELLIGENCE

## Objective and Investment Policy

### Objective

To track the performance of STOXX AI Global Artificial Intelligence ADTV5 Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

The STOXX AI Global Artificial Intelligence ADTV5 Index is an equity index comprised of companies from a wide range of industries that invest heavily in the development of new Artificial Intelligence (AI) technologies. These companies are considered to be well-positioned to benefit from the increased adoption of AI technologies.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro

- Index Composition

The universe of the STOXX AI Global Artificial Intelligence ADTV5 Index comprises stocks from the STOXX Developed and Emerging Total Market index.
The STOXX Developed and Emerging Total Market index covers 95% of the free-float market capitalization of the Developed and Emerging Countries.
The stocks are selected according to the number of AI patents they have been awarded on. Two metrics relevant to a company's involvement in the field of Artificial Intelligence are computed:
- AI Intellectual Property Exposure : defined as the ratio of the number of AI patents awarded to a company over the most recent 3-year period to the total number of patents awarded to that company over the same period. It provides an indication of the importance of AI research and applications to the overall activities of each company.
- AI Contribution : defined as the ratio of the number of AI patents awarded to a company over the most recent 3-year period to the total number of AI patents awarded to all companies in the index Universe. It provides an indication of the importance of each company's AI research and applications to the overall AI-related activities of companies in the index Universe.
The companies in the STOXX AI Global Artificial Intelligence ADTV5 Index universe are screened according to the following criteria (in order):
- Exposure: companies which fall above the 25th percentile in both measures mentioned above (AI Intellectual Property Exposure and AI Contribution) will be included in the index. For the purposes of calculating the 25th percentile of each measure, companies with a value of zero in that measure will be ignored.

- Minimum liquidity: 3-month average daily trading value (ADTV) greater than 5,000,000 EUR.
- Multiple share lines: in case a company is present with multiple listings in an index, only the most liquid share line will be kept.
The equities of the index are equally-weighted.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by Stoxx.

The STOXX AI Global Artificial Intelligence ADTV5 Index is calculated daily using the official closing prices of stock exchanges on which the Index components are traded.

Stoxx official indices are calculated using:
- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

STOXX AI Global Artificial Intelligence ADTV5 Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: STXAA5R
Reuters: .STXAA5R

The performance tracked is the closing price of the STOXX AI Global Artificial Intelligence ADTV5 Index.

Stoxx index methodology, composition, revision rules and additional information concerning the Index underlying components are available on stoxx.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS".

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Indirect replication |
| Derivatives | Investment fund |
| Equity | Management |
| Index replication | Market |

Listing market liquidity (ETF share class)

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.25% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

STOXX and its licensors (the “Licensors”) have no relationship to the Amundi Asset Management, other than the licensing of the STOXX AI Global Artificial Intelligence ADTV5® and the related trademarks for use in connection with the AMUNDI STOXX GLOBAL ARTIFICIAL INTELLIGENCE.
STOXX and its Licensors do not:

- Sponsor, endorse, sell or promote the AMUNDI STOXX GLOBAL ARTIFICIAL INTELLIGENCE.
- Recommend that any person invest in the AMUNDI STOXX GLOBAL ARTIFICIAL INTELLIGENCE or any other securities.
- Have any responsibility or liability for or make any decisions about the timing, amount or pricing of AMUNDI STOXX GLOBAL ARTIFICIAL INTELLIGENCE.
- Have any responsibility or liability for the administration, management or marketing of the AMUNDI STOXX GLOBAL ARTIFICIAL INTELLIGENCE.
- Consider the needs of the AMUNDI STOXX GLOBAL ARTIFICIAL INTELLIGENCE or the owners of the AMUNDI STOXX GLOBAL ARTIFICIAL INTELLIGENCE in determining, composing or calculating the STOXX AI Global Artificial Intelligence ADTV5 or have any obligation to do so.

STOXX and its Licensors will not have any liability in connection with the AMUNDI STOXX GLOBAL ARTIFICIAL INTELLIGENCE. Specifically,

- STOXX and its Licensors do not make any warranty, express or implied and disclaim any and all warranty about:
- The results to be obtained by the AMUNDI STOXX GLOBAL ARTIFICIAL INTELLIGENCE, the owner of the AMUNDI STOXX GLOBAL ARTIFICIAL INTELLIGENCE or any other person in connection with the use of the STOXX AI Global Artificial Intelligence ADTV5 and the data included in the STOXX AI Global Artificial Intelligence ADTV5®;
- The accuracy or completeness of the STOXX AI Global Artificial Intelligence ADTV5 and its data;
- The merchantability and the fitness for a particular purpose or use of the STOXX AI Global Artificial Intelligence ADTV5® and its data;
- STOXX and its Licensors will have no liability for any errors, omissions or interruptions in the STOXX AI Global Artificial Intelligence ADTV5® or its data;
- Under no circumstances will STOXX or its Licensors be liable for any lost profits or indirect, punitive, special or consequential damages or losses, even if STOXX or its Licensors knows that they might occur.

The licensing agreement between the Amundi Asset Management and STOXX is solely for their benefit and not for the benefit of the owners of the AMUNDI STOXX GLOBAL ARTIFICIAL INTELLIGENCE or any other third parties.

# AMUNDI TOBAM MAXIMUM DIVERSIFICATION ALL WORLD[1]

## Objective and Investment Policy

### Objective

To track the performance of TOBAM Maximum Diversification All World Index ("the Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

TOBAM Maximum Diversification All World Index is an equity index made of equities from the universe of small, mid and large-cap markets of developed and emerging countries. Its objective is to generate a higher return than the universe of large, mid and small-cap developed and emerging market equities (Global universe) weighted by market capitalization. This objective is achieved by maximizing the diversification of the index portfolio composition. The index applies a security selection filter to this Global Universe and a specific weighting scheme.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar
- Index Composition

The Global Universe comprises large-, mid- and small-cap of developed and emerging market equities.
The parent Index is defined as the index including all the stocks from the Global Universe, weighted by their market capitalization.
In order to optimize the liquidity of the TOBAM Maximum Diversification All World Index, the securities selected within this Global Universe are those of companies in countries that:
- have a minimum free float adjusted market capitalization
- have a minimum 3 month median traded volume.
These minima are defined by region as detailed in the index methodology, available on www.tobam.fr
Any stock from a company listed in the SRI Exclusion blacklist, defined and published by TOBAM, is excluded from the Global Universe. The exclusion list of stocks for SRI reason is available on http://www.tobam.fr/maxdiv-indexes-exclusion/
A variance/covariance matrix is estimated for the Global Universe, based on the one year performance of each component.
The Diversification Ratio of the Index is defined by:

- the weighted average components volatility
- Divided by the index volatility (the index volatility is a function of the components weights, volatility and covariance).

The index components are selected and their weights are computed in order to maximize the Index Diversification Ratio.
The Diversification Ratio's maximization is performed under the following constraints.

(1) To be launched at a later date

Components weight constraints:

- The maximum weight for a stock is set as the lower of:
  - 1.5% for stocks from all countries except for the UK and Canada where the constraint is set at 3%
  - 20 times its weight in the Parent Index for stocks for developed countries, 10 times its weight in the Parent Index for stocks from the emerging countries

The sum of the absolute difference between the weight of each component of the parent index and its weight in the TOBAM Maximum Diversification All World Index is constrained at 50%.
Geographic constraints:

- The total weight of stocks from developed markets can't exceed by more than 5% its total weight in the Parent Index.
- The total weight of stocks from emerging markets can't exceed by more than 10% its total weight in the Parent Index.
- The total weight of stocks from each developed region (North America, developed Europe and developed Asia) can't exceed by more than 5% its respective total weight in the Parent Index

Any optimized weight lower than 0.01% is set at 0%. The discarded part of the allocation will be redistributed between the remaining stocks, proportionally to their respective weights. This particular procedure can cause an override of the other constraints.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated by Solactive and published by TOBAM.

TOBAM official indices are calculated using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

TOBAM Maximum Diversification All World Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: MDAWNU
Reuters: .MDAWNU

The performance tracked is the closing price of the TOBAM Maximum Diversification All World Index .

TOBAM index methodology, composition, revision rules and additional information concerning the Index underlying components are available on tobam.fr

## Management Process

The exposure to the Index will be achieved through a Direct Replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

**German Investment Tax Act :** At least 80% of the sub-fund’s net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the physical replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections “Techniques and Instruments on Securities Financing Transactions” and “Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** US Dollar

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Index replication |
| Derivatives | Investment fund |
| Emerging Market | Management |
| Equity | Market |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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
- understand the methodology of the Index

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 16:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day and also a bank business day in the USA and a full bank business day in Japan markets. Transaction settlement will occur three Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF DR | USD | USD 1,000,000 | 3.00% | 1.00% | 0.35% | 0.20% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI USA EQUITY MULTI SMART ALLOCATION SCIENTIFIC BETA

## Objective and Investment Policy

### Objective

To track the performance of Scientific Beta United States Multi-Beta Multi-Strategy Four-Factor ERC Index ("the Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Scientific Beta United States Multi-Beta Multi-Strategy Four-Factor ERC Index is an equity index made of equities from the universe of large and mid-cap USA markets. Its objective is to generate a higher return than the universe of large and mid-cap USA market equities (USA universe) weighted by market capitalization. The index applies several security selection filters to this USA Universe and several weighting systems to obtain a composition aiming to achieve this objective.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar
- Index Composition

The USA Universe comprises large and mid-cap market equities listed in the USA. In order to optimize the liquidity of the Scientific Beta United States Multi-Beta Multi-Strategy Four-Factor ERC Index, the securities selected within this USA Universe are those of USA companies that:

- have a recent history with the highest volume and frequency of trading and
- have the largest float market caps compared to all the securities in the underlying investment universe.

The securities of the companies used therefore comprise the Benchmark Universe, which includes 500 securities (hereinafter “the 500 securities”).

Four security selection filters are applied to the Benchmark Universe to create sub-indices:

- “Valuation” criterion: from the 500 securities in the Benchmark Universe, 50% of those with the lowest market valuations are selected, i.e. those with the highest valuation ratio (book value of the company divided by its market value)
- “Size” criterion: from the 500 securities in the Benchmark Universe, 50% of those with the smallest stock market capitalization are selected
- “Momentum” criterion: from the 500 securities in the Benchmark Universe, 50% of those with the highest returns over the 12 months preceding selection are selected (the return taken into account is equal to the performance of the security with dividends reinvested)
- “Volatility” criterion: from the 500 securities in the Benchmark Universe, 50% of those with the lowest volatility over the 12 months preceding selection are selected

Each of these four selections of 250 securities constitutes a sub-index.

Five weighting methods are applied to the securities comprising each of these four sub-indices:

- Maximum Deconcentration: strategy consisting of attributing an identical weighting to each constituent (equal weighting)
- Maximum Decorrelation: strategy consisting of attributing a weighting to each constituent calculated on the basis of a correlation matrix. The aim is to minimize the portfolio’s expected volatility assuming that the individual volatility of securities is identical
- Risk diversification (“Diversified Risk Weighted”) : strategy consisting of attributing a weighting to each constituent that enables it to contribute equally to the total risk of the sub-index measured by its historical volatility over the 12 months preceding selection
- Minimum Volatility (“Efficient Minimum Volatility”): strategy consisting of attributing a weighting to each constituent calculated on the basis of historical volatility and of its correlation with the other components over the 12 months preceding selection in order to minimize the portfolio’s expected volatility
- Maximization of the Sharpe ratio (“Efficient Maximum Sharpe ratio”): strategy consisting of attributing a weighting to each constituent based on its contribution to the expected Sharpe ratio. The constituents that contribute the most to the expected Sharpe ratio are weighted relatively higher than those that contribute the least to this objective. The Sharpe ratio measures the return compared to the risk taken, with risk measured by volatility over the 12 months preceding selection.

The weighting of securities in each of the four sub-indices is obtained by taking for each security the average weight obtained using the five weighting methods described above.

These four sub-indices used to establish the Scientific Beta United States Multi-Beta Multi-Strategy Four-Factor ERC Index are then weighted in accordance with the “equal risk contribution” method: this means that each sub-index must contribute equally to the relative risk measured using the tracking error compared to the Benchmark Universe weighted by market capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by ERI Scientific Beta ("SciBeta").

SciBeta official indices are those calculated by SciBeta using:

- the official closing prices of the stock exchanges on which the component securities are traded;
- the WM Reuters closing (16:00 GMT) exchange rates.

Scientific Beta United States Multi-Beta Multi-Strategy Four-Factor ERC Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:

Bloomberg: SBUXRHMN

Reuters: .SBUXRHMN.

The performance tracked is the closing price of the Scientific Beta United States Multi-Beta Multi-Strategy Four-Factor ERC Index

SciBeta index methodology, composition, revision rules and additional information concerning the Index underlying components are available on scientificbeta.com

## Management Process

The exposure to the Index will be achieved through an Indirect Replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

**German Investment Tax Act :** At least 90% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### Tracking Error

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

### Techniques and instruments on securities and Derivatives

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** US Dollar

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Currency | Investment fund |
| Derivatives | Management |
| Equity | Market |
| Index replication | Style |
| Indirect replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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
- are interested in investment growth in the long term while diversifying a portfolio by adding “Smart Beta” USA equity exposure

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 17:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF | USD | USD 1,000,000 | 3.00% | 1.00% | 0.23% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

Scientific Beta United States Multi-Beta Multi-Strategy Four-Factor ERC (THE “STRATEGY INDEX”) REFERENCED HEREIN IS THE PROPERTY OF EDHEC RISK INSTITUTE ASIA LTD (“ERIA”) AND HAS BEEN LICENSED FOR USE IN CONNECTION WITH AMUNDI USA EQUITY MULTI SMART ALLOCATION SCIENTIFIC BETA WITHIN THE FRAMEWORK OF ERI SCIENTIFIC BETA ACTIVITY. THE STRATEGY INDEX IS CALCULATED BY ERI SCIENTIFIC BETA ON THE BASIS OF THE EDHEC-RISK INSTITUTE METHODOLOGY.

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# AMUNDI PRIME EUROPE

## Objective and Investment Policy

### Objective

To track the performance of Solactive GBS Developed Markets Europe Large & Mid Cap EUR Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Solactive GBS Developed Markets Europe Large & Mid Cap EUR Index is an equity index representative of the large and mid-cap markets of the 15 developed European countries.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro
- Index Composition

The Index components are listed and traded in 15 developed European countries: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, the United Kingdom.
For each country, the Index components are ranked by Free Float Market Capitalization in descending order, and the equities corresponding to large and mid-cap are selected.
The Free Float Market capitalization is calculated as the multiplication of the shares outstanding in Free Float multiplied with the Trading Price of the share class as of the selection day.
Solactive GBS Developed Markets Europe Large & Mid Cap Index is the aggregate of the selected stocks on each country.
The stocks are weighted according to their Free Float Market Capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by Solactive.

Solactive GBS official indices are those calculated by Solactive using:
- the official closing prices of the stock exchanges on which the component securities are traded
- the WM Reuters closing (16:00 GMT) exchange rates.

Solactive GBS Developed Markets Europe Large & Mid Cap EUR Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: SEULMCEN
Reuters: .SEULMCEN

The performance tracked is the closing price of the Solactive GBS Developed Markets Europe Large & Mid Cap EUR Index.

Solactive index methodology, composition, revision rules and additional information concerning the Index underlying components are available on solactive.de

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

**German Investment Tax Act :** At least 60% of the sub-fund’s net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS".

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Investment fund |
| Derivatives | Management |
| Equity | Market |
| Index replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| **Risk management method** | Commitment |

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received) that is also a full bank business day in United Kingdom market and in Germany market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF DR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.03% | 0.02% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI PRIME EUROZONE

## Objective and Investment Policy

### Objective

To track the performance of Solactive Euro 50 Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Solactive Euro 50 Index is an equity index representative of the 50 largest companies in terms of free-float market cap in 10 Eurozone countries.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Euro
- Index Composition

The Index components are representative of the 50 largest companies in terms of free-float market capitalization, traded in Euro, in 10 Eurozone countries: Austria, Belgium, Finland, France, Germany, Ireland, Italy, Netherlands, Portugal, Spain.
The Free Float Market capitalization is calculated as the multiplication of the shares outstanding in Free Float multiplied with the Trading Price of the share class as of the selection day.
The stocks are weighted according to Free Float Market Capitalization subject to the weight constraints postulated in the European UCITS directive and commonly referred to as the "5/10/40 rule".

- Index Revision

The Index rebalancing is planned annually.

- Index Publication

The Index is calculated and published by Solactive.

Solactive Euro 50 Index is calculated daily using the official closing prices of the stock exchanges on which the Index components are traded.

Solactive Euro 50 Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: EURO50N
Reuters: .EURO50N

The performance tracked is the closing price of the Solactive Euro 50 Index.

Solactive index methodology, composition, revision rules and additional information concerning the Index underlying components are available on solactive.de

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index.

**Plan d'Epargne en Actions (PEA) :** Eligible

**German Investment Tax Act :** At least 65% of the sub-fund's net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds' costs.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS".

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Investment fund |
| Equity | Management |
| Index replication | Market |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| **Risk management method** | Commitment |

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received) that is also a full bank business day in France market and in Germany market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF DR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.03% | 0.02% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI PRIME GLOBAL

## Objective and Investment Policy

### Objective

To track the performance of Solactive GBS Developed Markets Large & Mid Cap USD Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Solactive GBS Developed Markets Large & Mid Cap USD Index is an equity index representative of the large and mid-cap markets across 23 developed countries.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar
- Index Composition

The Index components are listed and traded in 23 developed countries: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, the Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the United Kingdom, the United States of America.
For each country, the Index components are ranked by Free Float Market Capitalization in descending order, and the equities corresponding to large and mid-cap securities are selected.
The Free Float Market capitalization is calculated as the multiplication of the shares outstanding in Free Float multiplied with the Trading Price of the share class as of the selection day.
Solactive GBS Developed Markets Large & Mid Cap Index is the aggregate of the selected stocks on each country.
The stocks are weighted according to their Free Float Market Capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by Solactive.

Solactive GBS official indices are those calculated by Solactive using:
- the official closing prices of the stock exchanges on which the component securities are traded
- the WM Reuters closing (16:00 GMT) exchange rates.

Solactive GBS Developed Markets Large & Mid Cap USD Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: SDMLMCUN
Reuters: .SDMLMCUN

The performance tracked is the closing price of the Solactive GBS Developed Markets Large & Mid Cap USD Index.

Solactive index methodology, composition, revision rules and additional information concerning the Index underlying components are available on solactive.de

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

**German Investment Tax Act :** At least 60% of the sub-fund’s net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS".

**Sub-fund base currency :** US Dollar

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Investment fund |
| Derivatives | Management |
| Equity | Market |
| Index replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| **Risk management method** | Commitment |

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day and also a bank business day in USA market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF DR | USD | USD 1,000,000 | 3.00% | 1.00% | 0.03% | 0.02% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI PRIME JAPAN

## Objective and Investment Policy

### Objective

To track the performance of Solactive GBS Japan Large & Mid Cap Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Solactive GBS Japan Large & Mid Cap Index is an equity index representative of the large and mid-cap securities listed and traded in Japan.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: Japanese Yen

- Index Composition

The Index constituents are ranked by Free Float Market Capitalization in descending order, and are corresponding to large and mid-cap selected securities.
The Free Float Market Capitalization is calculated as the multiplication of the shares outstanding in Free Float multiplied with the Trading Price of the share class as of the selection day.
Each stock of the Index is weighted according to its Free Float Market Capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by Solactive.

Solactive GBS official indices are those calculated by Solactive using:
- the official closing prices of the stock exchanges on which the component securities are traded
- the WM Reuters closing (16:00 GMT) exchange rates.

Solactive GBS Japan Large & Mid Cap Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: SJPLMCN
Reuters: .SJPLMCN

The performance tracked is the closing price of the Solactive GBS Japan Large & Mid Cap Index.

Solactive index methodology, composition, revision rules and additional information concerning the Index underlying components are available on solactive.de

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

**German Investment Tax Act :** At least 60% of the sub-fund’s net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS".

**Sub-fund base currency :** Japanese Yen

### Investment Manager

Amundi Japan Ltd

### Sub-investment Manager

Amundi Japan Ltd.

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Investment fund |
| Derivatives | Management |
| Equity | Market |
| Index replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day and also a full bank business day in Japan market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF DR | JPY | USD 1,000,000 | 3.00% | 1.00% | 0.03% | 0.02% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI PRIME USA

## Objective and Investment Policy

### Objective

To track the performance of Solactive GBS United States Large & Mid Cap Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Solactive GBS United States Large & Mid Cap Index is an equity index representative of the large and mid-cap securities listed and traded in the United States of America.

The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return.

- Index currency: US Dollar
- Index Composition

The equities are ranked by Free Float Market Capitalization in descending order, and the equities corresponding to large and mid-cap securities are selected.
The Free Float Market capitalization is calculated as the multiplication of the shares outstanding in Free Float multiplied with the Trading Price of the share class as of the selection day.
The stocks are weighted according to their Free Float Market Capitalization.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by Solactive.

Solactive GBS official indices are those calculated by Solactive using:
- the official closing prices of the stock exchanges on which the component securities are traded
- the WM Reuters closing (16:00 GMT) exchange rates.

Solactive GBS United States Large & Mid Cap Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: SUSLMCN
Reuters: .SUSLMCN

The performance tracked is the closing price of the Solactive GBS United States Large & Mid Cap Index.

Solactive index methodology, composition, revision rules and additional information concerning the Index underlying components are available on solactive.de

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

**German Investment Tax Act :** At least 60% of the sub-fund’s net asset value is continuously invested in equities listed on a stock exchange or traded on an organized market. For the sake of clarity investments in Real Estate Investment Trusts (as such term is defined by the German Ministry of Finance) and UCITS or UCIs are not included in this percentage.

### 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS".

**Sub-fund base currency :** US Dollar

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

The Fund has high volatility due to its exposure to equity markets

| | |
|---|---|
| Currency | Investment fund |
| Derivatives | Management |
| Equity | Market |
| Index replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| **Risk management method** | Commitment |

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received) that is also a bank business day in USA market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF DR | USD | USD 1,000,000 | 3.00% | 1.00% | 0.03% | 0.02% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI INDEX BARCLAYS EURO CORP BBB 1-5

## Objective and Investment Policy

### Objective

To track the performance of Bloomberg Barclays Euro Corporate BBB 1-5 Year Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Bloomberg Barclays Euro Corporate BBB 1-5 Year Index is a bond index representative of the investment grade, euro-denominated, fixed-rate corporate BBB rated bond market with a remaining maturity between 1 and 5 years.

The Index is a Total Return Index : the coupons paid by the index constituents are included in the index return.

- Index currency: Euro
- Index Composition

The securities composing the Index are BBB rated, euro-denominated, fixe-rated corporate bonds publicly issued with a remaining maturity between 1 and 5 years and a minimum par amount outstanding of EUR 300 million. Securities must be rated between Baa1 and Baa3 using the middle rating of Moodys, S&P and Fitch; when a rating from only two agencies is available, the lower is used; when only one agency rates a bond, that rating is used. In cases where explicit bond level ratings may not be available, other sources may be used to classify securities by credit quality. Inclusion in the Index is based on the currency denomination of a bond and not the country of risk of the issuer. Bloomberg Barclays Euro Corporate BBB 1-5 Year Index is a subset of the Bloomberg Barclays Euro Corporate Index.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by Bloomberg Barclays .

The Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:

Bloomberg: BBCRTREU

Reuters: .BCEUCBBB15.

The performance tracked by the Index is the close of business in the local markets that compose the index. Prices used in the Index calculation are bid prices. New corporate issues entering the index Euro Corporate Index are priced on the offer side, and are priced at bid thereafter.

Bloomberg Barclays index methodology, composition, revision rules and additional information concerning the Index underlying components are available on bloombergindices.com

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents.

The sub-fund intends to implement a sampled replication model in order to track the performance of the Index and it is therefore not expected that the sub-fund will hold each and every underlying component of the Index at all times or hold them in the same proportion as their weightings in the Index. The sub-fund may also hold some securities which are not underlying components of the Index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the sub-fund SICAV and the return of the index. In normal market conditions, it is anticipated that the sub-fund SICAV 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Investment fund |
| Derivatives | Management |
| Index replication | Market |
| Interest rate | Sampling index replication |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

**Risk management method** Commitment

## Planning Your Investment

Designed for Investors who understand the risks of the sub-fund and plan to invest for at least 4 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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received) that is also a full bank business day in Germany market and in United Kingdom market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| AE | EUR | - | 4.50% | 1.00% | 0.25% | 0.10% |
| IE | EUR | USD 500,000 | 2.50% | 1.00% | 0.10% | 0.10% |
| UCITS ETF DR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.10% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER:

**Société Générale Corporate and Investment Banking**

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# AMUNDI INDEX BARCLAYS GLOBAL AGG 500M

## Objective and Investment Policy

### Objective

To track the performance of Bloomberg Barclays Global Aggregate (500 Million) Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Bloomberg Barclays Global Aggregate (500 Million) Index is a bond index representative of the global investment grade fixed-rate debt markets from both developed and emerging markets issuers.

The Index is a Total Return Index : the coupons paid by the index constituents are included in the index return.

- Index currency: US Dollar
- Index Composition

The securities composing the Index are rated Investment Grade (using middle rating of Moodys, S&P and Fitch) and have at least one year until final maturity. The Index is a multicurrency benchmark which is including treasury, government-related, corporate and securitized fixed-rate (including MBS and ABS) with minimal amount outstanding of EUR 500 million.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by Bloomberg Barclays .

Bloomberg Barclays Global Aggregate (500 Million) Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:

Bloomberg: LGA5TRUU

Reuters: LGA5TRUU=BARL.

The performance tracked by the Index is the close of business in the local markets that compose the index. Prices used in the Index calculation are bid prices. Euro and Sterling Treasury bonds use mid prices.

Bloomberg Barclays index methodology, composition, revision rules and additional information concerning the Index underlying components are available on bloombergindices.com

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents.

The sub-fund intends to implement a sampled replication model in order to track the performance of the Index and it is therefore not expected that the sub-fund will hold each and every underlying component of the Index at all times or hold them in the same proportion as their weightings in the Index. The sub-fund may also hold some securities which are not underlying components of the Index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the sub-fund SICAV and the return of the index. In normal market conditions, it is anticipated that the sub-fund SICAV 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** US Dollar

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Investment fund |
| Currency | Management |
| Derivatives | Market |
| Index replication | MBS/ABS/TBA |
| Interest rate | Sampling index replication |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

**Risk management method** Commitment

## Planning Your Investment

Designed for Investors who understand the risks of the sub-fund and plan to invest for at least 4 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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day and also a full bank business day in France market and in USA market, and in Germany market and in Japan market and in United Kingdom market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| AE | EUR | - | 4.50% | 1.00% | 0.25% | 0.10% |
| IE | EUR | USD 500,000 | 2.50% | 1.00% | 0.10% | 0.10% |
| UCITS ETF DR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.03% | 0.07% |
| UCITS ETF DR - EUR HEDGED | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.03% | 0.07% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER:

**Société Générale Corporate and Investment Banking**

## Index provider disclaimer

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Additionally, Amundi Asset Manager of AMUNDI INDEX BARCLAYS GLOBAL AGG 500M may for itself execute transaction(s) with Barclays in or relating to the Bloomberg Barclays Global Aggregate (500 Million) Index in connection with AMUNDI INDEX BARCLAYS GLOBAL AGG 500M . Investors acquire AMUNDI INDEX BARCLAYS GLOBAL AGG 500M from Amundi Asset Manager and investors neither acquire any interest in Bloomberg Barclays Global Aggregate (500 Million) Index nor enter into any relationship of any kind whatsoever with Bloomberg or Barclays upon making an investment in AMUNDI INDEX BARCLAYS GLOBAL AGG 500M . The AMUNDI INDEX BARCLAYS GLOBAL AGG 500M are not sponsored, endorsed, sold or promoted by Bloomberg or Barclays. Neither Bloomberg nor Barclays makes any representation or warranty, express or implied, regarding the advisability of investing in the AMUNDI INDEX BARCLAYS GLOBAL AGG 500M or the advisability of investing in securities generally or the ability of the Bloomberg Barclays Global Aggregate (500 Million) Index to track corresponding or relative market performance. Neither Bloomberg nor Barclays has passed on the legality or suitability of the AMUNDI INDEX BARCLAYS GLOBAL AGG 500M with respect to any person or entity. Neither Bloomberg nor Barclays is responsible for or has participated in the determination of the timing of, prices at, or quantities of the AMUNDI INDEX BARCLAYS GLOBAL AGG 500M to be issued. Neither Bloomberg nor Barclays has any obligation to take the needs of the Issuer or the owners of the AMUNDI INDEX BARCLAYS GLOBAL AGG 500M or any other third party into consideration in determining, composing or calculating the Bloomberg Barclays Global Aggregate (500 Million) Index. Neither Bloomberg nor Barclays has any obligation or liability in connection with administration, marketing or trading of the AMUNDI INDEX BARCLAYS GLOBAL AGG 500M .

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# AMUNDI INDEX BARCLAYS US CORP BBB 1-5

## Objective and Investment Policy

### Objective

To track the performance of Bloomberg Barclays US Corporate BBB 1-5 Year Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Bloomberg Barclays US Corporate BBB 1-5 Year Index is a bond index representative of the investment grade, fixed-rate, taxable, corporate BBB rated, USD denominated securities with a maturity between 1 and 5 years.

The Index is a Total Return Index : the coupons paid by the index constituents are included in the index return.

- Index currency: US Dollar

- Index Composition

The securities composing the Index are SEC-registered, BBB rated USD denominated bonds publicly issued with a remaining maturity between 1 and 5 years and a minimum par amount outstanding of USD 250 million. The US Corporate BBB 1-5 Year Index is a subset of the Bloomberg Barclays US Corporate Index. Securities must be rated between Baa1 and Baa3 using the middle rating of Moodys, S&P and Fitch; when a rating from only two agencies is available, the lower is used; when only one agency rates a bond, that rating is used. In cases where explicit bond level ratings may not be available, other sources may be used to classify securities by credit quality.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by Bloomberg Barclays .

Bloomberg Barclays US Corporate BBB 1-5 Year Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:

Bloomberg: BCRBTRUU

Reuters: .BCUSCBBB15.

The performance tracked by the Index is the close of business in the local markets that compose the index. Prices used in the index calculation are bid prices. The initial price for new corporate issues entering the US Corporate index is offer price; after the first month the bid price is used.

Bloomberg Barclays index methodology, composition, revision rules and additional information concerning the Index underlying components are available on bloombergindices.com

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents.

The sub-fund intends to implement a sampled replication model in order to track the performance of the Index and it is therefore not expected that the sub-fund will hold each and every underlying component of the Index at all times or hold them in the same proportion as their weightings in the Index. The sub-fund may also hold some securities which are not underlying components of the Index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the sub-fund SICAV and the return of the index. In normal market conditions, it is anticipated that the sub-fund SICAV 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** US Dollar

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Investment fund |
| Derivatives | Management |
| Index replication | Market |
| Interest rate | Sampling index replication |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

**Risk management method** Commitment

## Planning Your Investment

Designed for Investors who understand the risks of the sub-fund and plan to invest for at least 4 years.

The sub-fund may appeal to investors who:

- are interested in investment growth in the long term
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**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| AE | EUR | - | 4.50% | 1.00% | 0.25% | 0.10% |
| IE | EUR | USD 500,000 | 2.50% | 1.00% | 0.10% | 0.10% |
| UCITS ETF DR | USD | USD 1,000,000 | 3.00% | 1.00% | 0.10% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER:

**Société Générale Corporate and Investment Banking**

## Index provider disclaimer

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Neither Barclays Bank PLC, Barclays Capital Inc., nor any affiliate (collectively “Barclays”) nor Bloomberg is the issuer or producer of AMUNDI INDEX BARCLAYS US CORP BBB 1-5 and neither Bloomberg nor Barclays has any responsibilities, obligations or duties to investors in AMUNDI INDEX BARCLAYS US CORP BBB 1-5. The Bloomberg Barclays US Corporate BBB 1-5 Year Index is licensed for use by Amundi Asset Management as the Issuer of AMUNDI INDEX BARCLAYS US CORP BBB 1-5. The only relationship of Bloomberg and Barclays with the Issuer in respect of Bloomberg Barclays US Corporate BBB 1-5 Year Index is the licensing of the Bloomberg Barclays US Corporate BBB 1-5 Year Index, which is determined, composed and calculated by BISL, or any successor thereto, without regard to the Issuer or the AMUNDI INDEX BARCLAYS US CORP BBB 1-5 or the owners of the AMUNDI INDEX BARCLAYS US CORP BBB 1-5.

Additionally, Amundi Asset Manager of AMUNDI INDEX BARCLAYS US CORP BBB 1-5 may for itself execute transaction(s) with Barclays in or relating to the Bloomberg Barclays US Corporate BBB 1-5 Year Index in connection with AMUNDI INDEX BARCLAYS US CORP BBB 1-5. Investors acquire AMUNDI INDEX BARCLAYS US CORP BBB 1-5 from Amundi Asset Manager and investors neither acquire any interest in Bloomberg Barclays US Corporate BBB 1-5 Year Index nor enter into any relationship of any kind whatsoever with Bloomberg or Barclays upon making an investment in AMUNDI INDEX BARCLAYS US CORP BBB 1-5. The AMUNDI INDEX BARCLAYS US CORP BBB 1-5 are not sponsored, endorsed, sold or promoted by Bloomberg or Barclays. Neither Bloomberg nor Barclays makes any representation or warranty, express or implied, regarding the advisability of investing in the AMUNDI INDEX BARCLAYS US CORP BBB 1-5 or the advisability of investing in securities generally or the ability of the Bloomberg Barclays US Corporate BBB 1-5 Year Index to track corresponding or relative market performance. Neither Bloomberg nor Barclays has passed on the legality or suitability of the AMUNDI INDEX BARCLAYS US CORP BBB 1-5 with respect to any person or entity. Neither Bloomberg nor Barclays is responsible for or has participated in the determination of the timing of, prices at, or quantities of the AMUNDI INDEX BARCLAYS US CORP BBB 1-5 to be issued. Neither Bloomberg nor Barclays has any obligation to take the needs of the Issuer or the owners of the AMUNDI INDEX BARCLAYS US CORP BBB 1-5 or any other third party into consideration in determining, composing or calculating the Bloomberg Barclays US Corporate BBB 1-5 Year Index. Neither Bloomberg nor Barclays has any obligation or liability in connection with administration, marketing or trading of the AMUNDI INDEX BARCLAYS US CORP BBB 1-5.

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# AMUNDI INDEX BARCLAYS US GOV INFLATION-LINKED BOND[1]

## Objective and Investment Policy

### Objective

To track the performance of Bloomberg Barclays Capital US Government Inflation-Linked Bond Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Bloomberg Barclays Capital US Government Inflation-Linked Bond Index measures the performance of the US Treasury Inflation Protected Securities (TIPS) market.

The Index is a Total Return Index : the coupons paid by the index constituents are included in the index return.

- Index currency: US Dollar

- Index Composition

The securities composing the Index are securities issued by the US Government, denominated in USD and pay coupon and principal in USD. Bonds must be capital indexed and linked to a domestic inflation index. The Bloomberg Barclays Capital US Government Inflation-Linked Bond Index is subset of the flagship Bloomberg Barclays World Government Inflation-Linked Bond (WGILB) Index. US TIPS represent the largest component of the Bloomberg Barclays World Government Inflation-Linked Bond Index. The Bloomberg Barclays Capital US Government Inflation-Linked Bond Index includes the total amount outstanding of each TIPS and does not adjust for amounts held in the Federal Reserve System Open Market (SOMA) Account. The issue size must be equal to or in excess of USD 500 million and bonds must have a minimum remaining life of at least one year.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by Bloomberg Barclays .

Bloomberg Barclays Capital US Government Inflation-Linked Bond Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:

Bloomberg: BCIT1T

Reuters: BCIT1T=BARL.

The performance tracked by the Index is the close of business in the local markets that compose the index. Prices used in the Index calculation are mid-market prices.

Bloomberg Barclays index methodology, composition, revision rules and additional information concerning the Index underlying components are available on bloombergindices.com

(1) This sub-fund is not an index-tracking sub-fund within the meaning of the article 44 of the Law dated December 17, 2010

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in inflation linked bonds representing the Index constituents in a proportion extremely close to their proportion in the index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the sub-fund SICAV and the return of the index. In normal market conditions, it is anticipated that the sub-fund SICAV 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** US Dollar

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Interest rate |
| Currency | Investment fund |
| Derivatives | Management |
| Index replication | Market |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

**Risk management method** Commitment

## Planning Your Investment

Designed for Investors who understand the risks of the sub-fund and plan to invest for at least 4 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

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**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| AE | EUR | - | 4.50% | 1.00% | 0.25% | 0.10% |
| IE | EUR | USD 500,000 | 2.50% | 1.00% | 0.10% | 0.10% |
| UCITS ETF DR | USD | USD 1,000,000 | 3.00% | 1.00% | 0.06% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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## MAIN MARKET MAKER:

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Additionally, Amundi Asset Manager of AMUNDI INDEX BARCLAYS US GOV INFLATION-LINKED BOND may for itself execute transaction(s) with Barclays in or relating to the Bloomberg Barclays Capital US Government Inflation-Linked Bond Index in connection with AMUNDI INDEX BARCLAYS US GOV INFLATION-LINKED BOND. Investors acquire AMUNDI INDEX BARCLAYS US GOV INFLATION-LINKED BOND from Amundi Asset Manager and investors neither acquire any interest in Bloomberg Barclays Capital US Government Inflation-Linked Bond Index nor enter into any relationship of any kind whatsoever with Bloomberg or Barclays upon making an investment in AMUNDI INDEX BARCLAYS US GOV INFLATION-LINKED BOND. The AMUNDI INDEX BARCLAYS US GOV INFLATION-LINKED BOND are not sponsored, endorsed, sold or promoted by Bloomberg or Barclays. Neither Bloomberg nor Barclays makes any representation or warranty, express or implied, regarding the advisability of investing in the AMUNDI INDEX BARCLAYS US GOV INFLATION-LINKED BOND or the advisability of investing in securities generally or the ability of the Bloomberg Barclays Capital US Government Inflation-Linked Bond Index to track corresponding or relative market performance. Neither Bloomberg nor Barclays has passed on the legality or suitability of the AMUNDI INDEX BARCLAYS US GOV INFLATION-LINKED BOND with respect to any person or entity. Neither Bloomberg nor Barclays is responsible for or has participated in the determination of the timing of, prices at, or quantities of the AMUNDI INDEX BARCLAYS US GOV INFLATION-LINKED BOND to be issued. Neither Bloomberg nor Barclays has any obligation to take the needs of the Issuer or the owners of the AMUNDI INDEX BARCLAYS US GOV INFLATION-LINKED BOND or any other third party into consideration in determining, composing or calculating the Bloomberg Barclays Capital US Government Inflation-Linked Bond Index. Neither Bloomberg nor Barclays has any obligation or liability in connection with administration, marketing or trading of the AMUNDI INDEX BARCLAYS US GOV INFLATION-LINKED BOND.

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# AMUNDI INDEX BREAKEVEN INFLATION USD 10Y[1]

## Objective and Investment Policy

### Objective

To track the performance of iBoxx USD 10-Year Breakeven Inflation (Futures) Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

iBoxx USD 10-Year Breakeven Inflation (Futures) is a bond index which aims to provide an exposure to U.S. 10-year breakeven inflation by entering into long positions in U.S Treasury Inflation-Protected Securities (TIPS) with an average maturity of 10 years, and a short position in the Ultra 10-Year Treasury Note futures contract.
The U.S. 10-year breakeven inflation is estimated by the yield spread between the long TIPS position and the short futures contract position, it is also considered by the market as a measure of the expected consumer prices inflation for the next following 10 years in the USA.
The Index performance should be in theory equal to the variation of the U.S. 10-year breakeven inflation multiplied by the TIPS portfolio's average modified duration. But, due to technical factors such as a mispricing of the TIPS, the observed index performance could be different from the theoretical performance.
The Index performance is also not designed to measure the realized consumer prices inflation.

The Index is a Total Return Index: the coupons paid by the index constituents are included in the index return.

- Index currency: US Dollar

- Index Composition

The Index has long positions in a portfolio of 8 U.S. Treasury Inflation-Protected Securities (TIPS), with a remaining maturity close to 10 years, and short position in the Ultra 10-Year Treasury Note futures contract.
The Treasury Inflation-Protected Securities (TIPS) must have a minimum oustanding amount of USD 5 billion, a maximum age of 20 years, and a remaining maturity between 6 and 14 years.
The 8 TIPS with the lowest distance to 10 years maturity are selected. The number of TIPS can be lowered to 6 if the number of eligible bonds is lower than 8.
The TIPS are weighted according to their market capitalization, with a cap at 30%.
The number of the Ultra 10-Year Treasury Note futures contracts sold in the short position is defined in order to have an index global modified duration close to zero.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by Markit iBoxx.

iBoxx USD 10-Year Breakeven Inflation (Futures) Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: IBXXUTBI
Reuters: .IBXXUTBI

The performance tracked by the Index is the 15:00 fixing (New York time).
Prices used in the Index calculation are mid prices for US TIPS and settlement prices for futures.

Markit iBoxx index methodology, composition, revision rules and additional information concerning the Index underlying components are available on markit.com

(1) This sub-fund is not an index-tracking sub-fund within the meaning of the article 44 of the Law dated December 17, 2010

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

### 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS".

**Sub-fund base currency :** US Dollar

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Interest rate |
| Currency | Investment fund |
| Derivatives | Management |
| Index replication | Market |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

### Risk management method

Commitment

## Planning Your Investment

Designed for Investors who understand the risks of the sub-fund and plan to invest for at least 4 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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received) that is also a full bank business day in USA market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF DR | USD | USD 1,000,000 | 3.00% | 1.00% | 0.06% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **Société Générale Corporate and Investment Banking**

## Index provider disclaimer

The iBoxx USD 10-Year Breakeven Inflation (Futures) (the “Index”) referenced herein is the property of Markit Indices Limited. (“Index Sponsor”) and has been licensed for use in connection with AMUNDI INDEX BREAKEVEN INFLATION USD 10Y. Each party acknowledges and agrees that AMUNDI INDEX BREAKEVEN INFLATION USD 10Y is not sponsored, endorsed or promoted by the Index Sponsor. The Index Sponsor makes no representation whatsoever, whether express or implied, and hereby expressly disclaims all warranties (including, without limitation, those of merchantability or fitness for a particular purpose or use), with respect to the Index or any data included therein or relating thereto, and in particular disclaim any warranty either as to the quality, accuracy and/or completeness of the Index or any data included therein, the results obtained from the use of the Index and/or the composition of the Index at any particular time on any particular date or otherwise and/or the creditworthiness of any entity, or the likelihood of the occurrence of a credit event or similar event (however defined) with respect to an obligation, in the Index at any particular time on any particular date or otherwise. The Index Sponsor shall not be liable (whether in negligence or otherwise) to the parties or any other person for any error in the Index, and the Index Sponsor is under no obligation to advise the parties or any person of any error therein.
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# AMUNDI INDEX EURO AGG CORPORATE SRI

## Objective and Investment Policy

### Objective

To track the performance of Bloomberg Barclays MSCI Euro Corporate SRI Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Bloomberg Barclays MSCI Euro Corporate SRI Index is a bonds index, representative of the corporate fixed-rate investment grade Euro denominated securities, that negatively screens issuers that are involved in alcohol, tobacco, gambling, military weapons, nuclear power, adult entertainment, civilian firearms, and genetically modified organisms.

The Index is a Total Return Index : the coupons paid by the index constituents are included in the index return.

- Index currency: Euro
- Index Composition

Bloomberg Barclays MSCI Euro Corporate SRI Index is a bonds index, representative of the corporate fixed-rate investment grade Euro denominated securities, that negatively screens issuers that are involved in alcohol, tobacco, gambling, military weapons, nuclear power, adult entertainment, civilian firearms, and genetically modified organisms.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by Bloomberg Barclays .

Bloomberg Barclays MSCI Euro Corporate SRI Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:

Bloomberg: RECMTREU

Reuters: .BCMSCIECOR.

The performance tracked by the Index is the 17:15 fixing (Paris time). Prices used in the Index calculation are bid prices.

Bloomberg Barclays index methodology, composition, revision rules and additional information concerning the Index underlying components are available on bloombergindices.com

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents.

The sub-fund intends to implement a sampled replication model in order to track the performance of the Index and it is therefore not expected that the sub-fund will hold each and every underlying component of the Index at all times or hold them in the same proportion as their weightings in the Index. The sub-fund may also hold some securities which are not underlying components of the Index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the sub-fund SICAV and the return of the index. In normal market conditions, it is anticipated that the sub-fund SICAV 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Investment fund |
| Currency | Management |
| Derivatives | Market |
| Index replication | Sampling index replication |
| Interest rate | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

**Risk management method** Commitment

## Planning Your Investment

Designed for Investors who understand the risks of the sub-fund and plan to invest for at least 4 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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received) that is also a full bank business day in Germany market and in United Kingdom market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| AE | EUR | - | 4.50% | 1.00% | 0.20% | 0.15% |
| IE | EUR | USD 500,000 | 2.50% | 1.00% | 0.10% | 0.05% |
| UCITS ETF DR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.06% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER:

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# AMUNDI INDEX EURO CORPORATE SRI 0-3 Y

## Objective and Investment Policy

### Objective

To track the performance of Bloomberg Barclays MSCI Euro Corporate ESG BB+ Sustainability SRI 0-3 Year Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Bloomberg Barclays MSCI Euro Corporate ESG BB+ Sustainability SRI 0-3 Year Index is a bond index representative of the investment grade, euro-denominated bonds universe that follows the rules of the Bloomberg Barclays Euro Aggregate Corporate Index with a remaining maturity constraint of 0 & 3 years and applies additional sector and ESG criteria for security eligibility. The Index excludes issuers with MSCI ESG Ratings of B or CCC, and issuers with no ESG rating, and issuers that are involved in business activities that are restricted because they are inconsistent with certain values-based business involvement criteria, including activities related to controversial military weapons, and those issuers with a "red" MSCI ESG Impact Monitor Score.

The Index is a Total Return Index: the coupons paid by the index constituents are included in the index return.

- Index currency: Euro
- Index Composition

The securities composing the Index are euro-denominated, fixe-rated corporate bonds publicly issued with a remaining maturity between 1 months and 3 years at the end of each month and a minimum per amount outstanding of EUR 300 million. Securities must be rated investment grade using the middle rating of Moodys, S&P and Fitch; when a rating from only two agencies is available, the lower is used; when only one agency rates a bond, that rating is used. In cases where explicit bond level ratings may not be available, other sources may be used to classify securities by credit quality. Inclusion in the Index is based on the currency denomination of a bond and not the country of risk of the issuer. The securities composing the Index must have an ESG rating of BB or higher.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by Bloomberg Barclays.

The Index is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: I34717EU
Reuters: .BCMSCIEC

The performance tracked by the Index is the 17:15 fixing (Paris time). Prices used in the Index calculation are bid prices.

Bloomberg Barclays index methodology, composition, revision rules and additional information concerning the Index underlying components are available on bloombergindices.com

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents.

The sub-fund intends to implement a sampled replication model in order to track the performance of the Index and it is therefore not expected that the sub-fund will hold each and every underlying component of the Index at all times or hold them in the same proportion as their weightings in the Index. The sub-fund may also hold some securities which are not underlying components of the Index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

### 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS".

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Investment fund |
| Currency | Management |
| Derivatives | Market |
| Index replication | Sampling index replication |
| Interest rate | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

**Risk management method** Commitment

## Planning Your Investment

Designed for Investors who understand the risks of the sub-fund and plan to invest for at least 3 years.

The sub-fund may appeal to investors who:

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received) that is also a full bank business day in Germany market and in United Kingdom market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF DR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.03% | 0.09% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **Société Générale Corporate and Investment Banking**

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# AMUNDI INDEX J.P. MORGAN EMU GOVIES IG[1]

## Objective and Investment Policy

### Objective

To track the performance of J.P. MORGAN GBI EMU Investment Grade Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

J.P. MORGAN GBI EMU Investment Grade Index is a bonds index, representative of domestic government bonds issued by euro zone countries that have an investment grade credit rating from each of the three rating of the three agencies (Standard & Poors, Fitch and Moodys).

The Index is a Total Return Index : the coupons paid by the index constituents are included in the index return.

- Index currency: Euro

- Index Composition

The Index includes only liquid, bullet fixed-rate bonds issued by governments where the euro is the official currency.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by J.P. Morgan .

J.P. MORGAN GBI EMU Investment Grade Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:

Bloomberg: JPEIEMUI

Reuters: .JPMEMUIG .

The performance tracked by the Index** is the close of business in the local markets that compose the index. Prices used in the Index calculation are mid prices.

J.P. Morgan index methodology, composition, revision rules and additional information concerning the Index underlying components are available on jpmorgan.com

(1) This sub-fund is not an index-tracking sub-fund within the meaning of the article 44 of the Law dated December 17, 2010

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents.

The sub-fund intends to implement a sampled replication model in order to track the performance of the Index and it is therefore not expected that the sub-fund will hold each and every underlying component of the Index at all times or hold them in the same proportion as their weightings in the Index. The sub-fund may also hold some securities which are not underlying components of the Index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the sub-fund SICAV and the return of the index. In normal market conditions, it is anticipated that the sub-fund SICAV 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Investment fund |
| Currency | Management |
| Derivatives | Market |
| Index replication | Sampling index replication |
| Interest rate | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

**Risk management method** Commitment

## Planning Your Investment

Designed for Investors who understand the risks of the sub-fund and plan to invest for at least 4 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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received) that is also a full bank business day in Germany market and in France market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| AE | EUR | - | 4.50% | 1.00% | 0.20% | 0.15% |
| IE | EUR | USD 500,000 | 2.50% | 1.00% | 0.10% | 0.05% |
| UCITS ETF DR | EUR | USD 1,000,000 | 3.00%* | 1.00% | 0.04% | 0.10% |

*From May 2nd, 2018

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER:

**Société Générale Corporate and Investment Banking**

## Index provider disclaimer

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# AMUNDI INDEX J.P. MORGAN GBI GLOBAL GOVIES [1]

## Objective and Investment Policy

### Objective

To track the performance of J.P. Morgan Government Bond Index Global (GBI Global) (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

J.P. Morgan Government Bond Index Global (GBI Global) is a bond index representative of the fixed-rate government securities.

The Index is a Total Return Index : the coupons paid by the index constituents are included in the index return.

- Index currency: Euro

- Index Composition

The securities composing the Index are fixed-rate government securities issued in 13 developed government bond markets (Australia, Belgium, Canada, Denmark, France, Germany, Italy, Japan, Netherlands, Spain, Sweden, UK, and US).The Index excludes notably bonds with less than one year to maturity, floating rate notes, perpetuals and is weighted by market capitalization.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by J.P. Morgan .

J.P. Morgan Government Bond Index Global (GBI Global) Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:

Bloomberg: JPEIGGEU

Reuters: .JGGIALC.

The performance tracked by the Index is the close of business in the local markets that compose the index. Prices used in the Index calculation are mid prices.

J.P. Morgan index methodology, composition, revision rules and additional information concerning the Index underlying components are available on jpmorgan.com

(1) This sub-fund is not an index-tracking sub-fund within the meaning of the article 44 of the Law dated December 17, 2010

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents.

The sub-fund intends to implement a sampled replication model in order to track the performance of the Index and it is therefore not expected that the sub-fund will hold each and every underlying component of the Index at all times or hold them in the same proportion as their weightings in the Index. The sub-fund may also hold some securities which are not underlying components of the Index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

### Tracking Error

The tracking error measures the volatility of the difference between the return of the sub-fund SICAV and the return of the index. In normal market conditions, it is anticipated that the sub-fund SICAV 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Investment fund |
| Currency | Management |
| Derivatives | Market |
| Index replication | Sampling index replication |
| Interest rate | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

**Risk management method** Commitment

## Planning Your Investment

Designed for Investors who understand the risks of the sub-fund and plan to invest for at least 4 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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day and also a full bank business day in France market and in USA market, and in Germany market and in Japan Market and in United Kingdom market.. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| AHE | EUR | - | 3.50% | 1.00% | 0.20% | 0.15% |
| IE | EUR | USD 500,000 | 1.50% | 1.00% | 0.10% | 0.10% |
| UCITS ETF DR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.10% | 0.10% |
| UCITS ETF DR - EUR HEDGED | EUR | USD 1,000,000 | 3.00%* | 1.00% | 0.12% | 0.10% |

*From May 2nd, 2018

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

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## Index provider disclaimer

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# AMUNDI INDEX US CORP SRI

## Objective and Investment Policy

### Objective

To track the performance of Bloomberg Barclays MSCI US Corporate SRI Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Bloomberg Barclays MSCI US Corporate SRI Index is a bond index representative of the fixed-rate, investment grade, USD denominated securities that excludes corporate bonds with issuers involved in alcohol, tobacco, gambling, military weapons, nuclear power, adult entertainment, civilian firearms, and genetically modified organisms.

The Index is a Total Return Index : the coupons paid by the index constituents are included in the index return.

- Index currency: US Dollar
- Index Composition

The securities composing the Index are SEC-registered, investment grade USD-denominated bonds publicly issued with a remaining maturity higher than 1 year and a minimum par amount outstanding of USD 250 million. The Bloomberg Barclays MSCI US Corporate SRI Index is a subset of the Bloomberg Barclays US Corporate Index (the parent index). The Index applies on the parent index a Social Responsible Investment (SRI) filter that excludes issuers involved in the following business lines/activities: Alcohol, Tobacco, Gambling, Adult Entertainment, Genetically Modified Organism (GMO), Nuclear power, Civil Firearms, Military Weapons (including mines, cluster bombs, chemical weapons).
Securities must be rated investment grade (Baa3/BBB-/BBB- or higher) using the middle rating of Moody's, S&P and Fitch; when a rating from only two agencies is available, the lower is used; when only one agency rates a bond, that rating is used. In cases where explicit bond level ratings may not be available, other sources may be used to classify securities by credit quality.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by Bloomberg Barclays.

Bloomberg Barclays MSCI US Corporate SRI Index value is available via Bloomberg. At the date of the prospectus, the ticker is: RUCMTRUU

The performance tracked by the Index is the 3pm New York time fixing. Prices used in the index calculation are bid prices. The initial price for new corporate issues entering the US Corporate index is offer price; after the first month the bid price is used.

Bloomberg Barclays index methodology, composition, revision rules and additional information concerning the Index underlying components are available on bloombergindices.com

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents.

The sub-fund intends to implement a sampled replication model in order to track the performance of the Index and it is therefore not expected that the sub-fund will hold each and every underlying component of the Index at all times or hold them in the same proportion as their weightings in the Index. The sub-fund may also hold some securities which are not underlying components of the Index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

### 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** US Dollar

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Investment fund |
| Derivatives | Management |
| Hedging risk (hedged share class) | Market |
| Index replication | Sampling index replication |
| Interest rate | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

### Risk management method

Commitment

## Planning Your Investment

Designed for Investors who understand the risks of the sub-fund and plan to invest for at least 4 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

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**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| AE | EUR | - | 4.50% | 1.00% | 0.25% | 0.10% |
| IE | EUR | 500,000 Equivalent in EUR of USD | 2.50% | 1.00% | 0.05% | 0.10% |
| UCITS ETF DR | USD | USD 1,000,000 | 3.00% | 1.00% | 0.06% | 0.10% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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# AMUNDI BBB EURO CORPORATE INVESTMENT GRADE

## Objective and Investment Policy

### Objective

To track the performance of Markit iBoxx EUR Liquid Corporates BBB Top 60 Index ("the Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Markit iBoxx EUR Liquid Corporates BBB Top 60 Index is a bond index representative of euro-denominated, BBB rated, senior or subordinated bonds from the leading, most liquid companies. If a bond is rated by several rating agencies, the average of those ratings is assigned to it.

The index is a Total Return Index : the coupons paid by the index constituents are included in the Index return.

- Index currency: Euro
- Index Composition

The Markit iBoxx EUR Liquid Corporates BBB Top 60 Index is a sub-category of the Global Markit iBoxx Liquid index.
The issuers may be located inside or outside the Eurozone.
The Markit iBoxx EUR Liquid Corporates BBB Top 60 Index includes bonds with the following eligibility criteria:
- euro-denominated securities;
- fixed coupons;
- average rating by the three rating agencies Standard & Poor's, Moody's and Fitch equal to BBB ;
- issued in a total amount of at least EUR 750 million;
- bonds must have a minimum maturity of 1.5 years for inclusion in the index; once included in the index, the security must have a minimum maturity of 1.25 years;
- maximum age of 3 years for inclusion in the index; once included in the index, the security must have a maximum age of 4 years (note: the age of a bond refers to the period of time between its issue date and the observation period).

Perpetual bonds, variable coupon bonds, zero-coupon bonds, put option bonds, fungible bonds, convertibles, retail and private equity bonds, collateralised debt obligations (CDO), preferred shares and notes indexed to an index are excluded from the index.
Taking all the securities that meet the eligibility criteria defined above, Markit ranks the bonds using five criteria (in decreasing order of importance): issuer size, issue amount, maturity, remaining term to maturity, and coupon. Markit uses the top 60 bonds from this ranking in the Markit iBoxx EUR Corporates BBB Top 60 Index.
A maximum of 1 bond per issuer is selected.
The weight of each index component is based on its market value.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by Markit .

Markit iBoxx EUR Liquid Corporates BBB Top 60 Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: IBXXELBT
Reuters: .IBXXELBT

The performance tracked by the Index is the 17:15 fixing (Paris time). Prices used in the Index calculation are bid prices.

Markit index methodology, composition, revision rules and additional information concerning the Index underlying components are available on markit.com

## Management Process

The exposure to the Index will be achieved through an Indirect Replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Interest rate |
| Derivatives | Investment fund |
| Index replication | Management |
| Indirect replication | Market |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 16:30 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received) .Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.13% | 0.07% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **Société Générale Corporate and Investment Banking**

## Index provider disclaimer

The Markit iBoxx EUR Liquid Corporates BBB Top 60 (the “Index”) referenced herein is the property of Markit Indices Limited. (“Index Sponsor”) and has been licensed for use in connection with AMUNDI BBB EURO CORPORATE INVESTMENT GRADE. Each party acknowledges and agrees that AMUNDI BBB EURO CORPORATE INVESTMENT GRADE is not sponsored, endorsed or promoted by the Index Sponsor. The Index Sponsor make no representation whatsoever, whether express or implied, and hereby expressly disclaim all warranties (including, without limitation, those of merchantability or fitness for a particular purpose or use), with respect to the Index or any data included therein or relating thereto, and in particular disclaim any warranty either as to the quality, accuracy and/or completeness of the Index or any data included therein, the results obtained from the use of the Index and/or the composition of the Index at any particular time on any particular date or otherwise and/or the creditworthiness of any entity, or the likelihood of the occurrence of a credit event or similar event (however defined) with respect to an obligation, in the Index at any particular time on any particular date or otherwise. The Index Sponsor shall not be liable (whether in negligence or otherwise) to the parties or any other person for any error in the Index, and the Index Sponsor is under no obligation to advise the parties or any person of any error therein.

The Index Sponsor makes no representation whatsoever, whether express or implied, as to the advisability of purchasing or selling AMUNDI BBB EURO CORPORATE INVESTMENT GRADE, the ability of the Index to track relevant markets’ performances, or otherwise relating to the Index or any transaction or product with respect thereto, or of assuming any risks in connection therewith. The Index Sponsor has no obligation to take the needs of any party into consideration in determining, composing or calculating the Index. No party purchasing or selling AMUNDI BBB EURO CORPORATE INVESTMENT GRADE, nor the Index Sponsor, shall have any liability to any party for any act or failure to act by the Index Sponsor in connection with the determination, adjustment, calculation or maintenance of the Index. The Index Sponsor and its affiliates may deal in any obligations that compose the Index, and may, where permitted, accept deposits from, make loans or otherwise extend credit to, and generally engage in any kind of commercial or investment banking or other business with the issuers of such obligations or their affiliates, and may act with respect to such business as if the Index did not exist, regardless of whether such action might adversely affect the Index or AMUNDI BBB EURO CORPORATE INVESTMENT GRADE.”

# AMUNDI EURO CORPORATE EX FINANCIALS IBOXX

## Objective and Investment Policy

### Objective

To track the performance of Markit iBoxx Euro Liquid Corporates Top 75 Mid Price TCA Non-Financials Index ("the Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Markit iBoxx Euro Liquid Corporates Top 75 Mid Price TCA Non-Financials Index is a bond index representative of euro-denominated, Investment Grade, senior or subordinated bonds issued by public or private non-financial companies ("corporates").

The Index is a Total Return Index : the coupons paid by the index constituents are included in the index return.

- Index currency: Euro
- Index Composition

The Markit iBoxx Euro Liquid Corporates Top 75 Mid Price TCA Non-Financials Index is a sub-category of the main Markit iBoxx EUR Liquid Corporates Top 75 MID Price TCA Index.

A sector-based restriction is applied: only the bonds issued by issuers from the non-financial sector in the index are selected.

The Markit iBoxx Euro Liquid Corporates Top 75 Mid Price TCA Non-Financials Index includes bonds with the following eligibility criteria:

- nominal and euro-denominated coupons;
- average rating by the three rating agencies Standard & Poor's, Moody's and Fitch of Investment Grade. Investment grade is defined as BBB- or higher from Fitch and S&P and Baa3 or higher from Moody's;
- issue of a minimum amount of EUR 750 million to be included in the index, the securities already included in the index must have a minimum residual par value of EUR 500 million;
- maximum age of 3 years for inclusion in the index; once included in the index, the security must have a maximum age of 4 years (note: the age of a bond refers to the period of time between its issue date and the observation period);
- issue maturing within at least 1.25 years;
- maximum of one bond per issuer.

The criteria for selecting the bonds from all eligible securities are as follows, in order of priority:

- The minimum size that can be handled: EUR 50,000 or less;
- The total par value issued;
- The most recent issue date;
- The longest residual maturity;
- The highest credit rating;
- The lowest coupon rate.

The 75 bonds ranked highest according to these criteria are retained in the index, given that a single bond per issuer is selected.

The weight of each index component is based on its market value.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by Markit .

Markit iBoxx Euro Liquid Corporates Top 75 Mid Price TCA Non-Financials Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: IBXXELC5
Reuters: .IBXXELC5

The performance tracked by the Index is the 17:15 fixing (Paris time). Prices used in the Index calculation are mid prices.

Markit index methodology, composition, revision rules and additional information concerning the Index underlying components are available on markit.com

## Management Process

The exposure to the Index will be achieved through an Indirect Replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Interest rate |
| Derivatives | Investment fund |
| Index replication | Management |
| Indirect replication | Market |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

### Risk management method

Commitment

## Planning Your Investment

Designed for Investors who understand the risks of the sub-fund and plan to invest for at least 3 years.

The sub-fund may appeal to investors who:

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

**Business day** Any day that is a day when Euronext Paris is fully open.

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**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.09% | 0.07% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **Société Générale Corporate and Investment Banking**

## Index provider disclaimer

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# AMUNDI EURO CORPORATE FINANCIALS IBOXX

## Objective and Investment Policy

### Objective

To track the performance of Markit iBoxx Euro Liquid Corporates Top 75 Mid Price TCA Financials Index ("the Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Markit iBoxx Euro Liquid Corporates Top 75 Mid Price TCA Financials Index is a bond index representative of euro-denominated, Investment Grade, senior or subordinated bonds issued by public or private financial companies ("corporates").

The Index is a Total Return Index : the coupons paid by the index constituents are included in the index return.

- Index currency: Euro
- Index Composition

The Markit iBoxx Euro Liquid Corporates Top 75 Mid Price TCA Financials Index is a sub-category of the main Markit iBoxx EUR Liquid Corporates Top 75 MID Price TCA Index.
A sector-based restriction is applied: only the bonds issued by issuers from the financial sector in the index are selected.

The Markit iBoxx Euro Liquid Corporates Top 75 Mid Price TCA Financials Index includes bonds with the following eligibility criteria:
- euro-denominated nominal value and coupons;
- average rating by the three rating agencies Standard & Poor's, Moody's and Fitch of Investment Grade. Investment grade is defined as BBB- or higher from Fitch and S&P and Baa3 or higher from Moody's;
- issue of a minimum amount of EUR 750 million to be included in the index, the securities already included in the index must have a minimum residual par value of EUR 500 million;
- maximum age of 3 years for inclusion in the index; once included in the index, the security must have a maximum age of 4 years (note: the age of a bond refers to the period of time between its issue date and the observation period);
-issue maturing within at least 1.25 years;
- maximum of one bond per issuer.

The criteria for selecting the bonds from all eligible securities are as follows, in order of priority:
- The minimum size that can be handled: EUR 50,000 or less;
- The total par value issued;
- The most recent issue date;
- The longest residual maturity;
- The highest credit rating;
- The lowest coupon rate.

The 75 bonds ranked highest according to these criteria are retained in the index, given that a single bond per issuer is selected.
The weight of each index component is based on its market value.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by Markit .

Markit iBoxx Euro Liquid Corporates Top 75 Mid Price TCA Financials Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: IBXXELC3
Reuters: .IBXXELC3

The performance tracked by the Index is the 17:15 fixing (Paris time). Prices used in the Index calculation are mid prices.

Markit index methodology, composition, revision rules and additional information concerning the Index underlying components are available on markit.com

## Management Process

The exposure to the Index will be achieved through an Indirect Replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Interest rate |
| Derivatives | Investment fund |
| Index replication | Management |
| Indirect replication | Market |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

### Risk management method

Commitment

## Planning Your Investment

Designed for Investors who understand the risks of the sub-fund and plan to invest for at least 3 years.

The sub-fund may appeal to investors who:

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

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**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.09% | 0.07% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **Société Générale Corporate and Investment Banking**

## Index provider disclaimer

The Markit iBoxx Euro Liquid Corporates Top 75 Mid Price TCA Financials (the “Index”) referenced herein is the property of Markit Indices Limited. (“Index Sponsor”) and has been licensed for use in connection with AMUNDI EURO CORPORATE FINANCIALS IBOXX. Each party acknowledges and agrees that AMUNDI EURO CORPORATE FINANCIALS IBOXX is not sponsored, endorsed or promoted by the Index Sponsor. The Index Sponsor make no representation whatsoever, whether express or implied, and hereby expressly disclaim all warranties (including, without limitation, those of merchantability or fitness for a particular purpose or use), with respect to the Index or any data included therein or relating thereto, and in particular disclaim any warranty either as to the quality, accuracy and/or completeness of the Index or any data included therein, the results obtained from the use of the Index and/or the composition of the Index at any particular time on any particular date or otherwise and/or the creditworthiness of any entity, or the likelihood of the occurrence of a credit event or similar event (however defined) with respect to an obligation, in the Index at any particular time on any particular date or otherwise. The Index Sponsor shall not be liable (whether in negligence or otherwise) to the parties or any other person for any error in the Index, and the Index Sponsor is under no obligation to advise the parties or any person of any error therein.

The Index Sponsor makes no representation whatsoever, whether express or implied, as to the advisability of purchasing or selling AMUNDI EURO CORPORATE FINANCIALS IBOXX, the ability of the Index to track relevant markets’ performances, or otherwise relating to the Index or any transaction or product with respect thereto, or of assuming any risks in connection therewith. The Index Sponsor has no obligation to take the needs of any party into consideration in determining, composing or calculating the Index. No party purchasing or selling AMUNDI EURO CORPORATE FINANCIALS IBOXX, nor the Index Sponsor, shall have any liability to any party for any act or failure to act by the Index Sponsor in connection with the determination, adjustment, calculation or maintenance of the Index. The Index Sponsor and its affiliates may deal in any obligations that compose the Index, and may, where permitted, accept deposits from, make loans or otherwise extend credit to, and generally engage in any kind of commercial or investment banking or other business with the issuers of such obligations or their affiliates, and may act with respect to such business as if the Index did not exist, regardless of whether such action might adversely affect the Index or AMUNDI EURO CORPORATE FINANCIALS IBOXX.”

# AMUNDI EURO CORPORATES

## Objective and Investment Policy

### Objective

To track the performance of Markit iBoxx Euro Liquid Corporates Top 75 Mid Price TCA Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Markit iBoxx Euro Liquid Corporates Top 75 Mid TCA Index is a bond index representative of euro-denominated, Investment Grade, senior or subordinated bonds issued by public or private companies ("corporates").

The Index is a Total Return Index : the coupons paid by the index constituents are included in the index return.

- Index currency: Euro
- Index Composition

The Markit iBoxx Euro Liquid Corporates Top 75 Mid TCA Index includes bonds with the following eligibility criteria:
- euro-denominated nominal value and coupons;
- average rating by the three rating agencies Standard & Poors, Moodys and Fitch of Invetment Grade. Investment grade is defined as BBB- or higher from Fitch and S&P and Baa3 or higher from Moodys;
- issue of a minimum amount of 750 million to be included in the index, the securities already included in the index must have a minimum residual par value of 500 million;
- maximum age of 3 years for inclusion in the index; once included in the index, the security must have a maximum age of 4 years (note: the age of a bond refers to the period of time between its issue date and the observation period);
- issue maturing within at least 1.25 years;
- maximum of one bond per issuer.

The criteria for selecting the bonds from all eligible securities are as follows, in order of priority:
- The minimum size that can be handled: 50,000 or less;
- The total par value issued;
- The most recent issue date;
- The longest residual maturity;
- The highest credit rating;
- The lowest coupon rate.

The 75 bonds ranked highest according to these criteria are retained in the index, given that a single bond per issuer is selected.
The weight of each index component is based on its market value. A sector-based restriction is applied: the total weight of the bonds issued by issuers of the financial sector in the index is the same as the weight they have in the Markit iBoxx Euro Corporates wide-based index.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by Markit.
Markit iBoxx Euro Liquid Corporates Top 75 Mid Price TCA Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: IBXXELC1
Reuters: .IBXXELC1

The performance tracked by the Index is the 17:15 fixing (Paris time). Prices used in the Index calculation are mid prices.

Markit index methodology, composition, revision rules and additional information concerning the Index underlying components are available on markit.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Interest rate |
| Derivatives | Investment fund |
| Index replication | Management |
| Indirect replication | Market |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

**Risk management method** Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 16:30 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.09% | 0.07% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **Société Générale Corporate and Investment Banking**

## Index provider disclaimer

The Markit iBoxx Euro Liquid Corporates Top 75 Mid Price TCA (the “Index”) referenced herein is the property of Markit Indices Limited. (“Index Sponsor”) and has been licensed for use in connection with AMUNDI EURO CORPORATES. Each party acknowledges and agrees that AMUNDI EURO CORPORATES is not sponsored, endorsed or promoted by the Index Sponsor. The Index Sponsor make no representation whatsoever, whether express or implied, and hereby expressly disclaim all warranties (including, without limitation, those of merchantability or fitness for a particular purpose or use), with respect to the Index or any data included therein or relating thereto, and in particular disclaim any warranty either as to the quality, accuracy and/or completeness of the Index or any data included therein, the results obtained from the use of the Index and/or the composition of the Index at any particular time on any particular date or otherwise and/or the creditworthiness of any entity, or the likelihood of the occurrence of a credit event or similar event (however defined) with respect to an obligation, in the Index at any particular time on any particular date or otherwise. The Index Sponsor shall not be liable (whether in negligence or otherwise) to the parties or any other person for any error in the Index, and the Index Sponsor is under no obligation to advise the parties or any person of any error therein.

The Index Sponsor makes no representation whatsoever, whether express or implied, as to the advisability of purchasing or selling AMUNDI EURO CORPORATES, the ability of the Index to track relevant markets' performances, or otherwise relating to the Index or any transaction or product with respect thereto, or of assuming any risks in connection therewith. The Index Sponsor has no obligation to take the needs of any party into consideration in determining, composing or calculating the Index. No party purchasing or selling AMUNDI EURO CORPORATES, nor the Index Sponsor, shall have any liability to any party for any act or failure to act by the Index Sponsor in connection with the determination, adjustment, calculation or maintenance of the Index. The Index Sponsor and its affiliates may deal in any obligations that compose the Index, and may, where permitted, accept deposits from, make loans or otherwise extend credit to, and generally engage in any kind of commercial or investment banking or other business with the issuers of such obligations or their affiliates, and may act with respect to such business as if the Index did not exist, regardless of whether such action might adversely affect the Index or AMUNDI EURO CORPORATES.”

# AMUNDI EURO HIGH YIELD LIQUID BOND IBOXX

## Objective and Investment Policy

### Objective

To track the performance of Markit iBoxx EUR Liquid High Yield 30 Ex-Financial Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Markit iBoxx EUR Liquid High Yield 30 Ex-Financial Index is a bond index representative of euro-denominated, senior or subordinated securities issued by private non-financial companies ("corporates"), on average rated "sub-investment grade", selected from among the most liquid securities of the Markit iBoxx EUR High Yield Core Cum Crossover Index (an index made up of euro-denominated high-yield non-government bonds).

The index is a Total Return Index : the coupons paid by the index constituents are included in the Index return.

- Index currency: Euro

- Index Composition

The Markit iBoxx EUR Liquid High Yield 30 Ex-Financial Index includes bonds with the following eligibility criteria:
- the average rating of the issuing country must be "investment-grade"; in other words, the issuers' home countries rated on average below BBB- are not eligible;
- average rating below or equal to BB+ by the three rating agencies Standard & Poors, Moodys and Fitch;
- minimum rating by each of the three rating agencies (Standard & Poors,Moodys and Fitch) strictly above CC;
- issued in a total amount of at least 500 million;
- issue maturing as a minimum in more than 2 years to be included in the index, 1.25 years otherwise.

Perpetual bonds, zero-coupon bonds, put option bonds, fungible bonds, convertibles, preferred shares and notes indexed to an index are excluded from the index.
Bonds with a quotation bracket of more than 2% are also excluded.
Bonds issued by financial sector companies are excluded as well.
Bonds are selected according to their economic sector and credit rating in order to obtain a sector breakdown and a credit rating similar to the non-financial high yield securities universe.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by Markit.

Markit iBoxx EUR Liquid High Yield 30 Ex-Financial Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: IBXXLHYT
Reuters: .IBXXLHYT

The performance tracked by the Index is the 17:15 fixing (Paris time). Prices used in the Index calculation are mid prices.

Markit index methodology, composition, revision rules and additional information concerning the Index underlying components are available on markit.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Interest rate |
| Derivatives | Investment fund |
| High Yield | Management |
| Index replication | Market |
| Indirect replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

**Risk management method** Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 16:30 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.33% | 0.07% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **Société Générale Corporate and Investment Banking**

## Index provider disclaimer

The Markit iBoxx EUR Liquid High Yield 30 Ex-Financial (the “Index”) referenced herein is the property of Markit Indices Limited. (“Index Sponsor”) and has been licensed for use in connection with AMUNDI EURO HIGH YIELD LIQUID BOND IBOXX. Each party acknowledges and agrees that AMUNDI EURO HIGH YIELD LIQUID BOND IBOXX is not sponsored, endorsed or promoted by the Index Sponsor. The Index Sponsor make no representation whatsoever, whether express or implied, and hereby expressly disclaim all warranties (including, without limitation, those of merchantability or fitness for a particular purpose or use), with respect to the Index or any data included therein or relating thereto, and in particular disclaim any warranty either as to the quality, accuracy and/or completeness of the Index or any data included therein, the results obtained from the use of the Index and/or the composition of the Index at any particular time on any particular date or otherwise and/or the creditworthiness of any entity, or the likelihood of the occurrence of a credit event or similar event (however defined) with respect to an obligation, in the Index at any particular time on any particular date or otherwise. The Index Sponsor shall not be liable (whether in negligence or otherwise) to the parties or any other person for any error in the Index, and the Index Sponsor is under no obligation to advise the parties or any person of any error therein.

The Index Sponsor makes no representation whatsoever, whether express or implied, as to the advisability of purchasing or selling AMUNDI EURO HIGH YIELD LIQUID BOND IBOXX, the ability of the Index to track relevant markets’ performances, or otherwise relating to the Index or any transaction or product with respect thereto, or of assuming any risks in connection therewith. The Index Sponsor has no obligation to take the needs of any party into consideration in determining, composing or calculating the Index. No party purchasing or selling AMUNDI EURO HIGH YIELD LIQUID BOND IBOXX, nor the Index Sponsor, shall have any liability to any party for any act or failure to act by the Index Sponsor in connection with the determination, adjustment, calculation or maintenance of the Index. The Index Sponsor and its affiliates may deal in any obligations that compose the Index, and may, where permitted, accept deposits from, make loans or otherwise extend credit to, and generally engage in any kind of commercial or investment banking or other business with the issuers of such obligations or their affiliates, and may act with respect to such business as if the Index did not exist, regardless of whether such action might adversely affect the Index or AMUNDI EURO HIGH YIELD LIQUID BOND IBOXX.”

# AMUNDI FLOATING RATE EURO CORPORATE 1-3

## Objective and Investment Policy

### Objective

To track the performance of Markit iBoxx EUR FRN IG 1-3 Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Markit iBoxx EUR FRN IG 1-3 Index is a bond index representative of euro-denominated, Investment Grade, senior variable-rate bonds issued by private companies (known as 'corporate bonds') with a residual maturity ranging from 1 to 3 years.

The index is a Total Return Index : the coupons paid by the index constituents are included in the Index return.

- Index currency: Euro

- Index Composition

The Markit iBoxx EUR FRN IG 1-3 Index includes bonds with the following eligibility criteria:
- euro-denominated nominal and coupons;
- Euribor-indexed coupons with at least one coupon payment per year;
- bonds issued by private companies in developed countries and rated by at least one of the three rating agencies (Standard & Poors, Fitch Ratings and Moodys Investors Services);
- "investment-grade" senior bonds (the rating used in the analysis of each eligible security is the average of the ratings issued by the 3 rating agencies). Investment grade is defined as BBB- or higher from Fitch and S&P and Baa3 or higher from Moodys;
- residual maturity ranging from 1 to 3 years;
- bonds issued in a total amount of at least 750 million;
- bonds maturing within 1.5 years minimum at the time of inclusion in the index, 1 year once the bond has been included in the index.
The weight of each index component is based on its market value.; total weighting for each issuer is limited to 5%.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by Markit.

Markit iBoxx EUR FRN IG 1-3 Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: IBXXFRNT
Reuters: .IBXXFRNT

The performance tracked by the Index is the 17:15 fixing (Paris time). Prices used in the Index calculation are bid prices.

Markit index methodology, composition, revision rules and additional information concerning the Index underlying components are available on markit.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Interest rate |
| Derivatives | Investment fund |
| Index replication | Management |
| Indirect replication | Market |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

**Risk management method** Commitment

## Planning Your Investment

Designed for Investors who understand the risks of the sub-fund and plan to invest for at least 3 years.

The sub-fund may appeal to investors who:

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 16:30 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.11% | 0.07% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **Société Générale Corporate and Investment Banking**

## Index provider disclaimer

The Markit iBoxx EUR FRN IG 1-3 (the “Index”) referenced herein is the property of Markit Indices Limited. (“Index Sponsor”) and has been licensed for use in connection with AMUNDI FLOATING RATE EURO CORPORATE 1-3. Each party acknowledges and agrees that AMUNDI FLOATING RATE EURO CORPORATE 1-3 is not sponsored, endorsed or promoted by the Index Sponsor. The Index Sponsor make no representation whatsoever, whether express or implied, and hereby expressly disclaim all warranties (including, without limitation, those of merchantability or fitness for a particular purpose or use), with respect to the Index or any data included therein or relating thereto, and in particular disclaim any warranty either as to the quality, accuracy and/or completeness of the Index or any data included therein, the results obtained from the use of the Index and/or the composition of the Index at any particular time on any particular date or otherwise and/or the creditworthiness of any entity, or the likelihood of the occurrence of a credit event or similar event (however defined) with respect to an obligation, in the Index at any particular time on any particular date or otherwise. The Index Sponsor shall not be liable (whether in negligence or otherwise) to the parties or any other person for any error in the Index, and the Index Sponsor is under no obligation to advise the parties or any person of any error therein.

The Index Sponsor makes no representation whatsoever, whether express or implied, as to the advisability of purchasing or selling AMUNDI FLOATING RATE EURO CORPORATE 1-3, the ability of the Index to track relevant markets’ performances, or otherwise relating to the Index or any transaction or product with respect thereto, or of assuming any risks in connection therewith. The Index Sponsor has no obligation to take the needs of any party into consideration in determining, composing or calculating the Index. No party purchasing or selling AMUNDI FLOATING RATE EURO CORPORATE 1-3, nor the Index Sponsor, shall have any liability to any party for any act or failure to act by the Index Sponsor in connection with the determination, adjustment, calculation or maintenance of the Index. The Index Sponsor and its affiliates may deal in any obligations that compose the Index, and may, where permitted, accept deposits from, make loans or otherwise extend credit to, and generally engage in any kind of commercial or investment banking or other business with the issuers of such obligations or their affiliates, and may act with respect to such business as if the Index did not exist, regardless of whether such action might adversely affect the Index or AMUNDI FLOATING RATE EURO CORPORATE 1-3.”

# AMUNDI FLOATING RATE EURO CORPORATE 3-7

## Objective and Investment Policy

### Objective

To track the performance of Markit iBoxx EUR FRN Investment Grade 3-7 Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Markit iBoxx EUR FRN Investment Grade 3-7 Index is a bond index representative of euro-denominated, Investment Grade, senior variable-rate bonds issued by private companies (known as 'corporate bonds') with a residual maturity ranging from 3 to 7 years.

The Index is a Total Return Index : the coupons paid by the index constituents are included in the index return.

- Index currency: Euro

- Index Composition

Markit iBoxx EUR FRN Investment Grade 3-7 Index includes bonds with the following eligibility criteria:
- euro-denominated nominal and coupons reset at least once per year;
- Euribor-indexed coupons with at least one coupon payment per year;
- bonds issued by private companies in developed countries and rated by at least one of the three rating agencies (Standard & Poors, Fitch Ratings and Moodys Investors Services);
- "investment-grade" senior bonds (the rating used in the analysis of each eligible security is the average of the ratings issued by the 3 rating agencies). Investment grade is defined as BBB- or higher from Fitch and Standard and Poors and Baa3 or higher from Moodys;
- residual maturity ranging from 3 to 7 years;
- bonds issued in a total amount of at least 750 million.

The weight of each index component is based on its market value; total weighting for each issuer is limited to 5%. In the event that there aren't enough distinct issuers to satisfy the soft cap, a hard cap of 8% will be used.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by Markit.

Markit iBoxx EUR FRN Investment Grade 3-7 Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: IBXXFRNS
Reuters: .IBXXFRNS

The performance tracked by the Index is the 17:15 fixing (Paris time).
Prices used in the Index calculation are bid prices.

Markit index methodology, composition, revision rules and additional information concerning the Index underlying components are available on markit.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS".

**Sub-fund base currency :** Euro

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Interest rate |
| Derivatives | Investment fund |
| Index replication | Management |
| Indirect replication | Market |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

**Risk management method** Commitment

## Planning Your Investment

Designed for Investors who understand the risks of the sub-fund and plan to invest for at least 3 years.

The sub-fund may appeal to investors who:

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 16:30 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.11% | 0.07% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **Société Générale Corporate and Investment Banking**

## Index provider disclaimer

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The Index Sponsor makes no representation whatsoever, whether express or implied, as to the advisability of purchasing or selling AMUNDI FLOATING RATE EURO CORPORATE 3-7, the ability of the Index to track relevant markets’ performances, or otherwise relating to the Index or any transaction or product with respect thereto, or of assuming any risks in connection therewith. The Index Sponsor has no obligation to take the needs of any party into consideration in determining, composing or calculating the Index. No party purchasing or selling AMUNDI FLOATING RATE EURO CORPORATE 3-7, nor the Index Sponsor, shall have any liability to any party for any act or failure to act by the Index Sponsor in connection with the determination, adjustment, calculation or maintenance of the Index. The Index Sponsor and its affiliates may deal in any obligations that compose the Index, and may, where permitted, accept deposits from, make loans or otherwise extend credit to, and generally engage in any kind of commercial or investment banking or other business with the issuers of such obligations or their affiliates, and may act with respect to such business as if the Index did not exist, regardless of whether such action might adversely affect the Index or AMUNDI FLOATING RATE EURO CORPORATE 3-7.

# AMUNDI FLOATING RATE USD CORPORATE

## Objective and Investment Policy

### Objective

To track the performance of Markit iBoxx USD Liquid FRN Investment Grade Corporates 100 Index ("the Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Markit iBoxx USD Liquid FRN Investment Grade Corporates 100 Index is a bond index representative of US dollar-denominated, Investment Grade, senior or subordinated variable-rate bonds issued by developed country private companies ("corporates") as defined in the index methodology.

The index is a Total Return Index : the coupons paid by the index constituents are included in the Index return.

- Index currency: US Dollar
- Index Composition

The eligibility criteria for the bonds making up the Markit iBoxx USD Liquid FRN Investment Grade Corporates 100 Index are as follows:
- nominal value and coupons denominated in US dollars (USD);
- LIBOR indexed coupons with at least one coupon payment per year;
- coupon reviewed at least once a year;
- bonds issued by private companies in developed countries and rated by at least one of the three rating agencies (Standard & Poor's, Fitch Ratings and Moody's Investors Services);
- "investment-grade" senior bonds (the rating used in the analysis of each eligible security is the average of the ratings issued by the 3 rating agencies). Investment grade is defined as BBB- or higher from Fitch and S&P and Baa3 or higher from Moody's;
- residual maturity of 1 year as at the index rebalancing date;
- issued in a total amount of at least USD 500 million;
- bonds maturing within 1.5 years minimum at the time of inclusion in the index, 1 year once the bond has been included in the index.

American Treasury Bills and monetary instruments are not chosen.
Fixed-rate bonds, preferred shares, convertible bonds with a component linked to the equity market, bonds that have only been placed with private investors or privately, structured bonds, fungible bonds or amortizable bonds, subordinate debt bonds (apart from "Lowe Tier 2 non-callable" bonds), bonds whose coupon can go from fixed to variable rate, bonds whose coupon rate is restricted to a minimum and/or maximum rate (floaters with a cap and/or floor, variable type step-up or reverse bonds and zero coupon bonds) are also excluded from the Markit iBoxx USD Liquid FRN Investment Grade Corporates 100 index.
Bonds are classified in the following order to determine the most liquids:
- issue size: the largest is preferred
- the age of the bond (the duration between the issue date and recording date): the lowest is preferred
- residual maturity of the bond: the longest is preferred
Bonds with the best classification are chosen.
At least 40 and at most 100 bonds are selected in the Markit iBoxx USD Liquid FRN Investment Grade Corporates 100 index.
If a given issuer has more than 2 bonds, maximum 3 bonds with the best classification are chosen.
The most liquid bonds are chosen (eligible securities are filtered in order to respect the restrictions on volumes traded and minimum number of transactions).
The weight of each index component is based on its market value; total weight for each issuer is capped at 5%.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by Markit .

Markit iBoxx USD Liquid FRN Investment Grade Corporates 100 Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: IBXXFRN3
Reuters: .IBXXFRN3

The performance tracked by the Index is the 16:00 fixing (New York time). Prices used in the Index calculation are bid prices.

Markit index methodology, composition, revision rules and additional information concerning the Index underlying components are available on markit.com

## Management Process

The exposure to the Index will be achieved through an Indirect Replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** US Dollar

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Interest rate |
| Derivatives | Investment fund |
| Hedging risk (hedged share class) | Management |
| Index replication | Market |
| Indirect replication | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

### Risk management method

Commitment

## Planning Your Investment

Designed for Investors who understand the risks of the sub-fund and plan to invest for at least 3 years.

The sub-fund may appeal to investors who:

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 16:30 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received) .Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - CHF HEDGED | CHF | USD 1,000,000 | 3.00% | 1.00% | 0.13% | 0.07% |
| UCITS ETF - EUR HEDGED | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.13% | 0.07% |
| UCITS ETF – USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.11% | 0.07% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **Société Générale Corporate and Investment Banking**

## Index provider disclaimer

The Markit iBoxx USD Liquid FRN Investment Grade Corporates 100 (the “Index”) referenced herein is the property of Markit Indices Limited. (“Index Sponsor”) and has been licensed for use in connection with AMUNDI FLOATING RATE USD CORPORATE. Each party acknowledges and agrees that AMUNDI FLOATING RATE USD CORPORATE is not sponsored, endorsed or promoted by the Index Sponsor. The Index Sponsor make no representation whatsoever, whether express or implied, and hereby expressly disclaim all warranties (including, without limitation, those of merchantability or fitness for a particular purpose or use), with respect to the Index or any data included therein or relating thereto, and in particular disclaim any warranty either as to the quality, accuracy and/or completeness of the Index or any data included therein, the results obtained from the use of the Index and/or the composition of the Index at any particular time on any particular date or otherwise and/or the creditworthiness of any entity, or the likelihood of the occurrence of a credit event or similar event (however defined) with respect to an obligation, in the Index at any particular time on any particular date or otherwise. The Index Sponsor shall not be liable (whether in negligence or otherwise) to the parties or any other person for any error in the Index, and the Index Sponsor is under no obligation to advise the parties or any person of any error therein.

The Index Sponsor makes no representation whatsoever, whether express or implied, as to the advisability of purchasing or selling AMUNDI FLOATING RATE USD CORPORATE, the ability of the Index to track relevant markets’ performances, or otherwise relating to the Index or any transaction or product with respect thereto, or of assuming any risks in connection therewith. The Index Sponsor has no obligation to take the needs of any party into consideration in determining, composing or calculating the Index. No party purchasing or selling AMUNDI FLOATING RATE USD CORPORATE, nor the Index Sponsor, shall have any liability to any party for any act or failure to act by the Index Sponsor in connection with the determination, adjustment, calculation or maintenance of the Index. The Index Sponsor and its affiliates may deal in any obligations that compose the Index, and may, where permitted, accept deposits from, make loans or otherwise extend credit to, and generally engage in any kind of commercial or investment banking or other business with the issuers of such obligations or their affiliates, and may act with respect to such business as if the Index did not exist, regardless of whether such action might adversely affect the Index or AMUNDI FLOATING RATE USD CORPORATE.”

# AMUNDI GLOBAL EMERGING BOND MARKIT IBOXX

## Objective and Investment Policy

### Objective

To track the performance of Markit iBoxx USD Liquid Emerging Markets Sovereigns Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Markit iBoxx USD Liquid Emerging Markets Sovereigns Index is a bond index representative of US dollar-denominated bonds issued by the governments or central banks of emerging countries.

The index is a Total Return Index : the coupons paid by the index constituents are included in the Index return.

- Index currency: US Dollar
- Index Composition

The Markit iBoxx USD Liquid Emerging Markets Sovereigns Index includes bonds with the following eligibility criteria:
- US dollar-denominated bonds with fixed coupons or with a step clause (ability to modify the coupons rate during the bonds duration, under conditions specific to each bond);
- issued in a total amount of at least 500 million US dollars;
- maturity over 2 years when entering the index (1.25 years for bonds already in the index);
- bonds with a minimum average CCC rating by Fitch, Moodys and Standard and Poor's;
- the issuer shall not have defaulted on its external debt and have a long-term debt rated by one of the following rating agencies: Fitch, Moodys or Standard & Poors. Default is based on the information provided by the rating agencies (Fitch, Moodys or Standard & Poors), or with a D or RD rating for Fitch, C or Ca for Moodys and D or SD for S&P.
Each country is represented by at least two issues. The weight of each country is calculated taking into account all the issues in USD for that country.
The weight of each index component is based on its market value.

- Index Revision

The Index rebalancing is planned quarterly.

- Index Publication

The Index is calculated and published by Markit.

Markit iBoxx USD Liquid Emerging Markets Sovereigns Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: IBOXUSLT
Reuters: .IBXXUSLT

The performance tracked by the Index is the 15:00 fixing (New York time). Prices used in the Index calculation are bid prices.

Markit index methodology, composition, revision rules and additional information concerning the Index underlying components are available on markit.com

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** US Dollar

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Indirect replication |
| Derivatives | Interest rate |
| Emerging Market | Investment fund |
| High Yield | Management |
| Index replication | Market |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

### Risk management method

Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 16:30 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF – USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.23% | 0.07% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **Société Générale Corporate and Investment Banking**

## Index provider disclaimer

The Markit iBoxx USD Liquid Emerging Markets Sovereigns (the “Index”) referenced herein is the property of Markit Indices Limited. (“Index Sponsor”) and has been licensed for use in connection with AMUNDI GLOBAL EMERGING BOND MARKIT IBOXX. Each party acknowledges and agrees that AMUNDI GLOBAL EMERGING BOND MARKIT IBOXX is not sponsored, endorsed or promoted by the Index Sponsor. The Index Sponsor make no representation whatsoever, whether express or implied, and hereby expressly disclaim all warranties (including, without limitation, those of merchantability or fitness for a particular purpose or use), with respect to the Index or any data included therein or relating thereto, and in particular disclaim any warranty either as to the quality, accuracy and/or completeness of the Index or any data included therein, the results obtained from the use of the Index and/or the composition of the Index at any particular time on any particular date or otherwise and/or the creditworthiness of any entity, or the likelihood of the occurrence of a credit event or similar event (however defined) with respect to an obligation, in the Index at any particular time on any particular date or otherwise. The Index Sponsor shall not be liable (whether in negligence or otherwise) to the parties or any other person for any error in the Index, and the Index Sponsor is under no obligation to advise the parties or any person of any error therein.

The Index Sponsor makes no representation whatsoever, whether express or implied, as to the advisability of purchasing or selling AMUNDI GLOBAL EMERGING BOND MARKIT IBOXX, the ability of the Index to track relevant markets' performances, or otherwise relating to the Index or any transaction or product with respect thereto, or of assuming any risks in connection therewith. The Index Sponsor has no obligation to take the needs of any party into consideration in determining, composing or calculating the Index. No party purchasing or selling AMUNDI GLOBAL EMERGING BOND MARKIT IBOXX, nor the Index Sponsor, shall have any liability to any party for any act or failure to act by the Index Sponsor in connection with the determination, adjustment, calculation or maintenance of the Index. The Index Sponsor and its affiliates may deal in any obligations that compose the Index, and may, where permitted, accept deposits from, make loans or otherwise extend credit to, and generally engage in any kind of commercial or investment banking or other business with the issuers of such obligations or their affiliates, and may act with respect to such business as if the Index did not exist, regardless of whether such action might adversely affect the Index or AMUNDI GLOBAL EMERGING BOND MARKIT IBOXX.”

# AMUNDI GOVT BOND EUROMTS BROAD INVESTMENT GRADE[1]

## Objective and Investment Policy

### Objective

To track the performance of FTSE MTS Eurozone Government Broad IG Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

FTSE MTS Eurozone Government Broad IG Index is a bond index representative of government bonds issued by eurozone member countries with maturities longer than 1 year and more with at least two Investment Grade ratings by the rating agencies S&P, Moody's and Fitch, i.e. greater or equal to BBB- by S&P and Fitch, Baa3 by Moodys.

The index is a Total Return Index : the coupons paid by the index constituents are included in the Index return.

- Index currency: Euro

- Index Composition

The FTSE MTS Eurozone Government Broad IG Index includes bonds with the following eligibility criteria:
- nominal value and coupons denominated in euros, with no options and no convertibility;
- traded on the MTS platform (pan-European electronic platform for the listing and trading of bonds in euros);
- issued by a sovereign government of Eurozone countries defined in the index provider's methodology;
- with maturities longer than 1 year;
- having at least two Investment Grade ratings by the rating agencies S&P, Moodys and Fitch;
- issued in a total amount of at least 2 billion euros.
The weight of each index component is based on its market value.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by FTSE("FTSE").

FTSE MTS Eurozone Government Broad IG Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: EMIGG5
Reuters: EMIGG5=

The performance tracked by the Index is the 17:15 fixing (Paris time). Prices used in the Index calculation are bid prices.

FTSE index methodology, composition, revision rules and additional information concerning the Index underlying components are available on ftse.com

(1) This sub-fund is not an index-tracking sub-fund within the meaning of the article 44 of the Law dated December 17, 2010

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Interest rate |
| Derivatives | Investment fund |
| Index replication | Management |
| Indirect replication | Market |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

**Risk management method** Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 16:30 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.07% | 0.07% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **Société Générale Corporate and Investment Banking**

## Index provider disclaimer

THE AMUNDI GOVT BOND EUROMTS BROAD INVESTMENT GRADE SUB-FUND IS NOT IN ANY WAY SPONSORED, ENDORSED, SOLD OR PROMOTED BY FTSE INTERNATIONAL LIMITED (“FTSE”) OR BY THE LONDON STOCK EXCHANGE PLC (THE “EXCHANGE”) OR BY THE FINANCIAL TIMES LIMITED (“FT”) (TOGETHER THE “LICENSOR PARTIES”) AND NONE OF THE LICENSOR PARTIES MAKE ANY WARRANTY OR REPRESENTATION WHATSOEVER, EXPRESSLY OR IMPLIEDLY, EITHER AS TO THE RESULTS TO BE OBTAINED FROM THE USE OF THE FTSE MTS Eurozone Government Broad IG INDEX (THE “INDEX”) AND/OR THE FIGURE AT WHICH THE SAID INDEX STANDS AT ANY PARTICULAR TIME ON ANY PARTICULAR DAY OR OTHERWISE. THE INDEX IS COMPILED AND CALCULATED BY FTSE. NONE OF THE LICENSOR PARTIES SHALL BE LIABLE (WHETHER IN NEGLIGENCE OR OTHERWISE) TO ANY PERSON FOR ANY ERROR IN THE INDEX AND NONE OF THE LICENSOR PARTIES SHALL BE UNDER ANY OBLIGATION TO ADVISE ANY PERSON OF ANY ERROR THEREIN. “FTSE®”, “FT-SE®”, “FOOTSIE® ”, “FTSE4GOOD®” AND “TECHMARK®” ARE TRADE MARKS OF THE EXCHANGE AND THE FT AND ARE USED BY FTSE UNDER LICENCE. “ALL-WORLD®”, “ALL-SHARE®” AND “ALL-SMALL®” ARE TRADEMARKS OF FTSE.

# AMUNDI GOVT BOND HIGHEST RATED EUROMTS INVESTMENT GRADE(1)

## Objective and Investment Policy

### Objective

To track the performance of FTSE MTS Highest-Rated Eurozone Government Bond Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

FTSE MTS Highest-Rated Eurozone Government Bond Index is a bond index representative of government bonds issued by eurozone member countries with a maturity longer than 1 year and at least two ratings equal to AAA or equivalent with the three rating agencies S&P, Moody's and Fitch.

The index is a Total Return Index : the coupons paid by the index constituents are included in the Index return.

- Index currency: Euro
- Index Composition

The FTSE MTS Highest-Rated Eurozone Government Bond Index includes at least five issuers. If an issuer is downgraded, such issuer shall only be replaced if another issuer in turn becomes eligible in order to meet the minimum number of issuers required for the index. In other words, the securities are the highest-rated debt securities of sovereign states in the eurozone.
The eligibility criteria for the bonds comprising the FTSE MTS Highest-Rated Eurozone Government Bond Index are as follows:
- nominal value and coupons denominated in euros, with no options and no convertibility;
- traded on the MTS platform (pan-European electronic platform for the listing and trading of bonds in euros);
- issued by a sovereign government of one of the Eurozone countries defined in the index provider's methodology;
- maturity ranging of over one year;
- issued in a total amount of at least EUR 2 billion.
The weight of each index component is based on its market value.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by FTSE("FTSE").
FTSE MTS Highest-Rated Eurozone Government Bond Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: EM3AG5
Reuters: EM3AG5=

The performance tracked by the Index is the 17:15 fixing (Paris time). Prices used in the Index calculation are bid prices.

FTSE index methodology, composition, revision rules and additional information concerning the Index underlying components are available on ftse.com

(1) This sub-fund is not an index-tracking sub-fund within the meaning of the article 44 of the Law dated December 17, 2010

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Interest rate |
| Derivatives | Investment fund |
| Index replication | Management |
| Indirect replication | Market |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

**Risk management method** Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 16:30 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.07% | 0.07% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **Société Générale Corporate and Investment Banking**

## Index provider disclaimer

THE AMUNDI GOVT BOND HIGHEST RATED EUROMTS INVESTMENT GRADE SUB-FUND IS NOT IN ANY WAY SPONSORED, ENDORSED, SOLD OR PROMOTED BY FTSE INTERNATIONAL LIMITED (“FTSE”) OR BY THE LONDON STOCK EXCHANGE PLC (THE “EXCHANGE”) OR BY THE FINANCIAL TIMES LIMITED (“FT”) (TOGETHER THE “LICENSOR PARTIES”) AND NONE OF THE LICENSOR PARTIES MAKE ANY WARRANTY OR REPRESENTATION WHATSOEVER, EXPRESSLY OR IMPLIEDLY, EITHER AS TO THE RESULTS TO BE OBTAINED FROM THE USE OF THE FTSE MTS Highest-Rated Eurozone Government Bond INDEX (THE “INDEX”) AND/OR THE FIGURE AT WHICH THE SAID INDEX STANDS AT ANY PARTICULAR TIME ON ANY PARTICULAR DAY OR OTHERWISE. THE INDEX IS COMPILED AND CALCULATED BY FTSE. NONE OF THE LICENSOR PARTIES SHALL BE LIABLE (WHETHER IN NEGLIGENCE OR OTHERWISE) TO ANY PERSON FOR ANY ERROR IN THE INDEX AND NONE OF THE LICENSOR PARTIES SHALL BE UNDER ANY OBLIGATION TO ADVISE ANY PERSON OF ANY ERROR THEREIN. “FTSE®”, “FT-SE®”, “FOOTSIE® ”, “FTSE4GOOD®” AND “TECHMARK®” ARE TRADE MARKS OF THE EXCHANGE AND THE FT AND ARE USED BY FTSE UNDER LICENCE. “ALL-WORLD®”, “ALL-SHARE®” AND “ALL-SMALL®” ARE TRADEMARKS OF FTSE.

# AMUNDI GOVT BOND HIGHEST RATED EUROMTS INVESTMENT GRADE 1-3[1]

## Objective and Investment Policy

### Objective

To track the performance of FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index is a bond index representative of government bonds issued by eurozone member countries with a maturity ranging from one to three years, and with at least two ratings equal to AAA or equivalent with the three rating agencies S&P, Moodys and Fitch.

The index is a Total Return Index : the coupons paid by the index constituents are included in the Index return.

- Index currency: Euro
- Index Composition

The FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index includes at least five issuers. If an issuer is downgraded, such issuer shall only be replaced if another issuer in turn becomes eligible in order to meet the minimum number of issuers required for the index. In other words, the securities are the highest-rated debt securities of sovereign states in the eurozone.
The eligibility criteria for the bonds comprising the FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index are as follows:
- nominal value and coupons denominated in euros, with no options and no convertibility;
- traded on the MTS platform (pan-European electronic platform for the listing and trading of bonds in euros);
- issued by a sovereign government of Eurozone countries defined in the index provider's methodology;
- maturity ranging from 1 to 3 years;
- issued in a total amount of at least EUR 2 billion.
The weight of each index component is based on its market value.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by FTSE("FTSE").

FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: EM3AA5
Reuters: EM3AA5=

The performance tracked by the Index is the 17:15 fixing (Paris time). Prices used in the Index calculation are bid prices.

FTSE index methodology, composition, revision rules and additional information concerning the Index underlying components are available on ftse.com

(1) This sub-fund is not an index-tracking sub-fund within the meaning of the article 44 of the Law dated December 17, 2010

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Interest rate |
| Derivatives | Investment fund |
| Index replication | Management |
| Indirect replication | Market |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

**Risk management method** Commitment

## Planning Your Investment

Designed for Investors who understand the risks of the sub-fund and plan to invest for at least 18 months.

The sub-fund may appeal to investors who:

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 16:30 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.07% | 0.07% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **Société Générale Corporate and Investment Banking**

## Index provider disclaimer

THE AMUNDI GOVT BOND HIGHEST RATED EUROMTS INVESTMENT GRADE 1-3 SUB-FUND IS NOT IN ANY WAY SPONSORED, ENDORSED, SOLD OR PROMOTED BY FTSE INTERNATIONAL LIMITED (“FTSE”) OR BY THE LONDON STOCK EXCHANGE PLC (THE “EXCHANGE”) OR BY THE FINANCIAL TIMES LIMITED (“FT”) (TOGETHER THE “LICENSOR PARTIES”) AND NONE OF THE LICENSOR PARTIES MAKE ANY WARRANTY OR REPRESENTATION WHATSOEVER, EXPRESSLY OR IMPLIEDLY, EITHER AS TO THE RESULTS TO BE OBTAINED FROM THE USE OF THE FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y INDEX (THE “INDEX”) AND/OR THE FIGURE AT WHICH THE SAID INDEX STANDS AT ANY PARTICULAR TIME ON ANY PARTICULAR DAY OR OTHERWISE. THE INDEX IS COMPILED AND CALCULATED BY FTSE. NONE OF THE LICENSOR PARTIES SHALL BE LIABLE (WHETHER IN NEGLIGENCE OR OTHERWISE) TO ANY PERSON FOR ANY ERROR IN THE INDEX AND NONE OF THE LICENSOR PARTIES SHALL BE UNDER ANY OBLIGATION TO ADVISE ANY PERSON OF ANY ERROR THEREIN. “FTSE®”, “FT-SE®”, “FOOTSIE® ”, “FTSE4GOOD®” AND “TECHMARK®” ARE TRADE MARKS OF THE EXCHANGE AND THE FT AND ARE USED BY FTSE UNDER LICENCE. “ALL-WORLD®”, “ALL-SHARE®” AND “ALL-SMALL®” ARE TRADEMARKS OF FTSE.

# AMUNDI GOVT BOND LOWEST RATED EUROMTS INVESTMENT GRADE [1]

## Objective and Investment Policy

### Objective

To track the performance of FTSE MTS Lowest-Rated Eurozone Government Bond IG Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

FTSE MTS Lowest-Rated Eurozone Government Bond IG Index is a bond index representative of government bonds of Eurozone member countries (as defined in the index provider's methodology) with lower creditworthiness compared to those issued by other Eurozone sovereign states.

The index is a Total Return Index : the coupons paid by the index constituents are included in the Index return.

- Index currency: Euro
- Index Composition

The FTSE MTS Lowest-Rated Eurozone Government Bond IG Index includes bonds with the following eligibility criteria:

- nominal value and coupons denominated in euros, with no options and no convertibility;
- traded on the MTS platform (pan-European electronic platform for the listing and trading of bonds in euros);
- issued by a sovereign government of Eurozone countries defined in the index provider's methodology;
- maturity of over one year;
- with at least two ratings below "AAA" or one rating below the equivalent of the AAA rating by one of the rating agencies S&P, Moodys and Fitch;
- with at least two Investment Grade ratings, also by the rating agencies S&P, Moodys and Fitch i.e. greater or equal to BBB- at S&P and Fitch and Baa3 at Moodys;
- issued in a total amount of at least EUR 2 billion;
- issuer not included in the FTSE MTS Highest-Rated Eurozone Government Bond Index (comprising countries rated "AAA" by at least two of the aforementioned rating agencies or countries that may no longer be meeting the rating criterion, but despite that are still part of the Index under the five-country minimum inclusion criterion);
- total weight of each issuer limited to 30%.

The weight of each index component is based on its market value. If the number of countries falls below 4, the countries are equally weighted.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by FTSE("FTSE").

FTSE MTS Lowest-Rated Eurozone Government Bond IG Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:

Bloomberg: EMTSIG5

Reuters: EMTSIG5=

The performance tracked by the Index is the 17:15 fixing (Paris time). Prices used in the Index calculation are bid prices.

FTSE index methodology, composition, revision rules and additional information concerning the Index underlying components are available on ftse.com

(1) This sub-fund is not an index-tracking sub-fund within the meaning of the article 44 of the Law dated December 17, 2010

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Interest rate |
| Derivatives | Investment fund |
| Index replication | Management |
| Indirect replication | Market |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

**Risk management method** Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 16:30 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.07% | 0.07% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

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## Index provider disclaimer

THE AMUNDI GOVT BOND LOWEST RATED EUROMTS INVESTMENT GRADE SUB-FUND IS NOT IN ANY WAY SPONSORED, ENDORSED, SOLD OR PROMOTED BY FTSE INTERNATIONAL LIMITED (“FTSE”) OR BY THE LONDON STOCK EXCHANGE PLC (THE “EXCHANGE”) OR BY THE FINANCIAL TIMES LIMITED (“FT”) (TOGETHER THE “LICENSOR PARTIES”) AND NONE OF THE LICENSOR PARTIES MAKE ANY WARRANTY OR REPRESENTATION WHATSOEVER, EXPRESSLY OR IMPLIEDLY, EITHER AS TO THE RESULTS TO BE OBTAINED FROM THE USE OF THE FTSE MTS Lowest-Rated Eurozone Government Bond IG INDEX (THE “INDEX”) AND/OR THE FIGURE AT WHICH THE SAID INDEX STANDS AT ANY PARTICULAR TIME ON ANY PARTICULAR DAY OR OTHERWISE. THE INDEX IS COMPILED AND CALCULATED BY FTSE. NONE OF THE LICENSOR PARTIES SHALL BE LIABLE (WHETHER IN NEGLIGENCE OR OTHERWISE) TO ANY PERSON FOR ANY ERROR IN THE INDEX AND NONE OF THE LICENSOR PARTIES SHALL BE UNDER ANY OBLIGATION TO ADVISE ANY PERSON OF ANY ERROR THEREIN. “FTSE®”, “FT-SE®”, “FOOTSIE® ”, “FTSE4GOOD®” AND “TECHMARK®” ARE TRADE MARKS OF THE EXCHANGE AND THE FT AND ARE USED BY FTSE UNDER LICENCE. “ALL-WORLD®”, “ALL-SHARE®” AND “ALL-SMALL®” ARE TRADEMARKS OF FTSE.

# AMUNDI GOVT BOND LOWEST RATED EUROMTS INVESTMENT GRADE 1-3[1]

## Objective and Investment Policy

### Objective

To track the performance of FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index ("the Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index is a bond index representative of government bonds of Eurozone member countries (as defined in the index methodology) with a maturity ranging from 1 to 3 years and with lower creditworthiness compared to those issued by other Eurozone sovereign states.

The Index is a Total Return Index : the coupons paid by the index constituents are included in the index return.

- Index currency: Euro
- Index Composition

The FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index includes bonds with the following eligibility criteria:
- nominal value and coupons denominated in euros, with no options and no convertibility;
- traded on the MTS platform (pan-European electronic platform for the listing and trading of bonds in euros);
- issued by a sovereign government of Eurozone countries defined in the index provider's methodology;
- maturity ranging from 1 to 3 years;
- having at least two ratings below "AAA" grade or the equivalent of an AAA grade by one or more of the rating agencies S&P, Moody's and Fitch i.e. greater or equal to BBB- at S&P and Fitch and Baa3 at Moody's;
- having at least two Investment Grade ratings, also by the rating agencies S&P, Moody's and Fitch;
- issued in a total amount of at least €2 billion;
- issuer not included in the FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index;
- issuer not included in the FTSE MTS Highest-Rated Eurozone Government Bond Index (comprising countries rated "AAA" by at least two of the aforementioned rating agencies or countries that may no longer be meeting the rating criterion, but despite that are still part of the Index under the five-country minimum inclusion criterion);
- total weight of each issuer limited to 30%.

The weight of each index component is based on its market value. If the number of countries falls below 4, the countries are equally weighted.

(1) This sub-fund is not an index-tracking sub-fund within the meaning of the article 44 of the Law dated December 17, 2010

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by FTSE ("FTSE").

FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: EMTSIA5
Reuters: EMTSIA5=

The performance tracked by the Index is the 17:15 fixing (Paris time). Prices used in the Index calculation are bid prices.

FTSE index methodology, composition, revision rules and additional information concerning the Index underlying components are available on ftse.com

## Management Process

The exposure to the Index will be achieved through an Indirect Replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Interest rate |
| Derivatives | Investment fund |
| Index replication | Management |
| Indirect replication | Market |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

### Risk management method

Commitment

## Planning Your Investment

Designed for Investors who understand the risks of the sub-fund and plan to invest for at least 18 months.

The sub-fund may appeal to investors who:

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 16:30 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received) .Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF - EUR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.07% | 0.07% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **Société Générale Corporate and Investment Banking**

## Index provider disclaimer

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# AMUNDI US TREASURY 1-3[1]

## Objective and Investment Policy

### Objective

To track the performance of Markit iBoxx $ Treasuries 1-3Y Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Markit iBoxx $ Treasuries 1-3Y Index is a bond index representative of USD-denominated securities issued by the United States Treasury and with maturities ranging from 1 to 3 years.

The Index is a Total Return Index : the coupons paid by the index constituents are included in the index return.

- Index currency: US Dollar

- Index Composition

The Markit iBoxx $ Treasuries 1-3Y Index includes bonds with the following eligibility criteria:
- issued by the United States Treasury;
- USD-denominated fixed-coupon bonds;
- issued in a total amount of at least USD1 billion;
- bid and ask price provided by a bank at least at the close of trading.
The weight of each index component is based on its market value.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by Markit.

Markit iBoxx $ Treasuries 1-3Y Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: ITRR1T3
Reuters: .IBBUS027F

The performance tracked by the Index is the 15:00 fixing (New York time). Prices used in the Index calculation are bid prices.

Markit index methodology, composition, revision rules and additional information concerning the Index underlying components are available on markit.com

(1) This sub-fund is not an index-tracking sub-fund within the meaning of the article 44 of the Law dated December 17, 2010

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** US Dollar

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Interest rate |
| Derivatives | Investment fund |
| Index replication | Management |
| Indirect replication | Market |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

**Risk management method** Commitment

## Planning Your Investment

Designed for Investors who understand the risks of the sub-fund and plan to invest for at least 18 months.

The sub-fund may appeal to investors who:

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 16:30 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF – USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.07% | 0.07% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **Société Générale Corporate and Investment Banking**

## Index provider disclaimer

The Markit iBoxx $ Treasuries 1-3Y (the “Index”) referenced herein is the property of Markit Indices Limited. (“Index Sponsor”) and has been licensed for use in connection with AMUNDI US TREASURY 1-3. Each party acknowledges and agrees that AMUNDI US TREASURY 1-3 is not sponsored, endorsed or promoted by the Index Sponsor. The Index Sponsor make no representation whatsoever, whether express or implied, and hereby expressly disclaim all warranties (including, without limitation, those of merchantability or fitness for a particular purpose or use), with respect to the Index or any data included therein or relating thereto, and in particular disclaim any warranty either as to the quality, accuracy and/or completeness of the Index or any data included therein, the results obtained from the use of the Index and/or the composition of the Index at any particular time on any particular date or otherwise and/or the creditworthiness of any entity, or the likelihood of the occurrence of a credit event or similar event (however defined) with respect to an obligation, in the Index at any particular time on any particular date or otherwise. The Index Sponsor shall not be liable (whether in negligence or otherwise) to the parties or any other person for any error in the Index, and the Index Sponsor is under no obligation to advise the parties or any person of any error therein.
The Index Sponsor makes no representation whatsoever, whether express or implied, as to the advisability of purchasing or selling AMUNDI US TREASURY 1-3, the ability of the Index to track relevant markets’ performances, or otherwise relating to the Index or any transaction or product with respect thereto, or of assuming any risks in connection therewith. The Index Sponsor has no obligation to take the needs of any party into consideration in determining, composing or calculating the Index. No party purchasing or selling AMUNDI US TREASURY 1-3, nor the Index Sponsor, shall have any liability to any party for any act or failure to act by the Index Sponsor in connection with the determination, adjustment, calculation or maintenance of the Index. The Index Sponsor and its affiliates may deal in any obligations that compose the Index, and may, where permitted, accept deposits from, make loans or otherwise extend credit to, and generally engage in any kind of commercial or investment banking or other business with the issuers of such obligations or their affiliates, and may act with respect to such business as if the Index did not exist, regardless of whether such action might adversely affect the Index or AMUNDI US TREASURY 1-3.”

# AMUNDI US TREASURY 3-7[1]

## Objective and Investment Policy

### Objective

To track the performance of Markit iBoxx $ Treasuries 3-7Y Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Markit iBoxx $ Treasuries 3-7Y Index is a bond index representative of USD-denominated securities issued by the United States Treasury and with maturities ranging from 3 to 7 years.

The index is a Total Return Index : the coupons paid by the index constituents are included in the Index return.

- Index currency: US Dollar

- Index Composition

The Markit iBoxx $ Treasuries 3-7Y Index includes bonds with the following eligibility criteria:
- issued by the United States Treasury;
- USD-denominated fixed-coupon bonds;
- issued in a total amount of at least 1 billion US dollars;
- bid and ask price provided by a bank at least at the close of trading.
The weight of each index component is based on its market value.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by Markit.

Markit iBoxx $ Treasuries 3-7Y Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: IULT37TR
Reuters: .IBBUS0283

The performance tracked by the Index is the 15:00 fixing (New York time). Prices used in the Index calculation are bid prices.

Markit index methodology, composition, revision rules and additional information concerning the Index underlying components are available on markit.com

(1) This sub-fund is not an index-tracking sub-fund within the meaning of the article 44 of the Law dated December 17, 2010

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** US Dollar

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Interest rate |
| Derivatives | Investment fund |
| Index replication | Management |
| Indirect replication | Market |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

**Risk management method** Commitment

## Planning Your Investment

Designed for Investors who understand the risks of the sub-fund and plan to invest for at least 3 years.

The sub-fund may appeal to investors who:

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 16:30 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF – USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.07% | 0.07% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **Société Générale Corporate and Investment Banking**

## Index provider disclaimer

The Markit iBoxx $ Treasuries 3-7Y (the "Index") referenced herein is the property of Markit Indices Limited. ("Index Sponsor") and has been licensed for use in connection with AMUNDI US TREASURY 3-7. Each party acknowledges and agrees that AMUNDI US TREASURY 3-7 is not sponsored, endorsed or promoted by the Index Sponsor. The Index Sponsor make no representation whatsoever, whether express or implied, and hereby expressly disclaim all warranties (including, without limitation, those of merchantability or fitness for a particular purpose or use), with respect to the Index or any data included therein or relating thereto, and in particular disclaim any warranty either as to the quality, accuracy and/or completeness of the Index or any data included therein, the results obtained from the use of the Index and/or the composition of the Index at any particular time on any particular date or otherwise and/or the creditworthiness of any entity, or the likelihood of the occurrence of a credit event or similar event (however defined) with respect to an obligation, in the Index at any particular time on any particular date or otherwise. The Index Sponsor shall not be liable (whether in negligence or otherwise) to the parties or any other person for any error in the Index, and the Index Sponsor is under no obligation to advise the parties or any person of any error therein.
The Index Sponsor makes no representation whatsoever, whether express or implied, as to the advisability of purchasing or selling AMUNDI US TREASURY 3-7, the ability of the Index to track relevant markets' performances, or otherwise relating to the Index or any transaction or product with respect thereto, or of assuming any risks in connection therewith. The Index Sponsor has no obligation to take the needs of any party into consideration in determining, composing or calculating the Index. No party purchasing or selling AMUNDI US TREASURY 3-7, nor the Index Sponsor, shall have any liability to any party for any act or failure to act by the Index Sponsor in connection with the determination, adjustment, calculation or maintenance of the Index. The Index Sponsor and its affiliates may deal in any obligations that compose the Index, and may, where permitted, accept deposits from, make loans or otherwise extend credit to, and generally engage in any kind of commercial or investment banking or other business with the issuers of such obligations or their affiliates, and may act with respect to such business as if the Index did not exist, regardless of whether such action might adversely affect the Index or AMUNDI US TREASURY 3-7."

# AMUNDI US TREASURY 7-10[1]

## Objective and Investment Policy

### Objective

To track the performance of Markit iBoxx $ Treasuries 7-10Y Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Markit iBoxx $ Treasuries 7-10Y Index is a bond index representative of USD-denominated securities issued by the United States Treasury and with maturities ranging from 7 to 10 years.

The index is a Total Return Index : the coupons paid by the index constituents are included in the Index return.

- Index currency: US Dollar

- Index Composition

The Markit iBoxx $ Treasuries 7-10Y Index includes bonds with the following eligibility criteria:
- issued by the United States Treasury;
- USD-denominated fixed-coupon bonds;
- issued in a total amount of at least 1 billion US dollars;
- bid and ask price provided by a bank at least at the close of trading.
The weight of each index component is based on its market value.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by Markit.

Markit iBoxx $ Treasuries 7-10Y Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: ITRR7T10
Reuters: .IBBUS0286

The performance tracked by the Index is the 15:00 fixing (New York time). Prices used in the Index calculation are bid prices.

Markit index methodology, composition, revision rules and additional information concerning the Index underlying components are available on markit.com

(1) This sub-fund is not an index-tracking sub-fund within the meaning of the article 44 of the Law dated December 17, 2010

## Management Process

The exposure to the Index will be achieved through an indirect replication by investing into financial derivatives instruments delivering the performance of the Index in exchange for the performance of the assets held by the sub-fund.

### 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

Derivatives are integral to the sub-fund's investment strategies. The sub-fund will swap the performance of the assets held by the sub-fund for that of the Index through a derivative contract or total return swap. For further information please refer to sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods for Index and UCITS ETF sub-funds" of this prospectus.

The maximum and expected proportions of the sub-fund's assets that can be subject to SFT and TRS are disclosed in the table "USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS.

**Sub-fund base currency :** US Dollar

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Interest rate |
| Derivatives | Investment fund |
| Index replication | Management |
| Indirect replication | Market |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

**Risk management method** Commitment

## Planning Your Investment

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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 16:30 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received). Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF – USD | USD | USD 1,000,000 | 3.00% | 1.00% | 0.07% | 0.07% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **Société Générale Corporate and Investment Banking**

## Index provider disclaimer

The Markit iBoxx $ Treasuries 7-10Y (the "Index") referenced herein is the property of Markit Indices Limited. ("Index Sponsor") and has been licensed for use in connection with AMUNDI US TREASURY 7-10. Each party acknowledges and agrees that AMUNDI US TREASURY 7-10 is not sponsored, endorsed or promoted by the Index Sponsor. The Index Sponsor make no representation whatsoever, whether express or implied, and hereby expressly disclaim all warranties (including, without limitation, those of merchantability or fitness for a particular purpose or use), with respect to the Index or any data included therein or relating thereto, and in particular disclaim any warranty either as to the quality, accuracy and/or completeness of the Index or any data included therein, the results obtained from the use of the Index and/or the composition of the Index at any particular time on any particular date or otherwise and/or the creditworthiness of any entity, or the likelihood of the occurrence of a credit event or similar event (however defined) with respect to an obligation, in the Index at any particular time on any particular date or otherwise. The Index Sponsor shall not be liable (whether in negligence or otherwise) to the parties or any other person for any error in the Index, and the Index Sponsor is under no obligation to advise the parties or any person of any error therein.
The Index Sponsor makes no representation whatsoever, whether express or implied, as to the advisability of purchasing or selling AMUNDI US TREASURY 7-10, the ability of the Index to track relevant markets' performances, or otherwise relating to the Index or any transaction or product with respect thereto, or of assuming any risks in connection therewith. The Index Sponsor has no obligation to take the needs of any party into consideration in determining, composing or calculating the Index. No party purchasing or selling AMUNDI US TREASURY 7-10, nor the Index Sponsor, shall have any liability to any party for any act or failure to act by the Index Sponsor in connection with the determination, adjustment, calculation or maintenance of the Index. The Index Sponsor and its affiliates may deal in any obligations that compose the Index, and may, where permitted, accept deposits from, make loans or otherwise extend credit to, and generally engage in any kind of commercial or investment banking or other business with the issuers of such obligations or their affiliates, and may act with respect to such business as if the Index did not exist, regardless of whether such action might adversely affect the Index or AMUNDI US TREASURY 7-10."

# AMUNDI PRIME EURO CORPORATES

## Objective and Investment Policy

### Objective

To track the performance of Solactive Euro IG Corporate Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Solactive Euro IG Corporate Index is a bond index representative of the corporate fixed-rate investment grade Euro denominated securities.

The Index is a Total Return Index : the coupons paid by the index constituents are included in the index return.

- Index currency: Euro
- Index Composition

The Index components are representative of the corporate fixed-rate bonds, issued in euro and that have an investment grade credit rating from one rating agency (Standard & Poor's or Moody's), i.e. the bond's rating must be equal or higher than BBB- for Standard & Poor's or Baa3 for Moody's. The issuers' domicile could be non-European, only the bond's currency, credit rating, size and time to maturity are taken into account for the selection in the index.
The minimum time to maturity of each bond is at least one year until final maturity. The minimal amount outstanding per issue is EUR 500 Million. Senior and subordinated issues are included.
The bonds are weighted according to their market value.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by Solactive.

Solactive Euro IG Corporate Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: SOLEUIGC
Reuters: .SOLEUIGC

The performance tracked by the Index is the 17:15 fixing (Paris time).
Prices used in the Index calculation are bid prices.

Solactive index methodology, composition, revision rules and additional information concerning the Index underlying components are available on solactive.de

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents.

The sub-fund intends to implement a sampled replication model in order to track the performance of the Index and it is therefore not expected that the sub-fund will hold each and every underlying component of the Index at all times or hold them in the same proportion as their weightings in the Index. The sub-fund may also hold some securities which are not underlying components of the Index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

### 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS".

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Investment fund |
| Currency | Management |
| Derivatives | Market |
| Index replication | Sampling index replication |
| Interest rate | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

**Risk management method** Commitment

## Planning Your Investment

Designed for Investors who understand the risks of the sub-fund and plan to invest for at least 4 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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received) that is also a full bank business day in Germany market and in United Kingdom market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF DR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.03% | 0.02% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

THE FINANCIAL INSTRUMENT IS NOT SPONSORED, PROMOTED, SOLD OR SUPPORTED IN ANY OTHER MANNER BY SOLACTIVE AG NOR DOES SOLACTIVE AG OFFER ANY EXPRESS OR IMPLICIT GUARANTEE OR ASSURANCE EITHER WITH REGARD TO THE RESULTS OF USING THE INDEX AND/OR INDEX TRADE MARK OR THE INDEX PRICE AT ANY TIME OR IN ANY OTHER RESPECT. THE INDEX IS CALCULATED AND PUBLISHED BY SOLACTIVE AG. SOLACTIVE AG USES ITS BEST EFFORTS TO ENSURE THAT THE INDEX IS CALCULATED CORRECTLY. IRRESPECTIVE OF ITS OBLIGATIONS TOWARDS THE ISSUER, SOLACTIVE AG HAS NO OBLIGATION TO POINT OUT ERRORS IN THE INDEX TO THIRD PARTIES INCLUDING BUT NOT LIMITED TO INVESTORS AND/OR FINANCIAL INTERMEDIARIES OF THE FINANCIAL INSTRUMENT. NEITHER PUBLICATION OF THE INDEX BY SOLACTIVE AG NOR THE LICENSING OF THE INDEX OR INDEX TRADE MARK FOR THE PURPOSE OF USE IN CONNECTION WITH THE FINANCIAL INSTRUMENT CONSTITUTES A RECOMMENDATION BY SOLACTIVE AG TO INVEST CAPITAL IN SAID FINANCIAL INSTRUMENT NOR DOES IT IN ANY WAY REPRESENT AN ASSURANCE OR OPINION OF SOLACTIVE AG WITH REGARD TO ANY INVESTMENT IN THIS FINANCIAL INSTRUMENT.

# AMUNDI PRIME EURO GOVIES[1]

## Objective and Investment Policy

### Objective

To track the performance of Solactive Eurozone Government Bond Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Solactive Eurozone Government Bond Index is a bonds index, representative of domestic government bonds issued by euro zone countries that have an investment grade credit rating from one rating agency (Standard & Poor's or Moody's).

The Index is a Total Return Index : the coupons paid by the index constituents are included in the index return.

- Index currency: Euro
- Index Composition

The Index constituents are representative of domestic government bonds issued by euro zone countries that have an investment grade credit rating from one rating agency (Standard & Poor's or Moody's), i.e. the issuer's rating must be equal or higher than BBB- for Standard & Poor's or Baa3 for Moody's.
To be eligible in the index, the bonds must be issued in euro, have a fixed coupon, a minimum time to maturity of 1 year, and a minimum outstanding amount of 1.5 billion euro.
The bonds are weighted according to their market value.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by Solactive.

Solactive Eurozone Government Bond Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: SOLEUSOV
Reuters: .SOLEUSOV

The performance tracked by the Index is the 17:15 fixing (Paris time).
Prices used in the Index calculation are bid prices.

Solactive index methodology, composition, revision rules and additional information concerning the Index underlying components are available on solactive.de

(1) This sub-fund is not an index-tracking sub-fund within the meaning of the article 44 of the Law dated December 17, 2010

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents.

The sub-fund intends to implement a sampled replication model in order to track the performance of the Index and it is therefore not expected that the sub-fund will hold each and every underlying component of the Index at all times or hold them in the same proportion as their weightings in the Index. The sub-fund may also hold some securities which are not underlying components of the Index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

### 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS".

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Investment fund |
| Currency | Management |
| Derivatives | Market |
| Index replication | Sampling index replication |
| Interest rate | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

**Risk management method** Commitment

## Planning Your Investment

Designed for Investors who understand the risks of the sub-fund and plan to invest for at least 4 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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first business day (including the business day when the relevant requests are received) that is also a full bank business day in Germany market and in France market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF DR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.03% | 0.02% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

THE FINANCIAL INSTRUMENT IS NOT SPONSORED, PROMOTED, SOLD OR SUPPORTED IN ANY OTHER MANNER BY SOLACTIVE AG NOR DOES SOLACTIVE AG OFFER ANY EXPRESS OR IMPLICIT GUARANTEE OR ASSURANCE EITHER WITH REGARD TO THE RESULTS OF USING THE INDEX AND/OR INDEX TRADE MARK OR THE INDEX PRICE AT ANY TIME OR IN ANY OTHER RESPECT. THE INDEX IS CALCULATED AND PUBLISHED BY SOLACTIVE AG. SOLACTIVE AG USES ITS BEST EFFORTS TO ENSURE THAT THE INDEX IS CALCULATED CORRECTLY. IRRESPECTIVE OF ITS OBLIGATIONS TOWARDS THE ISSUER, SOLACTIVE AG HAS NO OBLIGATION TO POINT OUT ERRORS IN THE INDEX TO THIRD PARTIES INCLUDING BUT NOT LIMITED TO INVESTORS AND/OR FINANCIAL INTERMEDIARIES OF THE FINANCIAL INSTRUMENT. NEITHER PUBLICATION OF THE INDEX BY SOLACTIVE AG NOR THE LICENSING OF THE INDEX OR INDEX TRADE MARK FOR THE PURPOSE OF USE IN CONNECTION WITH THE FINANCIAL INSTRUMENT CONSTITUTES A RECOMMENDATION BY SOLACTIVE AG TO INVEST CAPITAL IN SAID FINANCIAL INSTRUMENT NOR DOES IT IN ANY WAY REPRESENT AN ASSURANCE OR OPINION OF SOLACTIVE AG WITH REGARD TO ANY INVESTMENT IN THIS FINANCIAL INSTRUMENT.

# AMUNDI PRIME GLOBAL GOVIES[1]

## Objective and Investment Policy

### Objective

To track the performance of Solactive Global Developed Government Bond Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

The Solactive Global Developed Government Bond Index is a bond index including the fixed-rate government bonds from the main developed, Investment Grade rated countries.

The Index is a Total Return Index : the coupons paid by the index constituents are included in the index return.

- Index currency: Euro
- Index Composition

To be included in the Index, the country must be rated Investment grade by one rating agency (Standard & Poor's or Moody's), i.e. the country's bonds rating must be equal or higher than BBB- for Standard & Poor's or Baa3 for Moody's, and the total market value of the bonds, issued in local currency, must be higher than 1% of the total market value of the eligible bonds universe.
The eligible universe is made up of bonds issued by developed government, Investment Grade issuers, in local currency, with a time to maturity longer than one year, and whose outstanding amount is larger than 1.5 billion of its local currency, except for Japan where the minimum size is JPY 150 billion, Denmark where the minimum size is DKK 15 billion, and Sweden , where the minimum size is SEK 15 billion.
The outstanding amount of each bonds is adjusted by the holdings of the central bank of each country, when the data is public.
The bonds are weighted in the index according to their market value.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by Solactive.

Solactive Global Developed Government Bond Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: SOLGDGA
Reuters: .SOLGDGA

The performance tracked by the Index is the close of business in the local markets that compose the index.
Prices used in the Index calculation are bid prices.

Solactive index methodology, composition, revision rules and additional information concerning the Index underlying components are available on solactive.de

(1) This sub-fund is not an index-tracking sub-fund within the meaning of the article 44 of the Law dated December 17, 2010

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents.

The sub-fund intends to implement a sampled replication model in order to track the performance of the Index and it is therefore not expected that the sub-fund will hold each and every underlying component of the Index at all times or hold them in the same proportion as their weightings in the Index. The sub-fund may also hold some securities which are not underlying components of the Index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

### 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS".

**Sub-fund base currency :** Euro

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Investment fund |
| Currency | Management |
| Derivatives | Market |
| Index replication | Sampling index replication |
| Interest rate | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

**Risk management method** Commitment

## Planning Your Investment

Designed for Investors who understand the risks of the sub-fund and plan to invest for at least 4 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

**Business day** Any day that is a day when Euronext Paris is fully open.

**Transaction Day** Requests received and accepted by 14:00 CET on a Business day will ordinarily be processed on the NAV of the first following day that is a business day and also a full bank business day in France market and in USA market, and in Germany market and in Japan Market and in United Kingdom market. Transaction settlement will occur two Business days after the relevant transaction day.

**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF DR | EUR | USD 1,000,000 | 3.00% | 1.00% | 0.03% | 0.02% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

THE FINANCIAL INSTRUMENT IS NOT SPONSORED, PROMOTED, SOLD OR SUPPORTED IN ANY OTHER MANNER BY SOLACTIVE AG NOR DOES SOLACTIVE AG OFFER ANY EXPRESS OR IMPLICIT GUARANTEE OR ASSURANCE EITHER WITH REGARD TO THE RESULTS OF USING THE INDEX AND/OR INDEX TRADE MARK OR THE INDEX PRICE AT ANY TIME OR IN ANY OTHER RESPECT. THE INDEX IS CALCULATED AND PUBLISHED BY SOLACTIVE AG. SOLACTIVE AG USES ITS BEST EFFORTS TO ENSURE THAT THE INDEX IS CALCULATED CORRECTLY. IRRESPECTIVE OF ITS OBLIGATIONS TOWARDS THE ISSUER, SOLACTIVE AG HAS NO OBLIGATION TO POINT OUT ERRORS IN THE INDEX TO THIRD PARTIES INCLUDING BUT NOT LIMITED TO INVESTORS AND/OR FINANCIAL INTERMEDIARIES OF THE FINANCIAL INSTRUMENT. NEITHER PUBLICATION OF THE INDEX BY SOLACTIVE AG NOR THE LICENSING OF THE INDEX OR INDEX TRADE MARK FOR THE PURPOSE OF USE IN CONNECTION WITH THE FINANCIAL INSTRUMENT CONSTITUTES A RECOMMENDATION BY SOLACTIVE AG TO INVEST CAPITAL IN SAID FINANCIAL INSTRUMENT NOR DOES IT IN ANY WAY REPRESENT AN ASSURANCE OR OPINION OF SOLACTIVE AG WITH REGARD TO ANY INVESTMENT IN THIS FINANCIAL INSTRUMENT.

# AMUNDI PRIME US CORPORATES

## Objective and Investment Policy

### Objective

To track the performance of Solactive USD Investment Grade Corporate Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Solactive US Investment Grade Corporate Index is a bond index representative of the fixed-rate corporate investment grade USD-denominated securities.

The Index is a Total Return Index : the coupons paid by the Index constituents are included in the index return.

- Index currency: US Dollar
- Index Composition

The securities composing the Index are rated Investment Grade by Moodys or S&P and have at least one year until final maturity. The minimal amount outstanding per issue is USD 400 Million. Senior and subordinated issues are included.
Inclusion in the Index is based on the currency of the issue and not the domicile of the issuer.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by Solactive.

Solactive USD Investment Grade Corporate Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: SOLUSIGC
Reuters: .SOLUSIGC

The performance tracked by the Index is the 15:00 fixing (New York time).
Prices used in the Index calculation are bid prices.

Solactive index methodology, composition, revision rules and additional information concerning the Index underlying components are available on solactive.de

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents.

The sub-fund intends to implement a sampled replication model in order to track the performance of the Index and it is therefore not expected that the sub-fund will hold each and every underlying component of the Index at all times or hold them in the same proportion as their weightings in the Index. The sub-fund may also hold some securities which are not underlying components of the Index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

### 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS".

**Sub-fund base currency :** US Dollar

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Investment fund |
| Currency | Management |
| Derivatives | Market |
| Index replication | Sampling index replication |
| Interest rate | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

### Risk management method

Commitment

## Planning Your Investment

Designed for Investors who understand the risks of the sub-fund and plan to invest for at least 4 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

**Business day** Any day that is a day when Euronext Paris is fully open.

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**NAV publication Day :** **Transaction Day +1**

**Switching in/out** Permitted

## MAIN SHARE CLASSES AND FEES

| | | | Fees for share transactions | | Annual fees | |
|---|---|---|---|---|---|---|
| Share class | Currency | Min initial Investment* | Purchase (max) | Switch (max) | Management (max) | Administration (max) |
| UCITS ETF DR | USD | USD 1,000,000 | 3.00% | 1.00% | 0.03% | 0.02% |

See section "Notes on sub-fund Costs" in the prospectus. Other share classes may be available. For a current listing of available classes, go to amundi.lu/amundi-index-solutions

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

## MAIN MARKET MAKER: **BNP Paribas Arbitrage**

## Index provider disclaimer

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# AMUNDI PRIME US TREASURY(1)

## Objective and Investment Policy

### Objective

To track the performance of Solactive US Treasury Bond Index (the "Index"), and to minimize the tracking error between the net asset value of the sub-fund and the performance of the Index.

### Index Description

- General description of the Index

Solactive US Treasury Bond Index is a bond index representative of USD-denominated securities issued by the United States of America Treasury and with maturities of at least 1 year.

The Index is a Total Return Index : the coupons paid by the index constituents are included in the index return.

- Index currency: US Dollar
- Index Composition

Solactive US Treasury Bond Index includes bonds with the following eligibility criteria:
- issued by the United States Treasury;
- USD-denominated fixed-coupon bonds;
- issued in a total amount of at least USD 250 million.
The weight of each index component is based on its market value.

- Index Revision

The Index rebalancing is planned monthly.

- Index Publication

The Index is calculated and published by Solactive.

Solactive US Treasury Bond Index value is available via Bloomberg and Reuters. At the date of the prospectus, the tickers are:
Bloomberg: SOLUTC
Reuters: .SOLUT

The performance tracked by the Index is the 15:00 fixing (New York time).
Prices used in the Index calculation are bid prices.

Solactive index methodology, composition, revision rules and additional information concerning the Index underlying components are available on solactive.de

(1) This sub-fund is not an index-tracking sub-fund within the meaning of the article 44 of the Law dated December 17, 2010

## Management Process

The exposure to the Index will be achieved through a direct replication, mainly by making direct investments in transferable securities and/or other eligible assets representing the Index constituents in a proportion extremely close to their proportion in the index.

The sub-fund will not hold any securities of companies involved in the production or sale of controversial weapons as defined in “Replication Methods”.

### 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 (market access and liquidity, local tax); the Investment Manager will be able to combine the direct replication with a replication through derivatives such as amongst other futures. In case of such replication, the sub-fund may hold deposits while keeping 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 and borrowing, reverse purchase agreement and repurchase agreement for the purposes of efficient portfolio management as described and in compliance with sections "Techniques and Instruments on Securities Financing Transactions" and "Replication Methods of this prospectus. In particular, such techniques and instruments may be used in order to generate additional income to offset the sub-funds’ costs.

The maximum and expected proportions of the sub-fund’s assets that can be subject to SFT and TRS are disclosed in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS".

**Sub-fund base currency :** US Dollar

### Investment Manager

Amundi Asset Management

## Main Risks

*See "Risk Descriptions" for more information.*

### Risks of ordinary market conditions

| | |
|---|---|
| Credit | Investment fund |
| Derivatives | Management |
| Index replication | Market |
| Interest rate | |
| Listing market liquidity (ETF share class) | |

### Risks of unusual market conditions

| | |
|---|---|
| Counterparty | Liquidity |
| Operational | Standard practices |
| Default | |

### Risk management method

Commitment

## Planning Your Investment

Designed for Investors who understand the risks of the sub-fund and plan to invest for at least 4 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

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# NOTES ON SUB-FUND COSTS

These notes apply only to the share class tables in "sub-fund Descriptions".

**General** The charges you pay as an investor in the sub-fund go to cover sub-fund operating costs, including marketing and distribution costs.
These ongoing charges reduce the performance of your investment.

**One-off charges taken before or after you invest** These may be deducted from your investment or your redemption proceeds, and are paid to sales agents and authorised intermediaries. The fees shown are maximums. To find out the actual fee for a transaction, contact your financial adviser or the transfer agent (section "The SICAV").

**Charges taken from the sub-fund over a year** These charges are the same for all shareholders of a given share class.

All investments involve risk. The risks of some of these sub-funds may be comparatively high.

The risk descriptions below correspond to the risk factors named in the information about the sub-funds. To permit the risks to be read properly in connection with any sub-fund's named risks, each risk is described as for an individual sub-fund.

The risk information in this prospectus is intended to give an idea of the main and material risks associated with each sub-fund, any sub-fund could be affected by other risks in this section as well as risks not named here, and the risk descriptions themselves are not intended as exhaustive.

Any of these risks could cause a sub-fund to lose money, to perform less well than similar investments, to experience high volatility (ups and downs in NAV), or to fail to meet its objective over any period of time.

## RISKS OF ORDINARY MARKET CONDITIONS

*Risks included in this section are generally present to a material degree in ordinary market conditions, but also tend to be present — and more potent — in unusual market conditions.*

**Concentration risk** To the extent that the sub-fund invests a large portion of its assets in a limited number of industries, sectors, or issuers, or within a limited geographical area, it can be more risky than a fund that invests more broadly.

When a sub-fund invests a large portion of its assets in a particular issuer, industry, type of bond, country or region, or in a series of closely interconnected economies, its performance will be more strongly affected by any business, economic, financial, market or political conditions affecting the area of concentration. This can mean both higher volatility and a greater risk of loss.

**Credit risk** A bond or money market security could lose value if the issuer's financial health deteriorates.
If the financial health of the issuer of a bond or money market security weakens, or if the market believes it may weaken, the value of the bond or money market security may fall. The lower the credit quality of the debt, the greater the credit risk.
In some cases an individual issuer could go into default (see "Default risk" under "Risks of Unusual Market Conditions"), even though ordinary conditions prevail in the general market.

**Currency risk** Changes in currency exchange rates could reduce investment gains or increase investment losses, in some cases significantly.
Exchange rates can change rapidly and unpredictably.

Therefore investors are exposed to the currency exchange risk between the currencies of the underlying stocks forming the index and the currency of the sub-fund share in which they invested. However, investors are not exposed to the currency exchange risk between the index currency and that of the share in which they invested.
The currency risk could extend to 100% of the sub-fund.

**Collateral management** Counterparty risk arising from investments in OTC financial derivative instruments (including TRS) and securities lending transactions, securities borrowing transactions, reverse repurchase agreements and repurchase agreements is generally mitigated by the transfer or pledge of collateral in favor of the sub-fund. If a counterparty defaults, the sub-fund may need to sell non-cash collateral received at prevailing market prices in which case the sub-fund could realise a loss.
The sub-fund may also incur a loss in reinvesting cash collateral received, where permitted due to a decline in the value of the investments made.

**Custody risk** The SICAV's securities are generally held for the benefit of the SICAV's shareholders on the depositary or its sub-depositary's balance sheet and are generally not co-mingled with the depositary or the sub-depositary's assets. This provides protection for the SICAV's securities in the event of the insolvency of either the depositary or its sub-depositary.
However, in certain markets a risk may arise where segregation is not possible, and the securities are co-mingled with the sub-depositary's assets or pooled with the securities of other clients of the sub-depositary. The loss would then be spread across all clients in the pool and would not be restricted to the client whose securities were subject to loss.

**Derivatives risk** Certain derivatives could behave unexpectedly or could expose the sub-fund to losses that are significantly greater than the cost of the derivative.
Derivatives in general are highly volatile and do not carry any voting rights. The pricing and volatility of many derivatives (especially credit default swaps) may diverge from strictly reflecting the pricing or volatility of their underlying reference(s). In difficult market conditions, it may be impossible or unfeasible to place orders that would limit or offset the market exposure or losses created by certain derivatives.

• OTC derivatives

Because OTC derivatives are in essence private agreements between a sub-fund and one or more counterparties, they are less highly regulated than market-traded securities. OTC derivatives carry greater counterparty risk and liquidity risk, and it may be more difficult to force a counterparty to honor its obligations to a sub-fund. The list of counterparties contracts will be available in the annual report. This counterparty default risk is limited by the regulatory OTC derivatives counterparty limits. Mitigation techniques aiming to limit this risk are used, such as collateral policy or resets in OTC Swaps.

If a counterparty ceases to offer a derivative that the sub-fund had been planning on using, the sub-fund may not be able to find a comparable derivative elsewhere and may miss an opportunity for gain or find itself unexpectedly exposed to risks or losses, including losses from a derivative position for which it was unable to buy an offsetting derivative. There are no assurances that the value of collateral held will be sufficient to cover the amount owed to the SICAV. The management company will apply a haircut on any collateral received, in order to mitigate this counterparty risk. The SICAV may enter into OTC derivatives cleared through a clearinghouse that serves as a central counterparty to reduce counterparty risk and increase liquidity, but it does not eliminate those risks completely. The central counterparty requires margin from the clearing broker which will in turn require margin from the SICAV. There is a risk of loss by a SICAV of its initial and variation margin deposits.

Certain eligible OTC derivatives may be submitted for clearing to regulated central clearing counterparties and the reporting of certain details to trade repositories and appropriate procedures and arrangements to measure, monitor and mitigate operational and counterparty risk may be taken in respect of OTC derivatives which are not subject to mandatory clearing. Some of the regulatory obligations have not been finalised by the date of this prospectus. It is difficult to predict their full impact on the SICAV, which may include an increase in the overall costs of entering into and maintaining OTC derivatives.

You should be aware that the applicable laws requiring central clearing of OTC derivatives may in due course adversely affect the ability of the sub-funds to adhere to their respective investment policies and achieve their investment objective.

Investments in OTC derivatives may also be subject the risk of differing valuations arising out of different permitted valuation methods. Inaccurate valuation can result in inaccurate recognition of gains or losses and counterparty exposure. There also may be a legal or documentation risk that the parties may disagree as to the proper interpretation of the terms of the agreement. Such risks are generally mitigated by the use of industry-standard agreements.

Because it is generally impractical for the SICAV to divide its OTC derivative transactions among a wide variety of counterparties, a decline in the financial health of any one counterparty could cause significant losses. Conversely, if any sub-fund experiences any financial weakness or fails to meet an obligation, counterparties could become unwilling to do business with the SICAV, which could leave the SICAV unable to operate efficiently and competitively.

• Exchange-traded derivatives

While exchange-traded derivatives are generally considered lower-risk than OTC derivatives, there is still the risk that a suspension of trading in derivatives or in their underlying assets could make it impossible for the sub-fund to realise gains or avoid losses, which in turn could cause a delay in handling redemptions of shares. There is also a risk that settlement of exchange-traded derivatives through a transfer system may not happen when or as expected.

**Emerging markets risk** Emerging markets are less established than developed markets and therefore involve higher risks, particularly market, liquidity, currency risks and interest rate risks, and the risk of higher volatility. Reasons for this higher risk include:

- political, economic, or social instability
- fiscal mismanagement or inflationary policies
- unfavorable changes in regulations and laws and uncertainty about their interpretation
- failure to enforce laws or regulations, or to recognise the rights of investors as understood in developed markets
- excessive fees, trading costs or taxation, or outright seizure of assets
- rules or practices that place outside investors at a disadvantage
- incomplete, misleading, or inaccurate information about securities issuers
- lack of uniform accounting, auditing and financial reporting standards
- manipulation of market prices by large investors
- arbitrary delays and market closures
- fraud, corruption and error.

Emerging markets countries may restrict securities ownership by outsiders or may have less regulated custody practices, leaving the sub-fund more vulnerable to losses and less able to pursue recourse.

In countries where, either because of regulations or for efficiency, the sub-fund uses depository receipts (tradable certificates issued by the actual owner of the underlying securities), P-notes or similar instruments to gain investment exposure, the sub-fund takes on risks that are not present with direct investment. These instruments involve counterparty risk (since they depend on the creditworthiness of the issuer) and liquidity risk, may trade at prices that are below the value of their underlying securities, and may fail to pass along to the sub-fund some of the rights (such as voting rights) it would have if it owned the underlying securities directly.

To the extent that emerging markets are in different time zones from Luxembourg, the sub-fund might not be able to react in a timely fashion to price movements that occur during hours when the sub- fund is not open for business.

For purposes of risk, the category of emerging markets includes markets that are less developed, such as most countries in Asia, Africa, South America and Eastern Europe, as well as countries that have successful economies but may not offer the same level of investor protection as exists in, for example, Western Europe, the US and Japan.

**Equity risk** Equities can lose value rapidly and can remain at low prices indefinitely and typically involve higher risks than bonds or money market instruments. Equities of rapidly grown companies can be highly sensitive to bad news, because much of their value is based on high expectations for the future. Equities of companies that appear to be priced below their value may continue to be undervalued.

If a company goes through bankruptcy or a similar financial restructuring, its equities may lose most or all of their value.

**Hedging risk** Any attempts to hedge (reduce or eliminate certain risks) may not work as intended, and to the extent that they do work, they will generally eliminate potentials for gain along with risks of loss.
Any measures that the sub-fund takes that are designed to offset specific risks may work imperfectly, may not be feasible at times, or may fail completely. To the extent that no hedge exists, the sub-fund or share class will be exposed to all risks that the hedge would have protected against.
The sub-fund may use hedging within its portfolio. With respect to any designated share classes, the sub-fund may hedge the currency exposure of the class (relative to the portfolio's reference currency). Hedging involves costs, which reduce investment performance.

**Illiquid securities risk** Certain securities may, by nature, be hard to value or sell at a desired time and price, especially in any quantity.
This includes securities that are labeled as illiquid, such as Rule 144A securities, as well as a security of any type that represents a small issue, trades infrequently, or is traded on markets that are comparatively small or that have long settlement times.

**Investment fund risk** As with any investment fund, investing in the sub-fund involves certain risks an investor would not face if investing in markets directly:

- the actions of other investors, in particular sudden large outflows of cash, could interfere with orderly management of the sub-fund and cause its NAV to fall
- The investor cannot direct or influence how money is invested while it is in the sub-fund
- the sub-fund's buying and selling of investments may not be optimal for the tax efficiency of any given investor
- the sub-fund is subject to various investment laws and regulations that limit the use of certain securities and investment techniques that might improve performance; to the extent that the sub-fund decides to register in jurisdictions that impose narrower limits, this decision could further limit its investment activities
- because the sub-fund is based in Luxembourg, any protections that would have been provided by other regulators (including, for investors outside Luxembourg, those of their home regulator) may not apply
- because certain sub-fund shares are exchanged on the primary market or are not publicly traded, the only option for liquidating shares is generally redemption, which could be subject to delays and any other redemption policies set by the sub-fund
- to the extent that the sub-fund invests in other UCITS / UCIs, it may incur a second layer of investment fees, which will further erode any investment gains
- to the extent that the sub-fund uses efficient portfolio management techniques, such as securities lending, securities borrowing, repurchase transactions and reverse repurchase transactions as well as TRS, and in particular if it reinvests collateral associated with these techniques, the sub-fund takes on counterparty, liquidity, legal, custody (e.g absence of the assets' segregation) and operational risks, which can have an impact on the performance of the sub-fund concerned
- the investment manager or its designees may at times find their obligations to the sub-fund to be in conflict with their obligations to other investment portfolios they manage (although in such cases, all portfolios will be dealt with equitably).

**High Yield risk** The high yield debt securities involve special considerations and risks, including the risks associated with international investing generally, such as currency fluctuations, the risks of investing in countries with smaller capital markets, limited liquidity, price volatility and restrictions on foreign investment.
Investment in high yield debt securities is subject to risks of interest rate, currency, market, credit and security. Compared to investment-grade bonds, the high yield bonds are normally lower-rated securities and will usually offer higher yields to compensate for the reduced creditworthiness or increased risk of default that these securities carry.

**Interest rate risk** When interest rates rise, bond values generally fall. This risk is generally greater the longer the maturity of a bond investment.

**Replication of index risk** The Sub-Funds track indices that replicate the performance of underlying securities the prices of which change continuously, and can fall based on a wide variety of factors. Due to the Sub-Funds' index-tracking objective, the performance of the Sub-Funds will follow the performance of their specific index whether their performance is rising or falling.

**Indirect replication - Implications in terms of exposure to the index and counterparty risk** Where the exposure of the sub-fund to the index is indirect (or swap-based) only which means that the sub-fund seeks to replicate the performance of the index by investing into financial derivative instruments rather than by directly holding the index underlying components.
Entering into financial derivative instruments such as a swap agreement will not make the sub-fund a holder of, or give the sub-fund a direct investment position in, any of the index underlying components or any component included therein. The sub-fund will have no rights with respect to the index underlying components.
Therefore any amounts payable in respect of shares in the sub-fund will be made in cash and investors will not have any rights to receive delivery of any index underlying components (see section "Secondary market for UCITS ETF shares").
The sub-fund will be exposed to a credit risk on the counterparties with which it trades in relation to OTC financial derivative instruments used to replicate the performance of the index, such as swap agreements. Such derivatives are not afforded the same protection as may apply to derivatives traded and cleared on exchanges. The counterparty for the OTC derivatives will be the specific company or firm involved in the transaction, rather than a recognized exchange and accordingly the insolvency, bankruptcy or default of a counterparty with which a sub-fund trades such OTC derivative could result in substantial losses to the sub-fund. In addition, in exceptional circumstances, the counterparty for the OTC derivatives may be unable to fulfil its obligations towards the sub-fund due to regulatory reasons, change in the tax or accounting laws or other circumstances. In such cases, there is a risk that the sub-fund's exposure to the index could be interrupted or terminated. The investment objective of the sub-fund may not be achieved and the sub-fund may be unable to recover any losses incurred being understood that there is a daily reset of the swap and a counterparty risk limit of 10%.

**Leverage risk** The sub-fund's net exposure above the sub-fund net asset value makes its share price more volatile.
To the extent that the sub-fund uses derivatives to increase its net exposure to any market, rate, basket of securities or other financial reference source, fluctuations in the price of the reference source will be amplified at the sub-fund level.
Listing market liquidity risk The UCITS ETF shares' stock market price may deviate from its indicative net asset value. The liquidity of the sub-fund's units in a stock market may be affected by any suspension that could, in particular, but not only, be due to:
i) the suspension or halt of the calculation of the index by the index provider,
ii) the suspension of the market(s) on which are listed the underlyings of the index,
iii) a relevant listing market not being able to obtain or to calculate the sub-fund's indicative net asset value,
iv) a violation by a market maker of the rules applicable in the relevant listing market,
v) failure of the systems, in particular of IT or electronic systems in a relevant listing market,
vi) any other event that prevents the calculation of the sub-fund's indicative net asset value or the trading in Fund units.

**Management risk** The sub-fund's management team may be wrong in its analysis, assumptions, or projections.
This includes projections concerning industry, market, economic, demographic, or other trends.

**Market risk**
Prices of many securities change continuously, and can fall based on a wide variety of factors.
Examples of these factors include:
- political and economic news
- government policy
- changes in technology and business practices
- changes in demographics, cultures and populations
- natural or human-caused disasters
- weather and climate patterns
- scientific or investigative discoveries
- costs and availability of energy, commodities and natural resources.

The effects of market risk can be immediate or gradual, short-term or long-term, narrow or broad.

**MBS / ABS / TBA risk** Mortgage-backed and asset-backed securities (MBSs and ABSs) typically carry prepayment and extension risk and can carry above-average liquidity, credit and interest rate risks.
MBSs (a category that includes collateralised mortgage obligations, or CMOs) and ABSs represent an interest in a pool of debt, such as credit card receivables, auto loans, student loans, equipment leases, home mortgages and home equity loans.
When interest rates fall, these securities are often paid off early, as the mortgage-holders and other borrowers refinance the debt underlying the security. When interest rates rise, the borrowers of the underlying debt tend not to refinance their low-interest debt.
MBSs and ABSs also tend to be of lower credit quality than many other types of debt securities. To the extent that the debts underlying an MBS or ABS go into default or become uncollectable, the securities based on those debts will lose some or all of their value.
With to-be-announced (TBA) securities, because the sub-fund does not know until 48 hours after it places a purchase order which actual MBSs or ABSs will be used to fill the order, the sub-fund cannot take steps to counter any decline in the value of a specific security during the 48-hour period.

**Prepayment and extension risk** Any unexpected behaviour in interest rates could hurt the performance of callable debt securities (securities whose issuers have the right to pay off the security s principal before the maturity date).
When interest rates fall, issuers tend to pay off these securities and re-issue new ones at lower interest rates. When this happens, the sub-fund may have no alternative but to reinvest the money from these prepaid securities at a lower rate of interest ("prepayment risk").
At the same time, when interest rates rise, borrowers tend not to prepay their low-interest mortgages. This may lead the sub-fund to receiving below-market yields until interest rates fall or the securities mature ("extension risk"). It can also mean that the sub-fund must either sell the securities at a loss or forgo the opportunity to make other investments that may turn out to have performed better.
The prices and yields of callable securities typically reflect the assumption that they will be paid off at a certain point before maturity. If this prepayment happens when expected, the sub-fund generally will not suffer any adverse effects. However, if it happens substantially earlier or later than expected, it can mean that the sub-fund effectively overpaid for the securities. Other factors as well can affect when or if an individual security is prepaid, including the presence or absence of any optional redemption and mandatory prepayment features, the default rate of the underlying assets and the nature of any turnover in the underlying assets.
Prepayment and extension considerations can also affect the sub-fund's duration, increasing or decreasing sensitivity to interest rates in undesired ways. In some circumstances, the failure of rates to rise or fall when anticipated could cause prepayment or extension risks as well.

**Real estate investments risk** Real estate and related investments can be hurt by any factor that makes an area or individual property less valuable.
Specifically, investments in real estate holdings or related businesses or securities (including interests in mortgages) can be hurt by natural disasters, economic declines, overbuilding, zoning changes, tax increases, population or lifestyle trends, environmental contamination, defaults on mortgages, failures of management, and other factors that may affect the market value or cash flow of the investment.

**Sampling index replication** Index replication by investing in a portfolio comprising all the index components might be costly and/or not be always possible or operationally practicable. In some circumstances the sub-fund's investment manager may use optimized replication methodology, in particular a sampling index replication strategy. In doing so, the sub-fund's investment manager will attempt to replicate the index either by:
i) investing through a selection of representative transferable securities constituting the benchmark index but potentially with different weighting compared to the index constituents and/or;
ii) by investing in a portfolio of transferable securities that might not be comprised within this index or other eligible assets as financial derivative instruments.
While the sub-fund will seek to track the performance of the index through a sampling index replication strategy, there is no guarantee that the sub-fund will achieve perfect tracking and the sub-fund may potentially be subject to an increase of the tracking error risk, which is the risk that sub-fund return may not track exactly the return of the index, from time to time.

**Small and mid-cap stock risk** Stocks of small and mid-size companies can be more volatile than stocks of larger companies.
Small and mid-size companies often have fewer financial resources, shorter operating histories, and less diverse business lines, and as a result can be at greater risk of bankruptcy or other long-term or permanent business setbacks. Initial public offerings (IPOs) can be highly volatile and can be hard to evaluate because of a lack of trading history and relative lack of public information.

**Style risk** Different investment styles typically go in and out of favor depending on market conditions and investor sentiment.
At any given time, for instance, a growth-style portfolio may underperform a value-style portfolio, or vice-versa, and either may at any time underperform the market as a whole.
Securities identified as undervalued may remain undervalued indefinitely, or may prove to have been fairly valued. With securities identified as offering above-average growth potential, a significant portion of the market price can be based on high expectations for future performance, and the price can fall rapidly and significantly if it begins to appear that these high expectations might not be met.
Volatility risk Changes in the volatility patterns of relevant markets could create sudden and/or material changes in the sub-fund's share price.

## RISKS OF UNUSUAL MARKET CONDITIONS

*Risks included in this section are generally not present to a material degree in normal market conditions (although they may be present to a limited degree). During unusual market conditions, however, these risks can be among the most serious.*

**Counterparty risk** An entity with which the sub-fund does business could become unwilling or unable to meet its obligations to the sub-fund.

**Default risk** The issuers of certain bonds could become unable to make payments on their bonds.

**Liquidity risk** Any security could become hard to value or to sell at a desired time and price.
Liquidity risk could affect the sub-fund's ability to repay repurchase proceeds by the deadline stated in the prospectus.

**Legal risk** The characterization of a transaction or a party's legal capacity to enter into it could render the financial contract unenforceable and the insolvency or bankruptcy of a counterparty could pre-empt otherwise enforceable contract rights.

**Operational risk** In any country, but especially in emerging markets, there could be losses due to errors, absence or impossibility of the assets' segregation, service disruptions or other failures, as well as fraud, corruption, electronic crime, instability, terrorism or other irregular events. Operational risks may subject the sub-fund to errors affecting valuation, pricing, accounting, tax reporting, financial reporting, and trading, among other things. Operational risks may go undetected for long periods of time, and even if they are detected it may prove impractical to recover prompt or adequate compensation from those responsible.

**Standard practices risk** Investment management practices that have worked well in normal market conditions could prove ineffective or detrimental at other times.

# GENERAL INVESTMENT POLICIES

Each sub-fund, and the SICAV itself, must comply with all applicable EU and Luxembourg laws and regulations, as well as certain circulars, technical standards and other requirements. This section presents, in synthesised form, the portfolio management requirements of the 2010 law, the main law governing the operation of a UCITS, as well as the ESMA requirements for risk monitoring and management. In case of any discrepancy the law itself (which is in French) would prevail.

In the case of any detected violation of the 2010 law, the appropriate sub-fund(s) must comply with the relevant policies a priority in its securities trades and management decisions, taking due account of the interests of its shareholders. Except where noted, all percentages and restrictions apply to each sub-fund individually.

## PERMITTED SECURITIES AND TRANSACTIONS

The table below describes the types of securities and transactions that are allowable to any UCITS under the 2010 law. Most sub-funds set limits that are more restrictive in one way or another, based on their investment objectives and strategy. No sub-fund will make use of the investments described in Rows 6 and 9 except as described in "sub-fund Descriptions". A sub-fund's usage of a security or technique must be consistent with its investment policies and restrictions. A sub-fund that invests or is marketed in jurisdictions outside the EU may be subject to further requirements (not described here) from regulators in those jurisdictions.

A sub-fund does not need to comply with investment limits when exercising subscription rights, so long as any violations are corrected as described above. No sub-fund can acquire assets that come with unlimited liability attached, and no sub-fund can underwrite securities of other issuers.

| Security / Transaction | Requirements | |
|---|---|---|
| 1.Transferable securities and money market instruments | Must be listed or dealt on an official stock exchange in an eligible state, or must trade in a regulated market in an eligible state that operates regularly, is recognised, and is open to the public. | Recently issued securities must pledge to seek a listing on a stock exchange or regulated market in an eligible state and must receive it within 12 months of issue. |
| 2. Money market instruments that do not meet the requirements in row[1] | Must be subject (either at the securities level or the issuer level) to investor protection and savings regulation and also must meet one of the following criteria:<br>• issued or guaranteed by a central, regional or local authority or a central bank of a EU member, the European Central Bank, the European Investment Bank, the EU, an international authority to which at least one EU nation belongs, a sovereign nation, or in the case of a federation, a federal state;<br>• issued by an issuer or undertaking whose securities qualify under row 1 above;<br>• issued or guaranteed by an issuer that is subject to EU prudential supervision rules or to other prudential rules the CSSF accepts as equivalent. | Can also qualify if issuer belongs to a category recognised by the CSSF, is subject to investor protections that are equivalent to those described directly at left, and meets one of the following criteria:<br>• issued by a company with at least EUR 10 million in capital and reserves that publishes annual account;<br>• issued by an entity dedicated to financing a group of companies at least one of which is publicly listed;<br>• issued by an entity dedicated to financing securitisation vehicles that benefit from a banking liquidity line. |
| 3. Shares of UCITS or UCIs that are not linked to the SICAV | Must be authorised by an EU member or by a state that the CSSF considers to have equivalent laws and adequate cooperation between authorities.<br>Must issue annual and semi-annual financial reports.<br>Must be limited by constitutional documents to investing no more than 10% of assets in other UCITS or UCIs. | Must be subject either to EU regulatory supervision and investor protections for a UCITS or to equivalent of those outside the EU (especially regarding asset segregation, borrowing, lending, and uncovered sales of transferable securities and money market instruments). |
| 4. Shares of UCITS or UCIs that are linked to the SICAV | Must meet all requirements in row 3.<br>The UCITS/UCI cannot impose any charges for buying, switching or redeeming shares. | The prospectus of any sub-fund with substantial investments in other UCITS/UCIs must state maximum management fees for the sub-fund itself and for UCITS/ UCIs it intends to hold. |
| 5. Shares of other sub- funds of the SICAV | Must meet all requirements in rows 3 and 4.<br>The target sub-fund cannot invest, in turn, in the acquiring sub-fund (reciprocal ownership). | The acquiring sub-fund surrenders all voting rights in shares it acquires.<br>The shares do not count as assets of the acquiring |

1 A UCITS/UCI is considered to be linked to the SICAV if both are managed or controlled by the same or affiliated management companies, or if the SICAV directly or indirectly holds more than 10% of capital or voting rights of the UCITS/UCI

| | | |
|---|---|---|
| | At the time of investment, the target sub-fund must not have more than 10% of its assets in any other sub-fund. | sub-fund for purposes of minimum asset thresholds. Adhering to these requirements exempts the SICAV from the requirements of the Law of 10 August 1915. |
| 6. Real estate and commodities, including precious metals | Investment exposure is allowed only through transferable securities, derivatives, or other allowable types of investments. | The SICAV may directly purchase real estate or other tangible property that is directly necessary to its business.<br>Ownership of precious metals or commodities, directly or through certificates, is prohibited. |
| 7. Credit institution deposits | Must be able to be withdrawn on demand and must not have a maturity longer than 12 months. | Institutions either must be headquartered in a EU Member State or, if not, subject to EU prudential rules or to other prudential rules the CSSF accepts as equivalent. |
| 8. Ancillary liquid assets | No stated requirements. | As a practical matter, a sub-fund may hold up to (but not including) 50% of assets in cash or other liquid assets. |
| 9. Derivatives and equivalent cash-settled instruments | Underlying investments or reference indicators must be those described in rows 1, 2, 3, 4, 6 and 7, or must be indices, interest rates, forex rates or currencies. In all cases, these investments or indicators, and any investments they deliver, must be within scope for the sub-fund's non-derivative investments.<br>Total exposure cannot exceed 100% of sub-fund assets. | OTC derivatives must meet all of the following criteria:<br>• be in categories approved by the CSSF;<br>• have reliable daily valuations that are accurate and independent;<br>• be able to be sold, liquidated or otherwise closed at fair value at any time;<br>• be with counterparties that are subject to prudential supervision;<br>• have risk profiles that can adequately be measured<br>• counterparty risk cannot exceed 10% of the sub-fund assets when the counterpart is a credit institution or 5% with other counterparts. |
| 10. Transferable securities and money market instruments that do not meet the requirements in rows 1, 2, 6 and 7 | Limited to 10% of sub-fund assets. | |
| 11. Securities lending and borrowing, repurchase agreements and reverse repurchase agreements | The volume of transactions must not interfere with a sub-fund's pursuit of its investment policy or its ability to meet redemptions. | The cash collateral from the transactions must be invested in high-quality, short term investments.<br>Lending or guaranteeing loans to third parties for any other purposes is prohibited. |
| 12. Techniques and instruments for efficient portfolio management | Must relate to transferable securities or money market instruments. | This category includes derivatives. See "More about Derivatives and Techniques" below. |
| 13. Borrowing | Except for back-to-back loans used for acquiring foreign currencies, all loans must be temporary and are limited to 10% of sub-fund's net assets. | |

## DIVERSIFICATION REQUIREMENTS

To ensure diversification, a sub-fund cannot invest more than a certain amount of its assets in one body or one category of securities. For purposes of this table and the next, "body" means an individual company, except for the 20% limits in the "In aggregate" column, which are monitored at the group or consolidated level. These diversification rules do not apply during the first six months of a sub-fund's operation.

| Maximum investment/exposure, as a % of sub-fund assets | | | | |
|---|---|---|---|---|
| Category of securities | In any one Issuer | In aggregate | | other |
| A. Transferable securities and money market instruments issued or guaranteed by an any nation, a public local authority within the EU, or an international body to which at least one EU member belongs. | 35% | | | A sub-fund may invest in as few as six issues if it is investing in accordance with the principle of risk spreading and meets both of the following criteria:<br>1. the issues are transferable securities or money market instruments issued or guaranteed a sovereign entity, a public local authority within the EU or an international body to which at least one EU member belongs;<br>2. the sub-fund invests no more than 30% in any one issue |
| B. Bonds subject to certain legally defined investor protections* and issued by a credit institution domiciled in the EU. | 25% | | | 80% in bonds from all issuers or bodies in whose bonds a sub-fund has invested more than 5% of assets. |
| C. Any transferable securities and money market instruments other than those described in rows A and B above. | 10% | | 35% | 20% in all companies within a single issuer.<br>40%, in aggregate, in all issuers or bodies in which a sub-fund has invested more than 5% of its assets. |
| D. Credit institution deposits. | 20% | 20% | | |
| E. OTC derivatives with a counterparty that is a credit institution as defined in row 7 (previous table). | 10% exposure | | | |
| F. OTC derivatives with any other counterparty. | 5% exposure | | | |
| G. Units of UCITS or UCIs as defined in rows 3 and 4 (previous table). | 20% | 10%<br>If stated in the relevant "sub-fund Description this limit can be raised to 30% in UCI, and 100% in UCITS | | UCI compartments whose assets are segregated are each considered a separate UCI.<br>Assets held by the UCITS/UCIs do not count for purposes of complying with rows A - F of this table. |

* Bonds must invest the proceeds from their offerings to maintain full liability coverage and to give priority to bond investor repayment in case of issuer bankruptcy

## INDEX TRACKING FUNDS

| Components | Maximum Index weighting | | |
|---|---|---|---|
| | **In any one Component** | **In one single component only** | Other terms and requirements |
| A. Transferable securities and money market instruments as defined in rows 1 and 2 of the permitted securities and transactions table<br>B. Units of UCITS or UCI<br>C. Derivatives (OTC or dealt-in on a regulated market)<br>D. Other than article 41(1) of 2010 Law eligible assets | 20% | Up to 35% in exceptional circumstances such as when the security is highly dominant in the regulated market in which it trades. | |

**Factors that may influence the ability of the sub-funds to track the performance of the indices:**

The ability of the sub-fund to track the performance of the index may be affected by the following factors:

the re-weightings of the index which is tracked by the sub-fund may generate transaction and/or trading and/or stamp duty costs;
the existence of market fees;
and/or due to minor valuation discrepancies that would not be such as to result in the calculation of the sub-fund's net asset value being suspended. These discrepancies may be due to some commodities being temporarily unavailable in index or to exceptional circumstances that may have caused distortions in the index weightings, including cases of suspension or temporary disruption in the listing of securities in the index.

## LIMITS TO PREVENT SIGNIFICANT INFLUENCE

These limits, which apply at the SICAV level, are intended to prevent the SICAV from the risks that could arise for it and the issuer if the SICAV were to own a significant percentage of a given security or issuer.

| Category of securities | Maximum ownership, as a % of the total value of the securities issue | | |
|---|---|---|---|
| Securities carrying voting rights | Less than would allow the SICAV significant management influence | These limits can be disregarded at purchase if not calculable at that time | - securities described in row A (previous table)<br>- shares of EU funds that represent the only way a sub-fund can invest in the EU fund's home country and that comply with the applicable articles of the 2010 Law |
| Non-voting securities of any one Issuer | 10% | | |
| Debt securities of any one issuer | 10% | | |
| Money market securities of any one issuer | 10% | | |
| Shares of any one UCITS or UCI | 25% | | |

## FEEDER FUNDS

The SICAV can create sub-funds that qualify as a master fund or a feeder fund. It can also convert existing sub-funds into feeder funds, or switch any feeder fund to a different master fund. The rules below apply to any sub-fund that is a feeder fund.

| Security | Investment Requirements | Other Terms and Requirements |
|---|---|---|
| Units of the master fund | At least 85% of assets. | |
| Derivatives and ancillary liquid assets | Up to 15% of assets. | Derivatives must only be used for hedging. In measuring derivatives exposure, the sub-fund must combine its own direct exposure with the exposure created by the master fund. |

The master fund and feeder fund must have the same business days, share valuation days and financial year. The cut-off times for order processing must be coordinated so that orders for shares of the feeder fund can be processed and the resulting orders for shares of the master fund can be placed before the master fund's cut-off time.

## MANAGEMENT AND MONITORING OF GLOBAL RISK EXPOSURE

The management company uses a risk-management process, approved and supervised by its board, that enables it to monitor and measure the overall risk profile of each sub-fund. Risk calculations are performed every trading day.
There are three possible risk measurement approaches, as described below. The management company chooses which approach each sub-fund will use, based on the sub-fund's investment strategy. Where a sub-fund's use of derivatives is mostly for hedging and efficient portfolio management purposes, the commitment method is usually used. Where a sub-fund may use derivatives extensively, Absolute VaR is usually used, unless the sub-fund is managed with respect to a benchmark, in which case Relative VaR is used.
The board can require a sub-fund to use an additional approach (for reference only, however, not for purposes of determining compliance), and can change the approach if it believes the current method no longer adequately expresses the sub-fund's overall market exposure.

| Approach | Description |
|---|---|
| Absolute Value-at-Risk (Absolute VaR) | The sub-fund seeks to estimate the maximum loss it could experience in a month (meaning 20 trading days), and requires that 99% of the time, the sub-fund's worst outcome is no worse than a 20% decline in net asset value. |
| Relative Value-at-Risk (Relative VaR) | The sub-fund seeks to estimate the maximum loss it could experience beyond the estimated maximum loss of a benchmark (typically an appropriate market index or combination of indexes). The sub-fund calculates the amount that, with 99% certainty, is the limit for how much the sub-fund could underperform the benchmark over a month (20 trading days). The absolute VaR of the sub-fund cannot exceed twice that of the benchmark. |
| Commitment | The sub-fund calculates all derivatives exposures as if they were direct investments in the underlying positions. This allows the sub-fund to include the effects of any hedging or offsetting positions as well as positions taken for efficient portfolio management. A sub-fund using this approach must ensure that its overall market exposure from derivatives commitments does not exceed 210% of total assets (100% from direct investment, 100% from derivatives and 10% from borrowings). |

Any sub-fund that uses the Absolute or Relative VaR approaches must also calculate its expected gross level of leverage, which is stated in "sub-fund Descriptions". Under certain circumstances, gross leverage might exceed this percentage. This percentage of leverage might not reflect adequately the risk profile of the sub-funds and should be read in conjunction with the investment policy and objectives of the sub-funds. Gross leverage is a measure of total derivative usage and is calculated as the sum of the notional exposure of the derivatives used, without any netting that would allow opposite positions to be considered as cancelling each other out. As the calculation neither takes into account whether a particular derivative increases or decreases investment risk, nor takes into account the varying sensitivities of the notional exposure of the derivatives to market movements, this may not be representative of the actual level of investment risk within a sub-fund. The mix of derivatives and the purposes of any derivative's use may vary with market conditions.

For purposes of compliance and risk monitoring, any derivatives embedded in transferable securities or money market instrument count as derivatives, and any exposure to transferable securities or money market instruments gained through derivatives (except for index-based derivatives) counts as investment in those securities or instruments.
Derivatives contracts carry significant counterparty risk. Although the sub-funds use various techniques to mitigate exposure to counterparty risk, this risk is still present and could affect investment results. Counterparties used by the SICAV are identified in the annual report.

**Replication Methods**

| Form of replication | | Method of Replication | Diversification (Index and Portfolio) | Additional information |
|---|---|---|---|---|
| Indirect Replication | Unfunded | In order to gain exposure to the index performance,the sub-fund exchanges through a TRS the performance of the portfolio against payment by the swap counterparty of the performance of the Index. In such a case, it is intended that the sub-fund's portfolio will be invested mainly in :<br>equities and equity linked instruments, money market instruments and money market funds, for equity sub-funds; and negotiable debt instruments, convertible bonds, and money market funds, for the other sub-funds.<br>The swaps' notional amount is usually adjusted on a daily basis but will be adjusted a minima when subscriptions and redemptions are received by the sub-fund.<br>The principal amount of the sub-fund's assets that will be subject to the total return swap will represent under normal circumstances100% of the sub-fund's net asset value and 100% as a maximum.<br>The basket held by the sub-fund may be adjusted daily such that its value will generally be at least 100% of the sub-fund's net assets. When necessary, this adjustment will be made to ensure that the market value of the OTC swap contract mentioned above is less than or close to zero, which will limit the counterparty risk arising from the OTC swap. | The counterparty to the OTC swap is a first class financial institution that specialises in that type of transaction. Such counterparty will not assume any discretion over the composition of the sub-fund's portfolio or over the underlying of the financial derivatives instruments.<br>Unless otherwise mentioned in the "sub-fund Description", the use of swap will not involve leverage.<br>The NAV of the sub-fund will increase (or decrease) according to the valuation of the OTC swap.<br>Adjustments of the OTC swap contract's nominal in the event of eventual subscriptions and redemptions will be performed based on the "mark to market" valuation method.<br>The valuation of the OTC swap agreements will be provided by the counterparty but the management company will make its own independent valuation thereof.<br>The valuation of the OTC swap agreements will be checked by the auditor of the SICAV during their annual audit mission.<br>Despite all measures taken by the SICAV to reach its replication objective, these measures are subject to independent risk factors, including but not limited to, changes in the fiscal or commercial regulations. No guarantee whatsoever may be offered to the investor in this regard. | Information on the updated composition of the basket of assets held in the sub-fund and the counterparty risk resulting from the swap is available on the page dedicated to the sub-fund on Amundi ETF's website at amundietf.com.<br>The frequency of any updates and/or the date on which the information above is updated is also set out on the same page of the above mentioned website.<br>The sub-fund will not enter into any securities lending transactions. |

| | | | | |
|---|---|---|---|---|
| Direct Replication | Full | The sub-fund may carry out its investment objective by investing in a portfolio of transferable securities or other eligible assets that will typically comprise the constituents composing the financial index as set out in the “Sub-Fund Description” and in a proportion extremely close to their proportion in the index. The management reserves the right to not invest (i) in securities comprised in the index where their weighting would be too small or (ii) if buying or detaining such constituent would be detrimental to the performance of the sub-fund or (iii) or, if stated in the relevant "Sub-Fund Description, in securities of companies involved in the production or sale of the following controversial weapons : anti-personnel mines and cluster bombs as well as chemical, biological and depleted uranium weapons. The exclusion of these securities is based on Amundi’s methodology. | The sub-fund may also engage in transactions as financial derivative instruments (“FDI”) mainly for achieving the objectives under (i) and (ii) below, including futures transactions, FX swap, forward contracts, non-deliverable forwards, spot foreign exchange transactions, to:<br>i. reduce the level of tracking errors; or<br>ii. optimise its cash management; or<br>iii. reduce transaction costs or allowing exposure in the case of illiquid securities or securities which are unavailable for market or regulatory reasons; or<br>iv. assist in achieving its investment objective and dealing with some equity local market specificities (market access, liquidity, local tax) and for reasons such as generating efficiencies in gaining exposure to the constituents of the financial index or to the financial index itself; or<br>v. hedging against foreign exchange rate risk. | The sub-fund may employ techniques and instruments relating to transferable securities and money market instruments, such as securities lending or borrowing, provided that such techniques and instruments are used for the purposes of efficient portfolio management, in accordance with the “Sub-Fund Description”.<br>The use of such techniques and instruments should not result in a change of the declared investment objective of any sub-fund or substantially increase the stated risk profile of the sub-fund.<br>In order to limit the exposure of a sub-fund to the risk of default of the counterparty under a repurchase agreement, the sub-fund will receive cash or other assets as collateral.<br>Each sub-fund’s maximum and expected proportions of the sub-fund’s assets that can be subject to securities lending or borrowing transactions under normal circumstances is defined in the table “USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS” for each sub-fund. |
| | Sampling | In order to optimize Direct Replication method and to reduce the costs of investing directly in all constituents of the financial index, a sub-fund may decide to use a "sampling" technique that consists in investing in a selection of representative constituent of financial index as set out in the relevant "sub-fund Description".<br>A sub-fund may invest in a selection of transferable securities representative of the financial index as set out in its considered "sub-fund Description" in proportions that do not reflect their weight within the financial index as set out in its considered "sub-fund Description", and as the case may be invest in securities that are not constituents of the financial index.<br>If stated in the relevant "Sub-Fund Description”, a Sub-Fund may not invest in securities of companies involved in the production or sale of the following controversial weapons : anti-personnel mines and cluster bombs as well as chemical, biological and depleted uranium weapons. The exclusion of these securities is based on Amundi’s methodology. | | |

# MORE ABOUT DERIVATIVES AND TECHNIQUES

## TYPES OF DERIVATIVES THE SUB-FUNDS MAY USE

A derivative is a financial contract whose value depends on the performance of one of more reference assets (such as a security or basket of securities, an index or an interest rate). Although the sub-funds specific investment policy does not rule out the use of any type of derivative, the following types currently make up the most common derivatives used by the sub-funds:

*Core Derivatives — may be used by any sub-fund, consistent with its investment policy*

- financial futures
- options, such as options on equities, interest rates, indices, bonds, currencies,
- commodity indices warrants,
- forwards, such as foreign exchange contracts
- swaps (contracts where two parties exchange the returns from two different assets, indices, or baskets of the same), such as foreign exchange, interest rate, but NOT including total return swaps, credit default swaps, commodity index swaps, volatility or variance swaps.

*Additional Derivatives — any intent to use will be disclosed in "Sub-Fund Descriptions""*

Total return swaps (contracts where one party transfers to another party the total performance of a reference assets, including all interest, fee income, market gains or losses, and credit losses). Total return swaps entered into by the sub-funds are in the form of unfunded swaps. An unfunded swap is a swap where no upfront payment is made by the total return receiver at inception. A funded swap is a swap where the total return receiver pays an upfront amount in return for the total return of the reference asset. Funded swaps tend to be costlier due to the upfront payment requirement.
credit derivatives, such as credit default swaps (contracts where a bankruptcy, default, or other "credit event" triggers a payment from one party to the other).

- TBA derivatives (forward contracts on a generic pool of mortgages. Overall characteristics of this pool is specified) but the exact securities to be delivered to the buyer are determined 2 days before delivery, rather than at the time of the original trade)

- structured financial derivatives, such as credit-linked and equity- linked securities.

- contracts for difference (contracts whose value is based on the difference between two reference measurements) such as a basket of securities.

Futures are generally exchange-traded. All other types of derivatives are generally OTC. For any index-linked derivatives, the index provider determines the rebalancing frequency.

## PURPOSES OF DERIVATIVES USE

Consistent with its investment policy, a sub-fund may use derivatives for hedging against various types of risk, for efficient portfolio management or to gain exposure to certain investments or markets.

**Currency hedging** A sub-fund may engage in direct hedging (taking a position in a given currency that is in the opposite direction from the position created by other portfolio investments) and in cross-hedging (reducing the effective exposure to one currency while increasing the effective exposure to another).

Currency hedging can be done at the sub-fund level and at the share class level (for share classes that are hedged to a different currency than the sub-fund's base currency).

When a sub-fund holds assets that are denominated in multiple currencies, there is a greater risk that currency fluctuations will in practice not be fully hedged.

**Interest rate hedging** For interest rate hedging, the sub-funds typically use interest rate futures, interest rate swaps, writing call options on interest rates or buying put options on interest rates.

**Credit risk hedging** A sub-fund can use credit default swaps to hedge the credit risk of its assets. This includes hedges against the risks of specific assets or issuers as well as hedges against securities or issuers to which the sub-fund is not directly exposed.

**Duration hedging** seeks to reduce the exposure to interest rates parallel shifts along the curves. Such hedging can be done at the sub-fund level.

**Efficient portfolio management** The sub-funds can use any allowable derivative for efficient portfolio management. Efficient portfolio management includes cost reduction, cash management, the orderly maintenance of liquidity and related practices (for instance, maintaining 100% investment exposure while also keeping a portion of assets liquid to handle redemptions of shares and the buying and selling of investments). Efficient portfolio management does not include any activities that create leverage at the overall portfolio level.

**Gaining exposure** The sub-funds can use any allowable derivative as a substitute for direct investment, that is, to gain investment exposure to any security, market, index, rate, or instrument that is consistent with the sub-fund's investment objective and policy. This exposure may exceed the one than would be obtained through direct investment in that position (leverage effect).

A sub-fund can also sell a credit default swap as a way of gaining a specific credit exposure. Selling a credit default swap could generate large losses if the issuer or security on which the swap is based experiences a bankruptcy, default or other "credit event".

## TECHNIQUES AND INSTRUMENTS ON SECURITIES FINANCING TRANSACTIONS

Consistent with its investment policy each sub-fund may use the techniques and instruments on securities Financing Transactions described in this section.

Each sub-fund must ensure that it is able at all times to meet its redemption obligations towards shareholders and its delivery obligations toward counterparties.

No sub-fund may sell, pledge, or give as security any securities received through these contracts.

### Securities lending and borrowing

In securities lending and borrowing transactions, a lender transfers securities or instruments to a borrower, subject to a commitment that the borrower will return equivalent securities or instruments on a future date or when requested by the lender. Through such transactions, a sub-fund may lend securities or instruments with any counterparty that is subject to prudential supervision rules considered by the CSSF as equivalent to those prescribed by EU law.

A sub-fund may lend portfolio securities either directly or through one of the following:

- a standardised lending system organised by a recognised clearing institution;
- a lending system organised by a financial institution that specializes in this type of transaction.

The borrower must provide a guarantee (in the form of collateral) that extends throughout the loan period and is at least equal to the global valuation of the securities lent, plus the value of any haircut considered appropriate in light of the collateral quality.

Each sub-fund may borrow securities only in exceptional circumstances, such as:

- when securities that have been lent are not returned on time;
- when, for an external reason, the sub-fund could not deliver securities when obligated to

### Reverse repurchase and repurchase agreement transactions

Under these transactions, the sub-fund respectively buys or sells securities and has either the commitment right or the obligation to sell back or buy back (respectively) the securities at a later date and a specific price. A sub-fund may enter into repurchase agreements only with counterparties that are subject to prudential supervision rules considered by the CSSF as equivalent to those prescribed by EU law.

The securities and counterparties allowed for these operations must comply with CSSF circular 08/356 and CSSF circular 13/559 and CSSF circular 14/592.

## MANAGEMENT OF COLLATERAL FOR OTC DERIVATIVE TRANSACTIONS AND TECHNIQUES AND INSTRUMENTS ON SECURITIES FINANCING TRANSACTIONS

When a sub-fund enters into OTC Derivative transactions including Total Return Swaps and techniques and instruments on securities Financing Transactions, all collateral used to reduce counterparty risk exposure should comply with the ESMA guidelines 2014/937 and CSSF Circular 14/592.

### Acceptable Collateral

As part of OTC Derivative transactions (including Total Return Swaps) and temporary purchases and sales of securities, the sub-fund may receive securities and cash as a guarantee (collateral).

Any collateral received other than cash should be of high quality, highly liquid and traded on a regulated market or multilateral trading facility with transparent pricing in order that it can be sold quickly at a price that is close to pre-sale valuation.

It should be sufficiently diversified in terms of country, markets, issue and issuers and shall not entail on an aggregate basis an exposure to a given issuer for more than 20 % of its Net Asset Value.

Securities received as collateral, in compliance with and as listed in the CSSF Circular 08/356, must adhere to the criteria defined by the management company. They must be:

- liquid;
- transferable at any time;
- diversified in compliance with the Fund's eligibility, exposure and diversification rules;
- issued by an issuer that is not an entity of the counterparty or its group and it is expected not to display a high correlation of the performance of the counterparty.

For bonds, securities will also be issued by high-quality issuers located in the OECD whose minimum rating may be AAA to BBB- on Standard & Poor's rating scale or with a rating deemed equivalent by the management company. Bonds must have a maximum maturity of 50 years.

Cash collateral received should only be (i) placed on deposit with entities prescribed in Article 41 1) (f) of the 2010 Law, (ii) invested in high-quality government bonds, (iii) used for the purpose of reverse repo transactions provided the transactions are with credit institutions subject to prudential supervision and the concerned Sub-Fund is able to recall at any time the full amount of cash on accrued basis, (iv) invested in short-term money market funds as defined in the Guidelines on a Common Definition of European Money Market Funds.

These criteria are detailed in a Risks policy which can be viewed on the website at www.amundi.com and may be subject to change, especially in the event of exceptional market circumstances.

All assets received as collateral should comply with the ESMA guidelines 2012/832 as to liquidity, valuation, issuer credit quality, correlation and diversification with a maximum exposure to a given issuer of 20% of the net assets.

The assets received as collateral are held in custody by the Depository.

### Valuation of collateral:

Collateral received is valued daily at the market price (mark-to-market method).

Haircuts may be applied to the collateral received (which depends on the type and sub-types of collaterals), taking into account credit quality, price volatility and any stress-test results. Haircuts on debt securities are namely based on the type of issuer and the duration of these securities. Higher haircuts are used for equities.

Margin calls are made daily, unless stipulated otherwise in a master agreement covering these transactions if it has been agreed with the counterparty to apply a trigger threshold.

The collateral policy of the SICAV is made available to investor on the website at www.amundi.com.

### Reinvestment of assets provided as guarantee

Any cash provided as a guarantee can only be reinvested in compliance with CSSF circular 08/356.

Any other assets provided as a guarantee will not be re-used.

### Operational costs

The net revenues achieved from efficient portfolio management transactions remain with the relevant sub-fund. Direct and indirect operational costs and fees may be deducted from the revenues delivered to the sub-fund. These costs will not exceed 35% of the gross revenues.

As of the prospectus date, the counterparty used for the execution of the EPM transactions is Amundi Intermediation and CACEIS. Any counterparty newly appointed will be detailed in the annual report of the SICAV.

## SUMMARY DESCRIPTION OF THE PROCESS FOR SELECTING INTERMEDIARIES

A rigorous selection process is applied for brokers and financial intermediaries.
The selection :

- only concerns financial institutions of OECD countries whose minimum rating ranges between AAA to BBB- by Standard and Poor's, at the moment of transaction's, or considered to be equivalent by the Management Company according its own criteria and.
- is made from among reputable financial intermediaries on the basis of multiple criteria related to the provision of research services (fundamental financial analysis, company information, value added by partners, solid basis for recommendations, etc.) or execution services (access to market information, transaction costs, execution prices, good transaction settlement practices, etc.).

In addition, each of the counterparties retained will be analysed using the criteria of the Risk Department, such as country, financial stability, rating, exposure, type of activity, past performance, etc.
The selection procedure, implemented annually, involves the different parties of the front office and support departments. The brokers and financial intermediaries selected through this procedure will be monitored regularly in accordance with the Execution Policy of the Management Company.
Regarding the counterparties selection for the TRS of the sub-funds using an indirect replication method, a comprehensive Request For Proposal ("RFP") was issued for the equity index sub-funds on a one hand and for the fixed-income index sub-funds on the other hand. A counterparty has been selected for providing the total return swap and market making for each range of sub-funds. At the date of this Prospectus, for equity index sub-funds, BNP Paribas SA or any other company of the BNP Paribas SA group has been selected, whereas Société Générale Corporate and Investment Banking or any other company in the Société Générale group as counterparties or intermediaries has been chosen for bond index sub-funds.

## USE OF SECURITIES FINANCING TRANSACTIONS AND TOTAL RETURN SWAPS

The sub-funds will not use buy-sell back transactions or sell-buy back transactions and margin lending transactions in the meaning of Regulation (EU) 2015/2365 of the European Parliament and of the Council of 25 November 2015 on transparency of securities financing transactions and of reuse (SFTR).

## SUB-FUNDS IN DIRECT REPLICATION

| SUB-FUNDS | Repo – expected (%) | Repo – Max(%) | Rev Repo – expected (%) | Rev Repo – Max (%) | Sec Lend – expected (%) | Sec Lend – Max (%) | Sec Borrow expected (%) | Sec Borrow Max (%) | TRS – expected (%) | TRS – Max (%) |
|---|---|---|---|---|---|---|---|---|---|---|
| AMUNDI CAC 40 | 0 | 0 | 0 | 0 | 20 | 25 | 0 | 0 | 0 | 0 |
| AMUNDI EURO STOXX 50 | 0 | 0 | 0 | 0 | 20 | 25 | 0 | 0 | 0 | 0 |
| AMUNDI INDEX EQUITY EUROPE LOW CARBON | 0 | 0 | 0 | 0 | 30 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI INDEX EQUITY GLOBAL LOW CARBON | 0 | 0 | 0 | 0 | 10 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA | 0 | 0 | 0 | 0 | 10 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI INDEX BARCLAYS EURO CORP BBB 1-5 | 0 | 0 | 0 | 0 | 5 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI INDEX BARCLAYS GLOBAL AGG 500M | 0 | 0 | 0 | 0 | 30 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI INDEX BARCLAYS US CORP BBB 1-5 | 0 | 0 | 0 | 0 | 0 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI INDEX BARCLAYS US GOV INFLATION-LINKED BOND | 0 | 0 | 0 | 0 | 0 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI INDEX BREAKEVEN INFLATION USD 10Y | 0 | 0 | 0 | 0 | 2 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI INDEX EURO AGG CORPORATE SRI | 0 | 0 | 0 | 0 | 20 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI INDEX EURO CORPORATE SRI 0-3 Y | 0 | 0 | 0 | 0 | 0 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI INDEX FTSE EPRA NAREIT GLOBAL | 0 | 0 | 0 | 0 | 2 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI INDEX J.P. MORGAN EMU GOVIES IG | 0 | 0 | 0 | 0 | 10 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI INDEX J.P. MORGAN GBI GLOBAL GOVIES | 0 | 0 | 0 | 0 | 6 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI INDEX MSCI EMERGING MARKETS | 0 | 0 | 0 | 0 | 2 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI INDEX MSCI EMERGING MARKETS SRI | 0 | 0 | 0 | 0 | 2 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI INDEX MSCI EMU | 0 | 0 | 0 | 0 | 20 | 25 | 0 | 0 | 0 | 0 |
| AMUNDI INDEX MSCI EUROPE | 0 | 0 | 0 | 0 | 14 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI INDEX MSCI EUROPE SRI | 0 | 0 | 0 | 0 | 14 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI INDEX MSCI JAPAN | 0 | 0 | 0 | 0 | 10 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI INDEX MSCI NORTH AMERICA | 0 | 0 | 0 | 0 | 10 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI INDEX MSCI PACIFIC ex JAPAN | 0 | 0 | 0 | 0 | 10 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI INDEX MSCI USA SRI | 0 | 0 | 0 | 0 | 10 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI INDEX MSCI WORLD | 0 | 0 | 0 | 0 | 10 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI INDEX MSCI WORLD SRI | 0 | 0 | 0 | 0 | 10 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI INDEX S&P 500 | 0 | 0 | 0 | 0 | 10 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI INDEX US CORP SRI | 0 | 0 | 0 | 0 | 10 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI MSCI EUROPE EX UK | 0 | 0 | 0 | 0 | 20 | 25 | 0 | 0 | 0 | 0 |
| AMUNDI PRIME EURO CORPORATES | 0 | 0 | 0 | 0 | 20 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI PRIME EURO GOVIES | 0 | 0 | 0 | 0 | 10 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI PRIME EUROPE | 0 | 0 | 0 | 0 | 14 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI PRIME EUROZONE | 0 | 0 | 0 | 0 | 20 | 25 | 0 | 0 | 0 | 0 |
| AMUNDI PRIME GLOBAL | 0 | 0 | 0 | 0 | 10 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI PRIME GLOBAL GOVIES | 0 | 0 | 0 | 0 | 6 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI PRIME JAPAN | 0 | 0 | 0 | 0 | 10 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI PRIME US CORPORATES | 0 | 0 | 0 | 0 | 20 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI PRIME US TREASURY | 0 | 0 | 0 | 0 | 2 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI PRIME USA | 0 | 0 | 0 | 0 | 10 | 45 | 0 | 0 | 0 | 0 |
| AMUNDI TOBAM MAXIMUM DIVERSIFICATION ALL WORLD | 0 | 0 | 0 | 0 | 10 | 45 | 0 | 0 | 0 | 0 |

## SUB-FUNDS IN INDIRECT REPLICATION

| SUB-FUNDS | Repo – expected (%) | Repo – Max (%) | Rev Repo – expected (%) | Rev Repo – Max (%) | Sec Lend – expected (%) | Sec Lend – Max (%) | Sec Borrow expected (%) | Sec Borrow Max (%) | TRS – expected (%) | TRS – Max (%) |
|---|---|---|---|---|---|---|---|---|---|---|
| AMUNDI BBB EURO CORPORATE INVESTMENT GRADE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI EURO CORPORATE EX FINANCIALS IBOXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI EURO CORPORATE FINANCIALS IBOXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI EURO CORPORATES | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI EURO HIGH YIELD LIQUID BOND IBOXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI EUROPE EQUITY MULTI SMART ALLOCATION SCIENTIFIC BETA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI FLOATING RATE EURO CORPORATE 1-3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI FLOATING RATE EURO CORPORATE 3-7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI FLOATING RATE USD CORPORATE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI FTSE 100 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI FTSE EPRA EUROPE REAL ESTATE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI FTSE MIB | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI FTSE RAFI SMART EURO CORPORATE IG | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI GLOBAL EMERGING BOND MARKIT IBOXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI GLOBAL INFRASTRUCTURE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI GOVT BOND EUROMTS BROAD INVESTMENT GRADE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI GOVT BOND HIGHEST RATED EUROMTS INVESTMENT GRADE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI GOVT BOND HIGHEST RATED EUROMTS INVESTMENT GRADE 1-3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI GOVT BOND LOWEST RATED EUROMTS INVESTMENT GRADE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI GOVT BOND LOWEST RATED EUROMTS INVESTMENT GRADE 1-3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI JAPAN TOPIX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI JPX-NIKKEI 400 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI MSCI BRAZIL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI MSCI CHINA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI MSCI EASTERN EUROPE EX RUSSIA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI MSCI EM ASIA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI MSCI EM LATIN AMERICA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI MSCI EMERGING MARKETS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI MSCI EUROPE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI MSCI EUROPE EX SWITZERLAND | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI MSCI EUROPE GROWTH | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI MSCI EUROPE HIGH DIVIDEND FACTOR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI MSCI EUROPE LOW SIZE FACTOR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI MSCI EUROPE MINIMUM VOLATILITY FACTOR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI MSCI EUROPE MOMENTUM FACTOR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI MSCI EUROPE QUALITY FACTOR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI MSCI EUROPE VALUE FACTOR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI MSCI INDIA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI MSCI NETHERLANDS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI MSCI NORDIC | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI MSCI SWITZERLAND | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI MSCI USA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI MSCI USA MINIMUM VOLATILITY FACTOR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI MSCI WORLD | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI MSCI WORLD ENERGY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI MSCI WORLD EX EUROPE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI MSCI WORLD FINANCIALS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI NASDAQ-100 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI RUSSELL 2000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI S&P 500 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI S&P 500 BUYBACK | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI S&P GLOBAL LUXURY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI SMART CITY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI SMART FACTORY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI STOXX EUROPE 600 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI STOXX GLOBAL ARTIFICIAL INTELLIGENCE | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI US TREASURY 1-3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI US TREASURY 3-7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI US TREASURY 7-10 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |
| AMUNDI USA EQUITY MULTI SMART ALLOCATION SCIENTIFIC BETA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 100 |

# BENCHMARK REGULATIONS

The Indices listed below are at the date of the prospectus provided by benchmark administrators who are availing of the transitional arrangements afforded under Regulation (EU) 2016/1011 of the European Parliament and of the Council of 8 June 2016 on indices used as benchmarks in financial instruments and financial contracts or to measure the performance of investment funds (the "Benchmark Regulation") and accordingly do not appear on the register of administrators and benchmarks maintained by ESMA pursuant to article 36 of the Benchmark Regulation.

| Benchmark administrator | Benchmark administrator legal name | Index | Sub-Fund |
|---|---|---|---|
| Bloomberg Barclays | Bloomberg Index Services Limited ("BISL") | Bloomberg Barclays MSCI US Corporate SRI | AMUNDI INDEX US CORP SRI |
| Bloomberg Barclays | Bloomberg Index Services Limited ("BISL") | Bloomberg Barclays US Corporate BBB 1-5 Year | AMUNDI INDEX BARCLAYS US CORP BBB 1-5 |
| Bloomberg Barclays | Bloomberg Index Services Limited ("BISL") | Bloomberg Barclays Capital US Government Inflation-Linked Bond | AMUNDI INDEX BARCLAYS US GOV INFLATION-LINKED BOND |
| Bloomberg Barclays | Bloomberg Index Services Limited ("BISL") | Bloomberg Barclays Global Aggregate (500 Million) | AMUNDI INDEX BARCLAYS GLOBAL AGG 500M |
| Bloomberg Barclays | Bloomberg Index Services Limited ("BISL") | Bloomberg Barclays MSCI Euro Corporate SRI | AMUNDI INDEX EURO AGG CORPORATE SRI |
| Bloomberg Barclays | Bloomberg Index Services Limited ("BISL") | Bloomberg Barclays Euro Corporate BBB 1-5 Year | AMUNDI INDEX BARCLAYS EURO CORP BBB 1-5 |
| Euronext | Euronext Paris SA | CAC 40 | AMUNDI CAC 40 |
| J.P. Morgan | J.P. Morgan Securities LLC | J.P. MORGAN GBI EMU Investment Grade Index | AMUNDI INDEX J.P. MORGAN EMU GOVIES IG |
| J.P. Morgan | J.P. Morgan Securities LLC | J.P. Morgan Government Bond Index Global (GBI Global) | AMUNDI INDEX J.P. MORGAN GBI GLOBAL GOVIES |
| Nasdaq | Nasdaq Copenhagen A/S | NASDAQ-100 | AMUNDI NASDAQ-100 |
| Nikkei | Tokyo Stock Exchange, Inc. | JPX-Nikkei 400 | AMUNDI JPX-NIKKEI 400 |
| Russell | FRANK RUSSELL COMPANY ("Russell") | Russell 2000 | AMUNDI RUSSELL 2000 |
| S&P | S&P Dow Jones Indices LLC | S&P 500 Buyback | AMUNDI S&P 500 BUYBACK |
| S&P | S&P Dow Jones Indices LLC | S&P 500 | AMUNDI S&P 500 |
| S&P | S&P Dow Jones Indices LLC | S&P 500 | AMUNDI INDEX S&P 500 |
| S&P | S&P Dow Jones Indices LLC | S&P Global Luxury | AMUNDI S&P GLOBAL LUXURY |
| Scientific Beta | ERI Scientific Beta | Scientific Beta Extended Developed Europe Multi-Beta Multi-Strategy Four-Factor ERC | AMUNDI EUROPE EQUITY MULTI SMART ALLOCATION SCIENTIFIC BETA |
| Scientific Beta | ERI Scientific Beta | Scientific Beta Developed Multi-Beta Multi-Strategy Four-Factor ERC | AMUNDI INDEX EQUITY GLOBAL MULTI SMART ALLOCATION SCIENTIFIC BETA |
| Scientific Beta | ERI Scientific Beta | Scientific Beta United States Multi-Beta Multi-Strategy Four-Factor ERC | AMUNDI USA EQUITY MULTI SMART ALLOCATION SCIENTIFIC BETA |
| Stoxx | STOXX Limited | STOXX Europe 600 | AMUNDI STOXX EUROPE 600 |
| Stoxx | STOXX Limited | STOXX AI Global Artificial Intelligence ADTV5 | AMUNDI STOXX GLOBAL ARTIFICIAL INTELLIGENCE |
| Stoxx | STOXX Limited | EURO STOXX 50 | AMUNDI EURO STOXX 50 |
| TOBAM | TOBAM | TOBAM Maximum Diversification All World Index | AMUNDI TOBAM MAXIMUM DIVERSIFICATION ALL WORLD |
| Topix | Tokyo Stock Exchange, Inc. | AMUNDI JAPAN TOPIX | AMUNDI JAPAN TOPIX |

The Indices listed below are at the date of the prospectus provided by benchmark administrators mentioned in the register referred to in article 36 of the Benchmarks Regulation as administrator authorised pursuant to article 34 of the Benchmarks Regulation.

| Benchmark administrator | Benchmark administrator legal name | Index | Sub-Fund |
|---|---|---|---|
| Bloomberg Barclays | Bloomberg Index Services Limited ("BISL") | Bloomberg Barclays MSCI Euro Corporate ESG BB+ Sustainability SRI 0-3 Year | AMUNDI INDEX EURO CORPORATE SRI 0-3 Y |
| FTSE | FTSE INTERNATIONAL LIMITED ("FTSE") | FTSE 100 | AMUNDI FTSE 100 |
| FTSE | FTSE INTERNATIONAL LIMITED ("FTSE") | FTSE MTS Eurozone Government Broad IG | AMUNDI GOVT BOND EUROMTS BROAD INVESTMENT GRADE |
| FTSE | FTSE INTERNATIONAL LIMITED ("FTSE") | FTSE EPRA/NAREIT Developed Europe | AMUNDI FTSE EPRA EUROPE REAL ESTATE |
| FTSE | FTSE INTERNATIONAL LIMITED ("FTSE") | FTSE MIB | AMUNDI FTSE MIB |
| FTSE | FTSE INTERNATIONAL LIMITED ("FTSE") | FTSE MTS Highest-Rated Eurozone Government Bond | AMUNDI GOVT BOND HIGHEST RATED EUROMTS INVESTMENT GRADE |
| FTSE | FTSE INTERNATIONAL LIMITED ("FTSE") | FTSE EPRA/NAREIT Developed Index | AMUNDI INDEX FTSE EPRA NAREIT GLOBAL |
| FTSE | FTSE INTERNATIONAL LIMITED ("FTSE") | FTSE MTS Lowest-Rated Eurozone Government Bond IG 1-3Y | AMUNDI GOVT BOND LOWEST RATED EUROMTS INVESTMENT GRADE 1-3 |
| FTSE | FTSE INTERNATIONAL LIMITED ("FTSE") | FTSE MTS Lowest-Rated Eurozone Government Bond IG | AMUNDI GOVT BOND LOWEST RATED EUROMTS INVESTMENT GRADE |
| FTSE | FTSE INTERNATIONAL LIMITED ("FTSE") | FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y | AMUNDI GOVT BOND HIGHEST RATED EUROMTS INVESTMENT GRADE 1-3 |
| FTSE RAFI | FTSE INTERNATIONAL LIMITED ("FTSE") | FTSE RAFI Fundamentals Euro Corporate Investment-Grade Bond Select | AMUNDI FTSE RAFI SMART EURO CORPORATE IG |
| Markit | IHS Markit Benchmark Administration Limited | Markit iBoxx EUR Liquid Corporates BBB Top 60 | AMUNDI BBB EURO CORPORATE INVESTMENT GRADE |
| Markit | IHS Markit Benchmark Administration Limited | Markit iBoxx EUR FRN IG 1-3 | AMUNDI FLOATING RATE EURO CORPORATE 1-3 |
| Markit | IHS Markit Benchmark Administration Limited | Markit iBoxx $ Treasuries 7-10Y | AMUNDI US TREASURY 7-10 |
| Markit | IHS Markit Benchmark Administration Limited | Markit iBoxx Euro Liquid Corporates Top 75 Mid Price TCA Financials | AMUNDI EURO CORPORATE FINANCIALS IBOXX |
| Markit | IHS Markit Benchmark Administration Limited | Markit iBoxx $ Treasuries 1-3Y | AMUNDI US TREASURY 1-3 |
| Markit | IHS Markit Benchmark Administration Limited | Markit iBoxx USD Liquid FRN Investment Grade Corporates 100 | AMUNDI FLOATING RATE USD CORPORATE |
| Markit | IHS Markit Benchmark Administration Limited | Markit iBoxx Euro Liquid Corporates Top 75 Mid Price TCA Non-Financials | AMUNDI EURO CORPORATE EX FINANCIALS IBOXX |
| Markit | IHS Markit Benchmark Administration Limited | Markit iBoxx EUR FRN Investment Grade 3-7 | AMUNDI FLOATING RATE EURO CORPORATE 3-7 |
| Markit | IHS Markit Benchmark Administration Limited | Markit iBoxx USD Liquid Emerging Markets Sovereigns | AMUNDI GLOBAL EMERGING BOND MARKIT IBOXX |
| Markit | IHS Markit Benchmark Administration Limited | Markit iBoxx Euro Liquid Corporates Top 75 Mid Price TCA | AMUNDI EURO CORPORATES |
| Markit | IHS Markit Benchmark Administration Limited | Markit iBoxx $ Treasuries 3-7Y | AMUNDI US TREASURY 3-7 |
| Markit | IHS Markit Benchmark Administration Limited | Markit iBoxx EUR Liquid High Yield 30 Ex-Financial | AMUNDI EURO HIGH YIELD LIQUID BOND IBOXX |
| Markit iBoxx | IHS Markit Benchmark Administration Limited | iBoxx USD 10-Year Breakeven Inflation (Futures) | AMUNDI INDEX BREAKEVEN INFLATION USD 10Y |
| MSCI | MSCI Limited | MSCI USA | AMUNDI MSCI USA |
| MSCI | MSCI Limited | MSCI EMERGING MARKETS SRI 5% ISSUER CAPPED Index | AMUNDI INDEX MSCI EMERGING MARKETS SRI |
| MSCI | MSCI Limited | MSCI Europe Growth | AMUNDI MSCI EUROPE GROWTH |
| MSCI | MSCI Limited | MSCI World Low Carbon Leaders | AMUNDI INDEX EQUITY GLOBAL LOW CARBON |
| MSCI | MSCI Limited | MSCI Japan | AMUNDI INDEX MSCI JAPAN |
| MSCI | MSCI Limited | MSCI Netherlands | AMUNDI MSCI NETHERLANDS |
| MSCI | MSCI Limited | MSCI Europe Low Carbon Leaders | AMUNDI INDEX EQUITY EUROPE LOW CARBON |
| MSCI | MSCI Limited | MSCI Europe Value | AMUNDI MSCI EUROPE VALUE FACTOR |
| MSCI | MSCI Limited | MSCI Europe Quality | AMUNDI MSCI EUROPE QUALITY FACTOR |
| MSCI | MSCI Limited | MSCI Europe Momentum | AMUNDI MSCI EUROPE MOMENTUM FACTOR |
| MSCI | MSCI Limited | MSCI Brazil | AMUNDI MSCI BRAZIL |
| MSCI | MSCI Limited | MSCI Europe ex Switzerland | AMUNDI MSCI EUROPE EX SWITZERLAND |
| MSCI | MSCI Limited | MSCI Europe | AMUNDI MSCI EUROPE |
| MSCI | MSCI Limited | MSCI North America | AMUNDI INDEX MSCI NORTH AMERICA |
| MSCI | MSCI Limited | MSCI USA Minimum Volatility | AMUNDI MSCI USA MINIMUM VOLATILITY FACTOR |
| MSCI | MSCI Limited | MSCI WORLD | AMUNDI MSCI WORLD |
| MSCI | MSCI Limited | MSCI Europe High Dividend Yield | AMUNDI MSCI EUROPE HIGH DIVIDEND FACTOR |
| MSCI | MSCI Limited | MSCI Europe Mid Cap | AMUNDI MSCI EUROPE LOW SIZE FACTOR |
| MSCI | MSCI Limited | MSCI Eastern Europe ex Russia | AMUNDI MSCI EASTERN EUROPE EX RUSSIA |
| MSCI | MSCI Limited | MSCI China H | AMUNDI MSCI CHINA |
| MSCI | MSCI Limited | MSCI EMU | AMUNDI INDEX MSCI EMU |
| MSCI | MSCI Limited | MSCI Europe ex UK | AMUNDI MSCI EUROPE EX UK |
| MSCI | MSCI Limited | MSCI USA SRI 5% Issuer Capped Index | AMUNDI INDEX MSCI USA SRI |
| MSCI | MSCI Limited | MSCI World Energy | AMUNDI MSCI WORLD ENERGY |
| MSCI | MSCI Limited | MSCI Emerging Markets Latam | AMUNDI MSCI EM LATIN AMERICA |
| MSCI | MSCI Limited | MSCI Emerging Markets | AMUNDI INDEX MSCI EMERGING MARKETS |
| MSCI | MSCI Limited | MSCI World Financials | AMUNDI MSCI WORLD FINANCIALS |
| MSCI | MSCI Limited | MSCI Emerging Markets Asia | AMUNDI MSCI EM ASIA |
| MSCI | MSCI Limited | MSCI Pacific ex Japan | AMUNDI INDEX MSCI PACIFIC ex JAPAN |
| MSCI | MSCI Limited | MSCI Europe | AMUNDI INDEX MSCI EUROPE |
| MSCI | MSCI Limited | MSCI Europe SRI 5% Issuer Capped Index | AMUNDI INDEX MSCI EUROPE SRI |
| MSCI | MSCI Limited | MSCI Nordic Countries | AMUNDI MSCI NORDIC |
| MSCI | MSCI Limited | MSCI World SRI 5% Issuer Capped Index | AMUNDI INDEX MSCI WORLD SRI |
| MSCI | MSCI Limited | MSCI Switzerland | AMUNDI MSCI SWITZERLAND |
| MSCI | MSCI Limited | MSCI Europe Minimum Volatility | AMUNDI MSCI EUROPE MINIMUM VOLATILITY FACTOR |
| MSCI | MSCI Limited | MSCI World | AMUNDI INDEX MSCI WORLD |
| MSCI | MSCI Limited | MSCI Emerging Markets | AMUNDI MSCI EMERGING MARKETS |
| MSCI | MSCI Limited | MSCI India | AMUNDI MSCI INDIA |
| MSCI | MSCI Limited | MSCI World ex Europe | AMUNDI MSCI WORLD EX EUROPE |
| Solactive | Solactive AG | Solactive Euro IG Corporate | AMUNDI PRIME EURO CORPORATES |
| Solactive | Solactive AG | Solactive Global Developed Government Bond | AMUNDI PRIME GLOBAL GOVIES |
| Solactive | Solactive AG | Solactive Smart Factory | AMUNDI SMART FACTORY |
| Solactive | Solactive AG | Solactive Smart City | AMUNDI SMART CITY |
| Solactive | Solactive AG | Solactive GBS Developed Markets Europe Large & Mid Cap EUR | AMUNDI PRIME EUROPE |
| Solactive | Solactive AG | Solactive Euro 50 | AMUNDI PRIME EUROZONE |
| Solactive | Solactive AG | Solactive Eurozone Government Bond | AMUNDI PRIME EURO GOVIES |
| Solactive | Solactive AG | Solactive US Treasury Bond | AMUNDI PRIME US TREASURY |

| | | | |
|---|---|---|---|
| Solactive | Solactive AG | Solactive USD Investment Grade Corporate Index | AMUNDI PRIME US CORPORATES |
| Solactive | Solactive AG | Solactive GBS Japan Large & Mid Cap | AMUNDI PRIME JAPAN |
| Solactive | Solactive AG | Solactive GBS United States Large & Mid Cap | AMUNDI PRIME USA |
| Solactive | Solactive AG | Solactive GBS Developed Markets Large & Mid Cap USD | AMUNDI PRIME GLOBAL |
| Solactive | Solactive AG | Solactive Global Infrastructure Low Earnings Volatily | AMUNDI GLOBAL INFRASTRUCTURE |

Until August 27, 2019, the Indices used in the context of the following sub-funds (i) Amundi Index MSCI Emerging Markets SRI, (ii) Amundi Index MSCI Europe SRI, (iii) Amundi Index MSCI USA SRI et (iv) Amundi Index MSCI World SRI are respectively (i) MSCI Emerging Markets SRI Index, (ii) MSCI Europe SRI Index, (iii) MSCI USA SRI Index et (iv) MSCI World SRI Index. These indices, which are administrated by MSCI Limited, are registered pursuant to article 34 of the Benchmark Regulation.

The Management Company has adopted a written plan setting out actions, which it will take with respect to the sub-funds in the event that the Index materially changes or ceases to be provided (the "Contingency Plan"), as required by article 28(2) of the Benchmark Regulation. A copy of the Contingency Plan may be obtained, free of charge, and upon request at the registered office of the Company and the Management Company.

# INVESTING IN THE SUB-FUNDS

## Share Classes

Within each sub-fund, the SICAV can create and issue share classes with various characteristics and investor eligibility requirements. Each share class is identified first by one of the base share class labels (described in the table below) and then by any applicable suffixes (described following the table). For instance, "AE-MD" would designate Class A shares that are denominated in Euro and pay monthly dividend.

**BASE SHARE CLASS DESIGNATIONS**

*Note that even when advance approval from the board is not necessary to own a certain class of shares, such approval is always required to serve as a distributor of any given share class. Although all minimum initial investment amounts are stated in US dollars, the minimum for any non-US-dollar share class is the equivalent amount in the currency of that share class. For entry charges, you might be eligible to pay less than the maximum amounts shown. Consult a financial advisor. For a complete list of sub-funds and share classes currently available, go to amundi.lu/amundi-index-solutions*

| | | | | MAXIMUM FEES | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | | | SHARE TRANSACTIONS | | | ANNUAL | | |
| Class Label | Available to | Board approval needed? | Minimum initial investment* | Purchase ** | Switch | Redem-ption** | Manage-ment | Admini-stration | Distri-bution |
| A | All investors | No | None | 5.50% | 1.00% | 1.00% | 2.00% | 0.50% | None |
| A with specific conditions | Refer to the website www.amundi.lu/amundi-index-solutions | Yes*** | None | 5.50% | 1.00% | 1.00% | 2.00%**** | 0.50% | None |
| I | Institutional investors | No | USD 500,000 | 3.50% | 1.00% | 1.00% | 1.00% | 0.40% | None |
| I with specific conditions | Refer to the website www.amundi.lu/amundi-index-solutions | Yes | Refer to the website www.amundi.lu/amundi-index-solutions | 3.50% | 1.00% | 1.00% | 1.00%**** | 0.40% | None |
| M | Italian GPF and UCITS, UCIs, mandates or pension vehicles | Yes | None | 3.50% | 1.00% | 1.00% | 1.00% | 0.50% | None |
| O | Institutional investors or feeder funds managed or distributed by an Amundi Group company | Yes | USD 500,000 | 6.00% | 1.00% | 1.00% | None | 0.50% | None |
| R | Reserved for intermediaries or providers of individual portfolio management services that are prohibited, by law or contract from retaining inducements | No | None | 5.50% | 1.00% | 1.00% | 1.00% | 0.50% | None |
| X | Institutional investors | No | USD 5 million | 5.00% | 1.00% | None | 0.80% | 0.40% | None |
| UCITS ETF | Authorized participant on the primary market<br>All investors on the secondary market | No | USD 1,000,000<br>None | 3.00% | 1.00% | 3.00% | 1.00% | 0.40% | None |

The Specific conditions share classes are denominated with a number.

* For purposes of minimum initial investment, we aggregate the investments of a given investor (or group of entities fully owned by the same parent company) across the entire SICAV (all share classes and all sub-funds). Minimums apply in USD or equivalent amount in any other currency.

**Maximum fees include (i) the maximum purchase or redemption fees and (ii) fixed entry or exit charges within a range between 0,40% and 1% that may be charged to the EXF and UCITS ETF share classes.

***Except for A3 and A4 share classes where no board approval is needed to invest.

****Within this maximum, the actual management fees applied to certain I and A with specific conditions share classes may vary according to the assets under management relating to such share classes.

## SHARE CLASS SUFFIXES

Where appropriate, one or more suffixes may be added to the base share class to indicate certain characteristics.

**Currency suffixes for all share classes except UCITS ETF share classes** These are of two types. The main type is a single or double letter that forms part of the actual share class label and indicates the primary currency in which the shares are denominated. Following are the single or double letter currency suffixes currently in use, and the currency each indicates (for definitions of currency abbreviations, see page 4):

| | | | | |
|---|---|---|---|---|
| A : AUD | CA : CAD | G : GBP | K : CZK | S : SGD |
| C : CHF | E : EUR | J : JPY | P : PLN | U : USD |
| SK : SEK | R : RON | F : HUF | N : NOK | |

If no currency is indicated, the share class currency is the same as the base currency of the sub-fund.

Currency suffixes for UCITS ETF share classes These indicate the primary currency in which the UCITS ETF shares are denominated. These are indicated by the applicable three-letter currency code.

If no currency is indicated, the share class currency is the same as the base currency of the sub-fund.

**EXF** indicates, for all share classes, except the UCITS ETF share classes that Anti-dilution levy in form of entry/exit fees are intended to the share class and will be charged to account for the aggregate costs of buying and/or selling underlying investments related to such subscriptions or redemptions.

For the UCITS ETF share classes, even though the suffix EXF is not added, entry/exit fees apply, on the primary market, to such share classes.

**(C), (D)** These indicate whether shares are accumulation (C) or distribution shares (D) (see "Dividend Policy" below). These abbreviations appear in parentheses.

**MD, QD, YD** For distribution shares, these further qualify the nature and frequency of dividend payments. See "Dividend Policy" below.

**H for all share classes except UCITS ETF share classes or HEDGED for UCITS ETF share classes** Indicates that the shares are currency hedged. Currency hedging seeks to fully eliminate the effect of foreign exchange rate fluctuations between the share class currency and the currency exposure(s) of the relevant sub-fund portfolio. However, in practice it is unlikely that the hedging will eliminate 100% of the difference, because sub-fund cash flows, foreign exchange rates and market prices are all in constant flux. For more information on currency hedging, see section "More About Derivatives and Techniques - Techniques and Instruments on Securities",

**Number** Indicates that the shares are limited to particular investors, distributors or countries.

**(C), (D)** These indicate whether shares are accumulation (C) or distribution shares (D) (see "Dividend Policy" below). These abbreviations appear in parentheses.

**DR** indicates when used in the denomination of a UCITS ETF share class that the sub-fund is managed using a direct replication method.

## AVAILABLE CLASSES

Not all share classes and categories are available in all sub-funds, and some share classes (and sub-funds) that are available in certain jurisdictions may not be available in others. For the most current information on available share classes, go to amundi.lu/amundi-index-solutions and/or amundietf.com or request a list free of charge from the registered office see section "The SICAV".

# Share Class Policies

## ISSUANCE AND OWNERSHIP

**Registered shares** Currently, we issue shares in registered form only, meaning that the owner's name is recorded in the SICAV's register of shareholders. You can register your shares in the names of multiple owners (up to four) but can use only one registered address. Each owner of a joint account may act upon the account individually, except with respect to voting rights.

**Share certificates** we do not issue printed share certificate that documents your registered shares.

**Investing through a nominee vs. directly with the SICAV** If you invest through an entity that holds your shares under its own name (a nominee account), that entity is legally entitled to exercise certain rights associated with your shares, such as voting rights. If you want to retain all shareholder rights, you may invest directly with the SICAV. Be aware that in some jurisdictions, a nominee account may be the only option available.

## DIVIDEND POLICY

**Distributing shares** These shares will distribute all or part of the net investment income received by the relevant sub-fund, and may also distribute capital gains (both realised and unrealised) and capital. When a dividend is declared, the NAV of the relevant class is reduced by the amount of the dividend.

Shares that have the suffix (D) and also the suffix MD, QD or YD pre-announce a target dividend amount, and schedule their dividend payments either monthly (MD), quarterly (QD) or yearly (YD). A target dividend is an amount that the sub-fund aims to pay, but does not guarantee. Target dividends may be stated as a specific currency amount or as a percentage of NAV. Note that in order to meet a targeted dividend amount, a sub-fund may end up paying out more money than it actually earned in dividends, meaning that in effect you are getting some of your capital back as a dividend.

Shares that have the suffix (D) but no other dividend-related suffix declare an annual dividend upon decision of the board. These sub-funds do not set target dividend amounts.

Additional dividends may be declared as determined by the board.

For more information on dividend calendar and objectives, go to amundi.com and/or amundietf.com

Dividends on distributing shares are paid according to the bank account details we have on file for your account. For each share class, dividends are paid in the currency of the share class. You can request to have your dividends converted to a different currency. If the currency is one that the sub-fund uses, there is typically no currency conversion charge. In other cases you will be typically charged applicable currency conversion costs. Contact the transfer agent for terms and fees and to set up this service (see section "The SICAV").

Unclaimed dividend payments will be returned to the sub-fund after five years. Dividends are paid only on shares owned as at the record date.

No sub-fund will make a dividend payment if the assets of the SICAV are below the minimum capital requirement, or if paying the dividend would cause that situation to occur.

**Accumulating shares** These shares retain all net investment income in the share price and do not distribute them.

## OTHER POLICIES

A sub-fund may issue fractional shares of as little as one thousandth of a share (three decimal places). Fractional shares receive their pro rata portion of any dividends, reinvestments and liquidation proceeds.

Shares carry no preferential or preemptive rights. No sub-fund is required to give existing shareholders any special rights or terms for buying new shares.

# Purchasing, Switching, Redeeming and Transferring Shares

*The instructions in this section are generally intended for financial intermediaries and for investors conducting business directly with the SICAV. If you are investing through a financial advisor or other intermediary, you may use these instructions, but in general we recommend that you place all transaction orders through your intermediary unless there is reason not to.*

## ON THE PRIMARY MARKET

The primary market is the market on which shares are issued by the SICAV to and/or redeemed by the SICAV.

The primary market regarding shares/sub-funds denominated as "UCITS ETF" is essentially relevant for the authorized participants of those ETFs.

## INFORMATION THAT APPLIES TO ALL TRANSACTIONS EXCEPT TRANSFERS AND TRANSACTIONS ON THE SECONDARY MARKET

**Placing requests** You can place requests to buy, switch or redeem (sell back to the SICAV) shares at any time by approved electronic means, or by fax or letter to a distributor or the transfer agent (see section "the SICAV"). Fax requests by nature are subject to transmission errors, and we cannot be responsible for fax orders that do not reach us, are not legible, or become garbled in transmission.

When placing any request, you must include all necessary identifying information and instructions as to the sub-fund, share class, account, and size and type of transaction (purchasing, switching or redeeming). You may indicate the value of a request as a currency amount or a share amount.

Note that requests that arrive at a time when transactions in sub-fund shares are suspended will be cancelled.

For each transaction, a confirmation notice will be sent to the registered account holder. These notices will include information about how much of the share price represents income, capital gains or a return of capital.

**Cutoff times and processing schedule** Are defined in each specific sub-fund Description.

The rules for request processing described in this prospectus, including those concerning the date and NAV that will apply to the execution of any order, will prevail over any other written or verbal communications. A confirmation notice will normally be sent.

Requests that have been received and accepted (meaning that they have arrived at the transfer agent and are considered complete and authentic) by cutoff times on a business day will be processed as shown in the section "Planning your investment" of each sub-fund description. The actual calculation and publication of NAV are also indicated in each sub-fund Description.

**Pricing** Shares are priced at the NAV for the relevant share class and are quoted in the currency of that share class. The price will be the NAV that is calculated on the day on which your order is processed (not the day on which we receive your order). Since this NAV will be not calculated until at least one business day after we accept your request, it is not possible to know the share price in advance.

**Anti-dilution levy** An extra entry/exit charge may be levied by the SICAV on investors subscribing or redeeming UCITS ETF or EXF shares to take into account the aggregate costs of buying and/or selling underlying investments related to such subscriptions or redemptions (see the section "Share Classes"). The rate of the anti-dilution levy will be set by the board from time to time for each sub-fund so as to represent the estimated bid-offer spread of the assets in which the sub-fund invests and estimated tax, trading costs, and related expenses that may be incurred by the sub-fund as a result of buying and/or selling underlying investments.

**Currency conversions** We can accept and make payments in most freely convertible currencies. If the currency you request is one that the sub-fund accepts, there is typically no currency conversion charge. In other cases you will be typically charged applicable currency conversion costs, and also you may experience a delay in your investment or the receipt of redemption proceeds. The transfer agent converts currencies at exchange rates in effect at the time the conversion is processed.

Contact the transfer agent (section "the SICAV") before requesting any transaction in a currency that is different from that of the share class. In some cases, you may be asked to transmit payment earlier than would normally be required.

**Fees** Any purchase, switch or redemption may involve fees intended to sales agents. For the maximum fees charged by each basic share class, see section "Share Classes". To find out the actual purchase, switch or redemption fee for a transaction, contact your financial adviser or the transfer agent (see section "the SICAV"). Other parties involved in the transaction, such as a bank, financial intermediary stock exchange, or paying agent may charge their own fees. Some transactions may generate tax liabilities. You are responsible for all costs and taxes associated with each request you place.

**Changes to account information** You must promptly inform us of any changes in personal or bank information. We will require adequate proof of authenticity for any request to change the bank account associated with your sub-fund investment.

## BUYING SHARES

*Also see "Information that Applies to All Transactions Except Transfers and transactions on the secondary market".*

To make an initial investment, submit a completed application form and all account opening documentation (such as all required tax and anti-money laundering information) to a distributor or the transfer agent (see section "the SICAV"). If you place your request by fax, you must follow up by mailing a paper copy to the transfer agent (see section "the SICAV"). Once an account has been opened, you can place additional orders by fax or letter.

Note that any order that arrives before your account is fully approved and established will normally be held until the account becomes operational.

If we do not receive full payment for your shares within the time indicated above for settlement, we may redeem your shares, cancel their issuance and return the payment to you, minus any investment losses and any incidental expenses incurred in cancelling the shares issued.

For optimal processing of investments, send money via bank transfer in the currency denomination of the shares you want to buy.

**Multi-year investment plans** Some distributors, with board approval may offer plans in which an investor commits to investing a stated amount in one or more sub-funds over a stated period. In exchange, the investor may receive a lower purchase fee than would have applied had the same investments been made outside the plan.

The distributor who operates the plan may charge plan-related fees. However, the total amount of these fees that investors pay over the entire time they are enrolled in the plan must not be more than one-third of the amount they invest in their first year in the plan. The terms and conditions of each plan are described in a leaflet (which must be accompanied by, or state how to obtain, this prospectus). To find out which distributors currently offer plans, and in which jurisdictions, contact the SICAV (see section "The SICAV").

Under a multi-year investment plan, you still have all the rights concerning redemption of your shares that you would normally have.

## SWITCHING SHARES

*Also see "Information that Applies to All Transactions Except Transfers and transactions on the secondary markets".*

Except for UCITS ETF share classes, you can switch (convert) shares of most sub-funds and classes into shares within the same sub-funds and class or shares of other sub-funds and classes. To ensure that a switch is permissible, see section "Share Classes" or contact a distributor or the transfer agent (see section "The SICAV").

As for the UCITS ETF share classes, you can only switch between two UCITS ETF share classes from the same sub-fund.

All switches are subject to the following conditions: You must meet all eligibility requirements for the share class into which you are requesting to switch; You can only switch into a sub-fund and share class that is available in your country of residence; The switch must not violate any particular restrictions of either sub-fund involved (as stated in "sub-fund Descriptions").

We process all switches of shares on a value-for-value basis, using the NAVs of the two investments (and, if applicable, any currency exchange rates) that are in effect as at the time we process the switch.

Once you have placed a request to switch shares, you can withdraw it only if there is a suspension of trading in shares for the relevant sub-fund.

## REDEEMING SHARES

*Also see "Information that Applies to All Transactions Except Transfers and transactions on the secondary markets".*

When you redeem shares, we will send out payment (in the base currency of the share class) as mentioned in the specific sub-fund Description. To have your redemption proceeds converted to a different currency, contact a distributor or the transfer agent prior to placing your request (see section "The SICAV").

We will pay redemption proceeds only to the shareholder(s) identified in the register of shareholders. Proceeds are paid according to the bank account details we have on file for your account. The SICAV does not pay interest on redemption proceeds whose transfer or receipt is delayed for reasons that are beyond its control.

Once you have placed a request to purchase shares, you can withdraw it only if there is a suspension of trading in shares for the relevant sub-fund.

Note that we will not pay out any redemption proceeds until we have received all investor documentation from you that we may consider necessary.

## TRANSFERRING SHARES

As an alternative to switching or redemption, you may transfer ownership of your shares to another investor through the transfer agent (see section "The SICAV").

Note that all transfers are subject to any eligibility requirements and holding restrictions that may apply. For example, institutional shares cannot be transferred to non-institutional investors, and no shares of any type can be transferred to a US investor. If a transfer to an ineligible owner occurs, the board will either void the transfer, require a new transfer to an eligible owner, or forcibly liquidate the shares.

## SECONDARY MARKET FOR UCITS ETF SHARE CLASSES

The intention of the SICAV is for each of its shares denominated as "UCITS ETF", to have all of its share class traded throughout the day on at least one regulated market or multilateral trading facility with at least one market maker which takes action to ensure that the stock exchange value of its share class does not significantly vary from its NAV or iNAV.

It is contemplated to make an application to list the shares denominated as UCITS ETF on one or several stock exchanges.

The Board may at any time decide to list the shares on several stock exchanges pursuant to an application made by the SICAV. It is contemplated that application will be filed to list certain classes of shares on the Luxembourg Stock Exchange, the Frankfurt Stock Exchange and/or any other stock exchange. A full list of these stock exchanges where the shares can be bought and sold can be obtained from the registered office of the SICAV.

The main market maker for all the shares denominated as UCITS ETF is defined in the specific sub-fund Description. For the avoidance of doubt, other market makers could be appointed from time to time by the SICAV in respect of one or several stock exchange on which the certain shares classes are listed. The main market maker can be replaced at any time by the SICAV. The main market maker appointed by the sicav in respect of any sub-fund will be at all-time disclosed on amundietf.com website.

**Purchase and sale procedure on the secondary market** The secondary market is the market on which the shares can be purchased and/or sold directly on the stock exchanges.

For all purchases and/or sales of shares made on the secondary market, no minimum purchase and/or sale is required other than the minimum that may be required by the relevant stock exchange.

The SICAV will not charge directly any purchase or sale fee in relation to the purchase or sale of the shares of ETF on any exchange where they are listed. However, market intermediaries charge broker fees or other kind of fees. The SICAV does not receive these fees.

The shares of the sub-funds purchased on the secondary market are generally not redeemable from the SICAV. Investors must buy and sell the shares on the secondary market with the assistance of an intermediary (e.g. a stockbroker) and may incur fees for doing so. In addition, investors may pay more than the current NAV when buying shares and may receive less than the current NAV when selling them.

In the event of a suspension of the secondary market, not based on an index liquidity event, the SICAV may allow shareholders to redeem their shares on the primary market at a price based at the applicable NAV per share, provided that the NAV per shares is not itself suspended under the applicable regulations and/or the prospectus and/or the articles of incorporation.

The suspension of the secondary market means any situation where it is impossible for shareholders to sell their shares on all the stock exchanges where the considered share is listed for a period of at least of 3 business days since the occurrence of (i) the suspension of quotation by the market operator or (ii) the impossibility to trade observed by all shareholders on the considered stock exchange, and which is based on either:

- The significant variation of the stock exchange value of the considered listed shares of the sub-fund in comparison with its indicative NAV.
- The lack of authorized participants, or the inability by the authorized participants to meet their commitment to conduct their business by means of a permanent presence on the market, thus making it impossible to trade the considered shares on the considered place of quotation to which the share class is admitted.
- The index liquidity event means any market disruption event and/or any liquidity issue affecting part or all the components of the index, which leads to a suspension of their market appreciation.

In such exceptional primary market opening cases, the management company will post on the websites amundi.com and amundietf.com the procedure to be followed by investors wishing to redeem their units in the primary market. The management company will also provide said procedure to the stock market operator that lists the sub-fund's units. Depending on the arrangements in place between the relevant intermediary and the other investment firms involved in the redemption chain, additional constraints, delays or intermediary fees could be applicable, and the shareholders will be invited to contact their relevant intermediary in order to obtain additional information about those eventual constraints and/or fees (being understood that such intermediary fees will not benefit to the management company).

Redemption orders dealt with in these circumstances in accordance of the terms of the redemption procedure will not be subject to the potentially applicable minimum redemption thresholds and the redemption costs should only consist in the exit charge as described for each sub-fund Description and in Section “Investing in the sub-funds – Share Classes –Share Classes designation”

## How We Calculate NAV

**Timing and formula** We calculate the NAV for each share class of each sub-fund as at the end of every day that is a business day for that sub-fund (as described in "sub-fund Descriptions"). The actual calculation of NAV occurs the business day following the transaction day, immediately prior to the processing of transactions in sub-fund shares that were received and accepted before the cut-off time on the previous business day. Each NAV is stated in the designated currency of the share class (and, for some share classes, in other currencies as well) and is calculated to at least two decimal points. All NAVs whose pricing involves currency conversion of an underlying NAV are calculated at an exchange rate in effect at the time the NAV is calculated.

To calculate NAV for each share class of each sub-fund, we use this general formula:

$$\frac{\text{(assets - liabilities)}}{\text{number of outstanding shares}} = \text{nav}$$

Appropriate provisions will be made to account for the costs, charges and fees attributable to each sub-fund and class as well as accrued income on investments. For more specific information about the calculation formulas we use, see the articles of incorporation.

**Swing pricing** On business days when it believes that trading in a sub-fund's shares will require significant purchases or sales of portfolio investments, the board may adjust the sub-fund's NAV to more closely reflect the actual prices of the underlying transactions, based on estimated dealing spreads, costs, and other market and trading considerations. In general, the NAV will be adjusted upward when there is strong demand to buy sub-fund shares and downward when there is strong demand to redeem sub-fund shares. For any given business day the adjustment will normally not be larger than 2% of NAV, but the Board can raise this limit when necessary to protect the interests of shareholders.

The Swing pricing will apply to all sub-fund's shares except:
- the UCITS ETF shares; and
- the EXF shares.
(see section "Share Classes")

**Asset valuations** In general, we determine the value of each sub-fund's assets as follows:

- **Cash in hand or on deposit, bills and demand notes and accounts receivable, prepaid expenses, cash dividends and interest declared or accrued but not yet received**. Valued at full value, minus any appropriate discount we may apply based on our assessments of any circumstances that make the full payment unlikely.
- **Transferable securities, money market instruments and derivatives that are quoted or dealt in on any stock exchange or traded in any other regulated market.** Generally valued at the last available market price on the relevant business day.
- **Non-listed securities, or listed securities for which the price determined according to the above methods not representative of fair market value.** Valued in good faith at a prudent estimate of their sales price.
- **Derivatives that are not listed on any official stock exchange or are traded over the counter.** Valued daily in a reliable and verifiable manner, consistent with market practice.
- **Shares of UCITS or UCIs.** Valued at the most recent NAV reported by the UCITS/UCI that is available at the time the sub-fund is calculating its NAV.
- **Swaps.** Valued at the net present value of their cash flows.
- **Currencies.** Valued at the applicable foreign exchange rate (applies to currencies held as assets and when translating values of securities denominated in other currencies into the base currency of the sub-fund).

For any asset, the board can choose a different valuation method if it believes the method may result in a fairer valuation.

Trades made in a sub-fund's portfolio will be reflected on the business day they are made to the extent practicable.

For complete information on how we value investments, see the articles of incorporation.

**iNAV** The SICAV may at its discretion make available, or may designate other persons to make available on its behalf, on each business day, an intra-day net asset value (the "iNAV") for one or more shares/sub-funds denominated as UCITS ETF. If the SICAV or its designee makes such information available on any business day, the iNAV will be calculated based upon information available during the trading day or any portion of the trading day, and will ordinarily be based upon the current value of the assets/exposures, adjusted by the relevant foreign exchange rate, as the case may be, of the share/sub-fund and/or the considered financial index in effect on such business day, together with any cash amount in the share/sub-fund as at the previous business day. The SICAV or its designee will make available an iNAV if this is required by any relevant stock exchange.

An iNAV is not, and should not be taken to be or relied on as being, the value of a share or the price at which shares may be subscribed for or redeemed or purchased or sold on any relevant stock exchange. In particular, any iNAV provided for any share/sub-fund where the constituents of the concerned financial index are not actively traded during the time of publication of such iNAV may not reflect the true value of a share, may be misleading and should not be relied on.

Investors should be aware that the calculation and reporting of any iNAV may refect time delays in the receipt of the prices of the relevant constituent securities in comparison to other calculated values based upon the same constituent securities including, for example, the concerned financial index or the iNAV of other ETF based on the same concerned financial index. Investors interested in buying or selling shares on a relevant stock exchange should not rely solely on any iNAV which is made available in making investment decisions, but should also consider other market information and relevant economic and other factors (including, where relevant, information regarding the concerned financial index, the relevant constituent securities and financial instruments based on the concerned financial index corresponding to the relevant share/sub-fund).

# Taxes

## TAXES PAID FROM SUB-FUND ASSETS

**Taxe d'abonnement** The SICAV is normally subject to a subscription tax ("taxe d' abonnement"). For Indexed sub-funds (with listed shares), the SICAV is exempted from the "taxe d'abonnement" pursuant to article 175 (e) of the 2010 Law.
The SICAV is not currently subject to any other Luxembourg taxes on income or capital gains.

While the above tax information is accurate to the best of the board's knowledge, it is possible that a tax authority may impose new taxes (including retroactive taxes).

## TAXES YOU ARE RESPONSIBLE FOR PAYING

**Taxpayers in Luxembourg** Shareholders whom Luxembourg considers to be residents or otherwise to have permanent establishment there, currently or in the past, may be subject to Luxembourg taxes.

**Taxpayers in Other Countries** Shareholders who are not Luxembourg taxpayers are not subject to any Luxembourg capital gains, income, withholding, gift, estate, inheritance or other taxes, with the rare exceptions of certain former Luxembourg residents and any investor who owns more than 10% of the SICAV total value. However, an investment in a sub-fund may have tax implications in any jurisdiction that considers you to be a taxpayer.

### European Savings Directive Withholding Tax

We automatically enroll all sub-fund accounts in the European Union Savings Directive (EUSD) exchange of information regime. As a result, information on distributions and redemptions in certain sub-funds are reported to the Luxembourg authorities, who in turn will share it with the tax authorities of the EU member state in which the shareholder is residing.

**FATCA** The US Foreign Account Tax Compliance Act (FATCA) imposes a 30% withholding tax on certain payments to foreign entities that originate in the US, unless an exception applies. Starting 1 January 2017, any shareholders who do not provide all FATCA-related information requested, or whom we believe are US investors, may be subject to this withholding tax on all or a portion of any redemption or dividend payments paid by the sub-fund. From the same date, we may prohibit the sale or ownership of shares involving any Non- Participating FFI (NPFFI) or any other investor we believe to be subject to the withholding tax, in order to avoid any potential issues from the “Foreign Passthru payment” mechanism and the necessity of deducting the tax.

Amundi Luxembourg and the SICAV are each considered a "Reporting FFI Model 1" under FATCA, and each intends to comply with the Model I Intergovernmental Agreement between Luxembourg and the United States (IGA). Neither the SICAV nor any sub-fund expects to be subject to any FATCA withholding tax.

FATCA requires the SICAV and the sub-funds to gather certain account information (including ownership details, holdings and distribution information) about certain US investors, US-controlled investors and non-US investors that do not comply with applicable FATCA rules or do not provide all required information under the IGA. In this regard, each shareholder agrees in the Application Form to provide any required information upon request from the SICAV, a sub-fund, or its agent.
Under the IGA, this information must be reported to the Luxembourg tax authorities, who in turn may share it with the US Internal Revenue Service or other tax authorities.

FATCA is comparatively new and its implementation is still developing. While the above information summarises the board's current understanding, that understanding could be incorrect, or the way FATCA is implemented could change in a way that would make some or all investors in the sub-funds subject to the 30% withholding tax.

### Common Reporting Standard

Under CRS law, the SICAV is likely to be treated as a Luxembourg reporting financial institution. As such, as of 30 June 2017, the SICAV will be required to annually report to the Luxembourg tax authorities personal and financial information related to the identification and holdings of, and payments made to certain investors and controlling persons of certain non-financial entities that are themselves reportable persons. Certain operations performed by reportable persons will be reported to the Luxembourg tax authorities through the issuance of statements, which will serve as a basis for the annual disclosure to these authorities.

Any shareholder who fails to comply with the SICAV's information or documentation requests may be held liable for penalties imposed on the SICAV that are attributable to the shareholder' s failure to provide the documentation.

## Rights We Reserve

We reserve the right to do any of the following at any time:

- **Reject or cancel any request to buy shares,** whether for an initial or additional investment, for any reason. We can reject the entire request or part of it.
- Refuse your investment if we do not receive all documentation we consider necessary to open your account. Without prejudice to other specific rules (see “Measures to prevent Money laundering and Terrorism financing”), we will return your initial investment money without interests.
- **Redeem your shares and send you the proceeds or switch your holding to another class if you no longer meet the qualifying criteria for the share class you hold.** We will give you 30 calendar days' notice before doing so, to allow you time to switch to another class or redeem the shares.
- **Request proof of eligibility to hold shares or compel an ineligible shareholder to relinquish ownership.** If we believe that shares are being held in whole or in part by an ineligible owner, or that the circumstances of ownership may cause the SICAV to be taxed by jurisdictions other than Luxembourg, we may redeem the shares without the owner's consent. At our option, we may request certain information from the owner to establish eligibility, but we may still at any time proceed with forcible redemption. The SICAV will not be held liable for any gain or loss associated with these redemptions.
- **Temporarily suspend the calculation of NAVs or transactions in a sub-fund's shares** when any of the following is true:
- the principal stock exchanges or markets associated with a substantial portion of the sub-fund's investments are closed during a time when they normally would be open, or their trading is restricted or suspended;
- a master fund of which the sub-fund is a feeder fund has suspended its NAV calculations or share transactions;
- the board believes an emergency exists that has made it impractical to reliably value or to trade sub-fund assets; this may include political, military, economic, monetary, fiscal, or infrastructure-related events;
- portfolio transactions are being hampered or blocked by restrictions on cash transfers or currency conversions, cannot be completed at normal exchange rates, or are otherwise affected by any settlement issue;
- notice has been given of decision to merge the SICAV or the sub-fund, or of a shareholder meeting at which it will be decided whether or not to liquidate the sub-fund or the SICAV;
- any other circumstance exists, that would justify the suspension for the protection of shareholders;
- a suspension could apply to any share class and sub-fund, or to all, and to any type of request (buy, switch, redeem). We can also refuse to accept requests to buy switch or redeem shares;
- during times of suspension, any unprocessed subscription orders are cancelled, and any unprocessed conversion/redemption orders are suspended, unless you withdraw them;
- if your order is delayed in processing because of a suspension, you will be notified of the suspension within 7 days of your request, and of its termination. If a suspension lasts for an unusually long time, all investors will be notified.

- **Limit how many shares are redeemed in a short amount of time.** On any business day, no sub-fund will be obligated to process redemption requests that, in total, exceed either 5% of its outstanding shares or 5% of its net assets. To meet these limits, the sub-fund can reduce the requests on a pro rata basis. If this occurs, unfulfilled portions will be deferred to the next business day and given priority over new requests. On any day when the volume of redemptions to be processed is larger than the redemption capacity for the day, as determined by the rules stated in this bullet, all orders scheduled to be processed will be processed as partial redemptions, with the same pro rata percentage for each order. A sub-fund will only limit redemptions when necessary to prevent liquidity constraints that would be detrimental to remaining shareholders.
- **Process unusually large purchases or redemptions at a price different from NAV.** With any order we believe is large enough that the purchases or liquidations of portfolio securities necessary to process the order may affect the prices at which the transactions occur, we may use actual ask or bid prices (for purchases or liquidations respectively) in determining the amount of redemption proceeds due or the quantity of sub-fund shares purchased.
- **Accept purchase orders that do not meet the minimum investment requirement** at our entire discretion.

**Use fair market valuation** In any case when a sub-fund has calculated its NAV and there is subsequently a material change in the quoted market prices of that sub-fund's investments, the board may direct the sub-fund to cancel its current NAV and issue a new NAV that reflects fair market values for its holdings. If any transactions were processed at the canceled NAV, the sub-fund may re-process them at the new NAV. The board will only take these measures when it believes they are warranted in light of unusual market volatility or other circumstances.
Any fair value adjustments will be applied consistently to all share classes within a sub-fund.

# Measures to Prevent Crime Money Laundering and Terrorism Financing

To comply with Luxembourg laws, regulations, circulars, etc. aimed at preventing money laundering and the financing of terrorism, we or any distributor may require certain types of account documentation to allow us ensuring proper identification of Investors and ultimate beneficial owners.

## CUSTOMER IDENTIFICATION

Before being approved for opening an account, each investor must provide, at a minimum, the following identification:

- **Natural persons** An identity card or passport duly certified by a public authority (such as a notary, police official or ambassador) in his or her country of residence.
- **Corporations and other entities investing on their own behalf** A certified copy of the entity's incorporation documents or other official statutory document, plus, for the entity's owners or other economic beneficiaries, the identification described above for natural persons.
- **Financial intermediaries** A certified copy of the entity's incorporation documents or other official statutory document, plus certification that the account owner has obtained necessary documentation for all end investors.

You will also be required regularly to supply updated documentation. We or any distributor may ask you for additional documentation as well (either before opening an account or at any time afterward). Delay or failure to provide the required documentation may result in having any order delayed or not executed, or any proceeds withheld.

## EXCESSIVE TRADING AND MARKET TIMING

The sub-funds are in general designed to be long-term investments and not vehicles for frequent trading or for market timing (defined as short-term intended to take advantage of arbitrage opportunities that may arise from the interaction of market opening times and the timing of NAV calculations).

These types of trading are not acceptable as they may disrupt portfolio management and drive up sub-fund expenses to the detriment of other shareholders. We may therefore take various measures to protect shareholder interests, including rejecting, suspending or cancelling any request we believe represents excessive trading or market timing. We may also forcibly redeem your investment, at your sole cost and risk, if we believe you have engaged in excessive trading or market timing.

To determine the extent to which certain transactions are motivated by short-term trading or market timing considerations and therefore may be subject to the policy of restricting certain transactions, the SICAV considers various criteria including the Intermediary’s assumption to involve certain volumes and frequencies, market norms, historical patterns and the intermediary's asset levels.

## LATE TRADING

We take measures to ensure that any request to buy, switch or redeem shares that arrives after the cut-off time for a given NAV will not be processed at that NAV.

## Privacy of Personal Information

In accordance with the Data Protection Law, the SICAV, acting as data controller, hereby informs the shareholders (or if the shareholder is a legal person, informs the shareholder's contact person and/or beneficial owner) that certain personal data ("Personal Data") provided to the SICAV or its delegates may be collected, recorded, stored, adapted, transferred or otherwise processed for the purposes set out below.

Personal Data includes (i) the name, address (postal and/or e-mail), bank details, invested amount and holdings of a shareholder; (ii) for corporate shareholders: the name and address (postal and/or e-mail) of the shareholders' contact persons, signatories, and the beneficial owners; and (iii) any other personal data the processing of which is required in order to comply with regulatory requirements, including tax law and foreign laws.

Personal Data supplied by shareholders is processed in order to enter into and execute transactions in Shares of the SICAV and for the legitimate interests of the SICAV. In particular, legitimate interests include (a) complying with the SICAV's accountability, regulatory and legal obligations; as well as in respect of the provision of evidence of a transaction or any commercial communication; (b) exercising the business of the SICAV in accordance with reasonable market standards and (c) the processing of Personal Data for the purpose of: (i) maintaining the register of shareholders; (ii) processing transactions in Shares and the payment of dividends; (iii) maintaining controls in respect of late trading and market timing practices; (iv) complying with applicable anti-money laundering rules; (v) marketing and client-related services; (vi) fee administration; and (vii) tax identification under the EU Savings Directive, OECD Common Reporting Standard (the "CRS") and FATCA].

The SICAV may, subject to applicable law and regulation, delegate the processing of Personal Data, to other data recipients such as, inter alia, the Management Company, the Investment Managers, the Sub-Investment Managers, the Administrator, the Registrar and Transfer Agent, the Depositary and Paying Agent, the auditor and the legal advisors of the SICAV and their service providers and delegates (the "Recipients").

The Recipients may, under their own responsibility, disclose Personal Data to their agents and/or delegates, for the sole purposes of assisting the Recipients to provide services to the SICAV and/or to fulfil their own legal obligations. Recipients or their agents or delegates may, process Personal Data as data processors (when processing upon instruction of the SICAV), or as data controllers (when processing for their own purposes or to fulfil their own legal obligations). Personal Data may also be transferred to third parties such as governmental or regulatory agencies, including tax authorities, in accordance with applicable law and regulation. In particular, Personal Data may be disclosed to the Luxembourg tax authorities, which in turn may, acting as data controller, disclose the same to foreign tax authorities.

Data processors may include any entity belonging to the Crédit Agricole or Société Générale group of companies (including outside the EU) for the purposes of performing operational support tasks in relation to transactions in the Shares, fulfilling anti-money laundering and counter-terrorist financing obligations, avoiding investment fraud and for compliance with the obligations of CRS.

In accordance with the conditions laid down by the Data Protection Law, shareholders have the right to:

- request access to their Personal Data
- request the correction of their Personal Data where it is inaccurate or incomplete
- object to the processing of their Personal Data
- request erasure of their Personal Data
- request for restriction of the use of their Personal Data and
- request for Personal Data portability

Shareholders may exercise the above rights by writing to the SICAV at the following address: 5, Allée Scheffer L-2520 Luxembourg, Grand Duchy of Luxembourg.

The shareholders also have the right to lodge a complaint with the National Commission for Data Protection (the "CNPD") at the following address: 1, Avenue du Rock'n'Roll, L-4361 Esch-sur-Alzette, Grand Duchy of Luxembourg, or with any competent data protection supervisory authority.

A shareholder may, at its discretion, refuse to communicate its Personal Data to the SICAV. In this event however, the SICAV may reject the request for subscription for Shares and block an account for further transactions. Personal Data shall not be retained for periods longer than those required for the purpose of its processing subject to any limitation periods imposed by applicable law.

## Information for Investors in Certain Countries

### ITALY

Under the multi-year investment plan distributed in Italy, if a plan investment is terminated before the agreed final date, you may end up paying more in purchase fees than if you had bought the same shares outside of the plan.

# THE SICAV

## Operations and Business Structure

### SICAV name

AMUNDI INDEX SOLUTIONS

### Registered office

5, allée Scheffer
L-2520 Luxembourg

### Other contact information

amundi.com and/or amundietf.com
Tel +352 26 86 80 80

### Legal structure

Open-ended investment company organised as a société anonyme and qualifying as a société d'investissement à capital variable (SICAV)

**Legal jurisdiction** Luxembourg

### Duration

Indefinite

### Articles of incorporation

Dated 9 June 2016 and published in the on the Recueil électronique des sociétés et associations, on 17 June 2016

### Regulatory authority

Commission de Surveillance du Secteur Financier (CSSF)
283, route d'Arlon
L-1150 Luxembourg

**Registration number** RCS Luxembourg B 206.810

### Financial year

October 1 to 30 September

### Capital

Sum of the net assets of all of the sub-funds.

### Minimum capital (under Luxembourg law)

EUR 1,250,000 or equivalent in any other currency.

### Par value of shares

None

### SICAV reporting currency

EUR

### First audited annual report

30 September 2017

### First non-audited semi-annual reports

30 September 2016

31 March 2017

## Structure and Governing Law

The SICAV functions as an "umbrella fund" under which the sub-funds are created and operate. The assets and liabilities of each sub-fund are segregated from those of other sub-funds (meaning that third party creditors have recourse only to the assets of the sub-fund concerned.

The SICAV qualifies as an Undertaking for Collective Investment in Transferable Securities (UCITS) under Part 1 of the 2010 law, and is registered on the official list of collective investment undertakings maintained by the CSSF.

Any legal disputes involving the SICAV, the depositary or any shareholder will be subject to the jurisdiction of the competent Luxembourg court, although the SICAV or the depositary may submit to a competent court of another jurisdiction when that jurisdiction's regulations require it. The ability for a shareholder to bring a claim against the SICAV expires five years after the event on which the claim would be based (30 years in the case of claims concerning entitlement to the proceeds of a liquidation).

## Board of Directors of the SICAV

Mrs. Valérie Baudson (Chairman)
Head of ETF, Indexing & Smart Beta
Amundi Asset Management
90, boulevard Pasteur F-75015 Paris, France

Mrs Elodie Laugel
Global Head of institutional marketing
Amundi Asset Management
90, boulevard Pasteur F-75015 Paris, France

Mr. Julien Faucher (Managing Director)
Managing Director
Amundi Luxembourg
5, allée Scheffer L-2520 Luxembourg

M Didier Clermont
Head of Corporate Affairs
Amundi Asset Management
90, boulevard Pasteur F-75015 Paris, France

Mr. Christophe Lemarié
Head of Cross Border Platform and Deputy Head of Retail Marketing
Amundi Ireland Ltd
George's Quay Plaza Dublin, Ireland

The board is responsible for the overall management and administration of the SICAV and has broad powers to act on its behalf, including:

- appointing and supervising the management company;
- setting investment policy and approving the appointment of any investment manager or sub-manager;
- making all determinations regarding the launch, modification, merger or discontinuation of sub-funds and share classes, including such matters as timing, pricing, fees, dividend policy and payment and amount of dividends, liquidation of the SICAV, and other conditions, determining whether to list a sub-fund's shares on any stock exchange;
- determining whether and where to publish sub-fund NAVs and dividend notices;
- determining when and in what manner the SICAV will exercise any of the rights reserved in this prospectus or by statute and making any associated shareholder communications;
- ensuring that the management company and the depositary are adequately capitalised and that their appointment is consistent with the 2010 Law and any applicable contracts of the SICAV;
- determining the availability of any share class to any investor or distributor or in any jurisdiction;
- approving any multi-year investment plans, making any changes to the terms, fees, general structure, and extent of shareholder choices it may desire.

The board is responsible for the information in this prospectus and has taken all reasonable care to ensure that it is materially accurate and complete.

Directors serve until their term ends, they resign, or they are revoked, in accordance with the articles of incorporation. Any additional directors will be appointed in accordance with the articles of incorporation and Luxembourg law. Directors may receive compensation for serving on the board. Any such compensation will be disclosed as required by applicable law or regulation.

# Service Providers Engaged by the SICAV

### DEPOSITARY

CACEIS Bank, Luxembourg Branch 5, allée Scheffer 2520 Luxembourg, Luxembourg
Caceis.com

The depositary holds all of the SICAV's assets, including its cash and securities, either directly or through other financial institutions such as correspondent banks, subsidiaries or affiliates of the depositary, as described in the depositary agreement.

The rights and duties of the depositary are governed by the depositary agreement entered into on June 9, 2016 for an unlimited period of time from the date of its signature.

The depositary is entrusted with the safe-keeping and/or, as the case may be, recordkeeping of the SICAV's assets on behalf of and for the exclusive interest of the shareholders. All assets that can be held in custody are registered in the depositary's books in segregated accounts, opened in the name of the SICAV, in respect of each sub-fund. The depositary must verify the ownership of such assets by the SICAV in respect of each sub-fund, and shall ensure that the SICAV's cash flows are properly monitored.

In addition, the depositary is responsible for ensuring that:

- the sale, issue, repurchase, cancellation and valuation of shares are done according to law and the articles of incorporation;
- all income produced by the SICAV is properly allocated (as specified in the articles);
- all monies due to the SICAV arrive within the customary market period;
- the SICAV carries out the board's instructions (unless they conflict with the law or the articles of incorporation);
- the NAV of the shares is calculated in accordance with the law and the articles of incorporation.

The depositary must use reasonable care in exercising its functions and is liable for the loss or theft of any financial instrument held in custody. In such case, the depositary must return a financial instrument of identical type or the corresponding amount to the SICAV without undue delay unless it proves that the loss is the result of an external event beyond its reasonable control. In compliance with Luxembourg law, the depositary is liable to the SICAV and its shareholders for any loss incurred by the depositary or resulting from its failure to execute or from its wrongful execution of its duties. It may entrust assets to third party banks, financial institutions or clearinghouses but this will not affect its liability. The list of such delegates or the potential conflict of interest that may arise from such delegation is available on the website of the depositary caceis.com section “veille réglementaire”. Such list may be updated from time to time.

A complete list of all correspondents/third party custodians may be obtained, free of charge and upon request, from the Depositary. Up-to-date information regarding the identity of the Depositary, the description of its duties and of conflicts of interest that may arise, the safekeeping functions delegated by the Depositary and any conflicts of interest that may arise from such a delegation are also made available to investors on the website of the Depositary, as mentioned above, and upon request. There are many situations in which a conflict of interest may arise, notably when the Depositary delegates its safekeeping functions or when the Depositary also performs other tasks on behalf of the UCITS, such as administrative agency and registrar agency services. These situations and the conflicts of interest thereto related have been identified by the Depositary. In order to protect the UCITS’ and its shareholders’ interests and comply with applicable regulations, a policy and procedures designed to prevent situations of conflicts of interest and monitor them when they arise have been set in place within the Depositary, aiming namely at :

- identifying and analysing potential situations of conflicts of interest
- recording, managing and monitoring the conflict of interest situations either in:

relying on the permanent measures in place to address conflicts of interest such as maintaining separate legal entities, segregation of duties, separation of reporting lines, insider lists for staff members; or

implementing a case-by-case management to (i) take the appropriate preventive measures such as drawing up a new watch list, implementing a new Chinese wall, making sure that operations are carried out at arm’s length and/or informing the concerned shareholders of the UCITS, or (ii) refuse to carry out the activity giving rise to the conflict of interest.

The Depositary has established a functional, hierarchical and/or contractual separation between the performance of its UCITS depositary functions and the performance of other tasks on behalf of the UCITS, notably, administrative agency and registrar agency services.

Where the law of a third country requires that certain financial instruments be held in custody by a local entity and there are no local entities that satisfy the delegation requirement, the depositary may delegate to a local entity, provided that the investors have been duly informed and that instructions to delegate to the relevant local entity have been given by or for the SICAV.

CACEIS and Amundi are members of the Crédit Agricole Group.

### AUDITOR

Ernst & Young, S.A. 35E,
avenue J.F. Kennedy
L - 1855 Luxembourg

The auditor, a "reviseur d' entreprise" appointed at the annual general meeting of shareholders, provides independent review of the financial statements of the SICAV and all sub-funds once a year. The auditor also verifies all performance fee calculations.

### LOCAL AGENTS

The SICAV may engage local agents in certain countries or markets, whose duties include making available applicable documents (such as the prospectus, KIIDs and shareholder reports), in the local language if required. In some countries, use of an agent is mandatory, and the agent may not merely facilitate transactions but may hold shares in its own name on behalf of investors. For information on the local agents in various countries, go to amundi.com and/or amundietf.com

# Shareholder Meetings and Voting

The annual general meeting is generally held in Luxembourg at 11:00 AM CET on the last Friday of January each year, or if that is not a business day (as defined in Luxembourg), then the next business day. In exceptional circumstances the board may hold the annual general meeting outside of Luxembourg. By way of derogation, the first annual general meeting of shareholders shall be held on the first Monday of December 2017. Other shareholder meetings can be held at other places and times; if any are scheduled, notices will be distributed to you and will be made publicly available as required by law or regulation.

Resolutions concerning the interests of all shareholders generally will be taken in a general meeting. Those concerning the rights of the shareholders of a specific sub-fund, share class or share class category may be discussed in a meeting of those shareholders only.

The meeting notice will indicate any applicable quorum requirements as well. When no quorum is required, decisions will be taken if approved by a majority (either a two-thirds majority or a simple majority, as required by law) of those shares that actually vote on the matter, whether in person or by proxy.

Each share gets one vote in all matters brought before a general meeting of shareholders. Fractional shares do not have voting rights. Nominees determine the voting policy for all shares of which they are the owner of record. The same rules apply at any meetings of sub- funds, share classes or share class categories.

For information on admission and voting at any meeting, refer to the applicable meeting notice.

## Expenses

*The SICAV pays the following expenses out of shareholder assets:*
*Expenses included in the fees disclosed in "sub-fund Descriptions":*

In the management fee

- fees of the management company and all other service providers, including distributors.
- In the administrative fee fees of professional firms, such as the auditors and legal advisers;
- government, regulatory, registration, local representatives and cross-border marketing expenses;
- costs of providing information to shareholders, such as the costs of creating, translating, printing and distributing shareholder reports, prospectuses and KIIDs;
- extraordinary expenses, such as any legal or other expertise needed to defend the interests of shareholders;
- all other costs associated with operation and distribution, including expenses incurred by the management company, depositary and all service providers in the course of discharging their responsibilities to the SICAV.

Expenses not included in the fees disclosed in "sub-fund Descriptions":

- taxes on assets and income;
- standard brokerage and bank charges incurred on business transactions and securities trades;
- any fees that the board agrees the SICAV should pay to independent board members for their service on the board (currently, no such fees are paid)
- any fees and costs incurred by the agents of Amundi Asset Management centralising orders and supporting best execution; some of these agents may be affiliates of Amundi.

All expenses that are paid from shareholder assets are reflected in NAV calculations, and the actual amounts paid are documented in the SICAV's annual reports.

Recurring expenses will be charged first against current income, then against realised capital gains, and lastly against capital.
Each sub-fund and/or class pays all costs it incurs directly and also pays its pro rata share (based on net asset value) of costs not attributable to a specific sub-fund or class. For each share class whose currency is different from the base currency of the sub-fund, all costs associated with maintaining the separate share class currency (such as currency hedging and foreign exchange costs) will be charged to that share class.

## Best Execution

Each investment manager and sub-investment manager has adopted a best execution policy to implement all reasonable measures to ensure the best possible result for the SICAV, when executing orders. In determining what constitutes best execution, the investment manager and/or sub-investment manager will consider a range of different factors, such as price, liquidity, speed and cost, among others, depending on their relative importance based on the various types of orders or financial instrument. Transactions are principally executed via brokers that are selected and monitored on the basis of the criteria of the best execution policy. Counterparties that are affiliates of Amundi are also considered. To meet its best execution objective, the investment manager and/or sub-investment manager may choose to use agents (affiliates of Amundi or not) for its order transmission and execution activities.
The investment manager and sub-investment manager may use soft commission arrangements to enable them to obtain goods, services or other benefits (such as research) that are beneficial to the management of the SICAV, in the best interest of the shareholders. All transactions undertaken on a soft commission basis in respect of the SICAV will be subject to the fundamental rule of best execution and will also be disclosed in the shareholder reports.

## Notices and Publications

### PUBLICATION OF NOTICES

Notice of any developments concerning your investment in the SICAV or its sub-funds, unless other communication media are specified in the Prospectus or required in accordance with the applicable laws and regulations, will be notified through the website https://www.amundi.lu/retail/Shareholder-Notices/Amundi-Index-Solutions or any successors thereto. You are consequently invited to consult this website on a regular basis.

NAVs and notices of dividends for all existing share classes of all sub- funds are available from the registered office, and through other financial and media outlets as determined by the board. NAVs are also available at finesti.com
Information on past performance appears in the KIID for each sub-fund, by share class, and in the shareholder reports. Audited annual reports are issued within four months of the end of the financial year. Unaudited semi-annual reports are issued within two months of the end of the period they cover. Accounts for the SICAV are expressed in EUR and sub-fund accounts are expressed in the base currency of each sub-fund.

### COPIES OF DOCUMENTS

You can access various documents about the SICAV online at amundi.com and/or amundietf.com, at a local agent (if one exists in your country) or at the registered office, including:

- KIIDs
- shareholder reports (latest annual report and semi-annual report)
- notices to shareholders
- the prospectus
- the SICAV's policies on best execution, haircut policy, financial guarantees, complaint handling, managing conflicts of interest, and the voting rights associated with portfolio securities
- the management company's remuneration policy

Also at the registered office, you can read or get copies of all of the above documents as well as other relevant documents, such as the articles of incorporation, the policy for managing conflicts of interest, and certain key agreements between the SICAV and the management company, investment managers and service providers.

# Liquidation or Merger

## LIQUIDATION

The board may decide to liquidate any sub-fund or share class if any of the following is true:

- the value of all assets of the sub-fund or share class falls below what the board views as the minimum for efficient operation;
- the liquidation is justified by a significant change in economic or political situation affecting the investments of the sub-fund or share class;
- the liquidation is part of a project of rationalisation (such as an overall adjustment of sub-fund offerings).

If none of these is true, then any liquidation of a sub-fund or share class requires the approval of the shareholders of the sub-fund or share class. Approval may be given by a simple majority of the shares present or represented at a validly held meeting (no quorum required).

Generally, shareholders of the relevant sub-fund or share class may continue to redeem or switch their shares, free of any redemption and switching fee up to the liquidation date. The prices at which these redemptions and switches are executed will reflect any costs relating to the liquidation. The board can suspend or refuse redemptions and switches if it believes it is in the best interests of shareholders.

Only the liquidation of the last remaining sub-fund will result in the liquidation of the SICAV. In such a case, once liquidation is decided upon, the SICAV and all sub-funds must cease issuing new shares except for the purpose of liquidation.

The SICAV may itself be dissolved at any time by a resolution of shareholders (for quorum and voting requirements, see the articles of incorporation). In addition, if it is determined that the SICAV's capital has fallen below two-thirds of minimum required capital, shareholders must be given the opportunity to vote on dissolution at a general meeting held within 40 days of the determination. Dissolution will occur if approved by a majority of the shares present and represented at the meeting, or by 25% of the shares present and represented if the SICAV's capital is below 25% of the minimum (no quorum required).

Should the SICAV need to liquidate, one or more liquidators appointed by the shareholders meeting will liquidate the SICAV's assets in the best interest of shareholders and will distribute the net proceeds (after deduction of any costs relating to the liquidation) to shareholders in proportion to their holdings.
Amounts from any liquidations that are not claimed promptly by shareholders will be deposited in escrow with the "Caisse de Consignation". Amounts still unclaimed after 30 years will be forfeited according to Luxembourg law.

## MERGERS

Within the limits of the 2010 Law, any sub-fund may merge with any other sub-fund, wherever domiciled (whether the other sub-fund is within the SICAV or in a different UCITS). The board is authorised to approve any such mergers. If the merger involves a different UCITS, the board may also choose the effective date of the merger.

The SICAV may also merge with another UCITS as permitted by the 2010 law. The board is authorised to approve mergers of other UCITS into the SICAV and to set effective dates for such mergers. However, a merger of the SICAV into another UCITS must be approved by a majority of the shares present or represented at a shareholder meeting.

Shareholders whose investments are involved in any merger will receive at least one month's advance notice of the merger, during which they will be able to redeem or switch their shares free of any redemption and switching charges.

# THE MANAGEMENT COMPANY

## Operations and Business Structure

### Management company name

Amundi Luxembourg S.A

### Registered office and operations center

5, allée Scheffer
L-2520 Luxembourg
Tel +352 26 86 80 80
Fax +352 26 86 80 99

### Legal form of company

Société Anonyme

### Incorporated

20 December 1996

### Articles of incorporation

First effective on 20 December 1996 and published in the Mémorial on 28 January 1997. Last modified on 1 January 2018 and published in the RESA on 8 January 2018.

### Regulatory authority

Commission de Surveillance du Secteur Financier (CSSF)
283, route d'Arlon
L-1150 Luxembourg

### Registration number

B 57.255

### Capital

EUR 17,785,525

### Other FCP managed

Amundi Funds II
Amundi S.F.
Amundi SIF
Amundi Soluzioni Italia
Amundi Total Return
Capital Investment
Core Series
MyNEXT

### RESPONSABILITIES

The management company is responsible for investment management, administrative services, marketing services and distribution services. The management company also serves as domiciliary agent, in which capacity it is responsible for the administrative work required by law and the articles of incorporation, and for keeping the books and records of the sub-funds and the SICAV. The management company is subject to Chapter 15 of the 2010 Law.

The management company has the option of delegating to third parties some or all of its responsibilities. For example, so long as it retains control and supervision, the management company can appoint one or more investment managers to handle the day-to-day management of sub-fund assets, or one or more advisors to provide investment information, recommendations and research concerning prospective and existing investments. The management company can also appoint various service providers, including those listed below, and can appoint distributors to market and distribute sub-fund shares in any jurisdiction where the shares are approved for sale.

### FEES

The management company is entitled to receive a management company fee as indicated for each sub-fund in sub-fund Descriptions. This fee is calculated based on each sub-fund's daily net assets and is paid quarterly in arrears. The management company pays any investment managers, service providers and distributors out of the management company fee. The management company may decide to waive some or all of its fee in order to reduce the impact on performance. These waivers may be applied to any sub-fund or share class, for any amount of time and to any extent, as determined by the management company.

### AGREEMENTS WITH MANAGERS AND OTHER SERVICE PROVIDERS

The investment managers, investment sub-managers, and all other service providers have agreements with the management company to serve for an indefinite period. An investment manager in material breach of its contract can be terminated immediately by the SICAV. Otherwise, investment managers and other service providers can resign or be replaced upon 90 days' notice.

### REMUNERATION POLICY

The management company has designed and implemented a remuneration policy that is consistent with and promotes sound and effective risk management by having a business model that by its nature does not encourage excessive risk taking, such risk being inconsistent with the risk profile of the sub-funds. The management company has identified those of its staff members whose professional activity has a material impact on the risk profiles of the sub-funds, and will ensure that these staff members comply with the remuneration policy. The remuneration policy integrates governance, a pay structure that is balanced between fixed and variable components and risk and long-term performance alignment rules. These alignment rules are designed to be consistent with the interests of the management company, the SICAV and the shareholders, with respect to such considerations as business strategy, objectives, values and interest and includes measures to avoid conflicts of interests. The management company ensures that the calculation of any performance-based remuneration is based on the applicable multi-year performance figures of the SICAV and that the actual payment of such remuneration is spread over the same period. The details of the current remuneration policy of the management company, such as a description of how remuneration and benefits are calculated and the identity of the persons responsible for awarding the remuneration and benefits, are available on https://www.amundi.lu/retail/Local-Content/Footer/Quick-Links/Regulatory-information/Amundi and a paper copy is available to investors free of charge upon request to the registered office of the management company.

## Board of Directors

*Directors of the management company employed by Amundi*

Mr. Julien Faucher
Managing Director
Amundi Luxembourg S.A.

Mr. Christian Pellis
Global Head of Distribution
Amundi Asset Management

Mr. David Joseph Harte
Deputy Head of Operations, Services & Technology Division
Amundi Ireland Ltd

Mr. Enrico Turchi
Managing Director
Amundi Luxembourg S.A.

*Director of the management company not employed by Amundi*

Mr. Claude Kremer
Partner of Arendt & Medernach

Mr. François Veverka
Independent Director

## Conducting Officers

Mr Julien Faucher
Managing Director / Chief Executive Officer
Amundi Luxembourg S.A.

Mr. Enrico Turchi
Managing Director / Deputy Chief Executive Officer
Amundi Luxembourg S.A.

Mr. Pierre Bosio
Chief Operating Officer
Amundi Luxembourg S.A.

Mr Charles Giraldez
Deputy Chief Executive Officer
Amundi Luxembourg S.A.

Mr. François de la Villeon
Real Estate Portfolio Manager
Amundi Asset Management

## Service Providers Engaged by the Management Company

### INVESTMENT MANAGERS

Amundi Asset Management Head office: 90, boulevard
Pasteur F-75015 Paris, France

London branch: 41 Lothbury
London EC2R 7HF, United Kingdom

Amundi Japan Ltd
Hibiya Dai Building, 1-2-2, Uchisaiwai-cho, Chiyoda-ku TOKYO
#100-0011, Japan

### SUB-INVESTMENT MANAGER

Amundi Japan (address above)

The investment manager is responsible for day-to-day management of the sub-funds.
Upon request of the board, the investment manager may provide advice and assistance to the board in setting investment policy and in determining related matters for the SICAV or for any sub-fund.
The investment manager has the option of delegating to investment sub-managers, at its own expense and responsibility and with the approval of the board, the management company and the CSSF, any or all of its investment management and advisory duties.
For example, so long as it retains control and supervision, the management company can appoint one or more investment sub-managers to handle the day-to-day management of sub-fund assets, or one or more advisors to provide investment information, recommendations and research concerning prospective and existing investments.

### ADMINISTRATIVE AGENT

CACEIS Bank, Luxembourg Branch.
5, allée Scheffer L-2520 Luxembourg

The administrative agent is responsible for certain administrative and clerical services delegated to it, including calculating NAVs and assisting with the preparation and filing of financial reports.

### REGISTRAR, TRANSFER AGENT, AND PAYING AGENT

CACEIS Bank, Luxembourg Branch
5, allée Scheffer L-2520 Luxembourg

The registrar and transfer agent is responsible for maintaining the SICAV's register of shareholders and for processing requests to issue, buy sell, redeem, switch or transfer sub-fund shares.

### LEGAL ADVISER

Arendt & Medernach S.A.
41A, avenue J.F. Kennedy L-2082 Luxembourg

The legal adviser provides independent legal advice on business, regulatory, tax, and other matters, as requested.