

Amundi ETF

Key Investor Information

This document provides you with key investor information about this UCITS (the "Fund"). It is not a marketing material. The information is required by law to help you understand the nature and the risks of investing in this Fund. You are advised to read it so you can make an informed decision about whether to invest.

Lyxor MSCI USA ESG BROAD CTB (DR) UCITS ETF - Dist

ISIN code: (C/D) FR0010296061

This Fund is managed by Amundi Asset Management, an Amundi company

Objectives and Investment Policy

The Fund is a passively managed index-tracking UCITS.

The Fund's management objective is to replicate, both upwards and downwards, the change in the USD-denominated MSCI USA ESG Broad CTB Select Net Total Return Index (net dividends reinvested) (the "Benchmark Index"), while minimising the tracking error between the Fund's performance and that of its Benchmark Index.

The tracking error anticipated under normal market conditions is indicated in the Fund's prospectus.

The benchmark index is representative of large- and mid-cap US companies from the MSCI USA Index (the "Parent Index") and designed to meet the minimum requirements of EU climate transition benchmark indices (EU CTB) required pursuant to the delegated acts supplementing Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011. The Benchmark Index follows an optimisation approach that aims to maximise exposure to companies with high ESG scores while maintaining a risk/return profile close to that of the Parent Index.

Key ESG issues include, among others, water stress, carbon emissions, personnel management and business ethics.

The optimisation constraints allow a reduction of at least 30% of average carbon intensity anticipated compared to the Parent Index.

The limits of the methodology are described in the Fund's prospectus.

The analysis of companies' current and future greenhouse gas emissions used to construct the indices is partly based on reporting data, models and estimates.

Not all greenhouse gas emission data is available at present and some information is based on models, notably that relative to scope 3.

The index construction method does not debar the inclusion of equities of companies emitting high levels of greenhouse gas.

More detailed information on MSCI indices is available on the MSCI website (www.msci.com).

The Fund aims to achieve its objective through direct replication, namely by investing in a portfolio of assets mainly comprising securities that make up the Benchmark Index and/or financial instruments representative of all or part of the securities comprising the Benchmark Index.

In order to optimise the replication of the Benchmark Index, the Fund may use a sampling technique.

The possible use of this technique is indicated at amundiETF.com.

The current composition of the Fund's portfolio is set out on amundiETF.com.

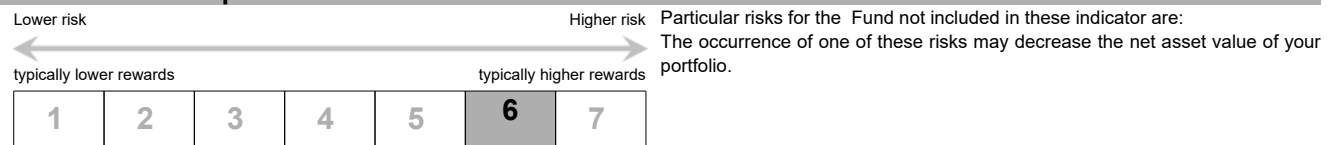
Furthermore, the indicative net asset value is published on the Fund's Reuters and Bloomberg pages and may also appear on its markets' websites.

The Fund's net profit and net realised capital gains are reinvested or redistributed each year at the discretion of the Management Company.

You may resell your units during the trading hours of the various stock exchanges, provided that the Market Makers can maintain market liquidity.

Recommendation: this SICAV may not be appropriate for investors who plan to withdraw their money within 5 years.

Risk and reward profile



This Fund's risk level primarily reflects the market risk of the US equities in which it is invested.

The initial capital invested is not guaranteed.

Historical data such as that used to calculate the synthetic indicator may not be a reliable indicator of the future risk profile of the Fund. The risk category associated with this SICAV is not guaranteed and may change over time.

The lowest category does not mean "risk free."

Charges

The charges and fees paid are used to cover the costs of running the Fund, including the costs of marketing and distributing shares. These charges reduce the potential growth of your investment.

One-off charges taken before or after you invest	
Entry charge	Not applicable to investors on the secondary market*
Exit charge	Not applicable to investors on the secondary market*
The percentage indicated is the maximum that can be deducted from your capital before it is invested (entry) or redeemed (exit).	
Charges levied by the SICAV over a year	
Operating expenses	0.21
Charges levied by the SICAV in certain circumstances	
Performance fee	0

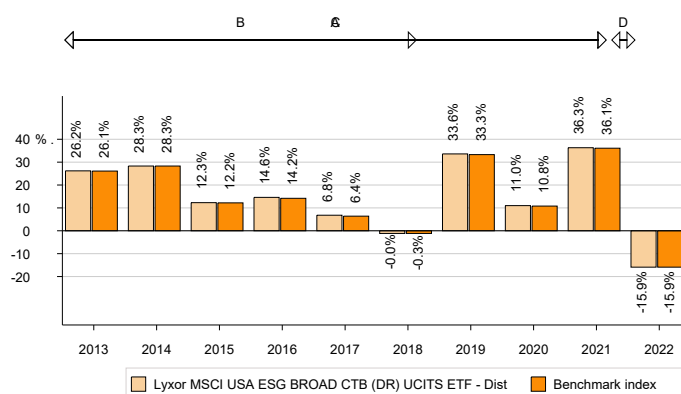
***On the secondary market:** The Fund is an ETF, so investors who are not Authorised Participants should in principle buy or sell the Fund's shares on the secondary market. On the secondary market, investors can be subject to brokerage fees and/or transaction fees related to the placement of their purchase/sale order on the relevant stock exchange. These fees are collected by market intermediaries and are not levied by/returned to the Fund or the management company. Investors may also pay an additional amount as a result of the difference between the sale price and the purchase price of the Fund's shares (bid-ask spread).

On the primary market: Authorised Participants who subscribe/redeem their shares with the Fund directly will pay the costs applicable to the primary market of the Fund as described in section 4 of the prospectus. The **ongoing charges** are based on the figures for the previous financial year ended 31 December 2021. This percentage may vary from year to year. It excludes:

- Performance fees,
- Brokerage fees, except for the entry and exit charges paid by the UCITS when buying or selling units in another UCITS.

For more information about the charges of this Fund, please refer to the "Costs and Fees" section of the Fund's prospectus, which is available at amundiETF.com.

Past performance



Performance is not constant over time and is no guarantee of future performance.

The year-on-year performances presented in this chart are calculated after deduction of all fees charged by the Fund.

The SICAV was formed on 20 September 2018.

The reference currency is the euro.

When the Benchmark Index is denominated in a currency other than that of the Fund, the performance of the Benchmark Index is firstly converted to the Fund's currency for clarity and comparison purposes. To this end, a foreign exchange transaction (at the WM Reuters price at 17:00 on the day in question) is applied daily to the value of the Benchmark Index.

A: Until 03 October 2021, the performance of the Fund indicated corresponded to an indirect replication of the Benchmark Index. As from 04 October 2021, the performance of the Fund indicated corresponds to a direct replication of the Benchmark Index.

B: Until 20 September 2018, the performance of the Fund indicated corresponded to that of the LYXOR MSCI USA UCITS ETF (the absorbed Fund). The latter was absorbed by the Fund on 20 September 2018.

C: Until 06 October 2021, the Fund's Benchmark Index was the MSCI USA Net Total Return Index.

D: Until 23 March 2022, the Fund's Benchmark Index was the MSCI USA ESG CTB Broad Select Net Total Return Index.

Practical information

- Name of the Depositary: SOCIETE GENERALE.
- Name of the market-maker: SOCIETE GENERALE / LANG & SCHWARZ.
- Representative in Switzerland: Société Générale, Paris, Zurich Branch, at Talacker 50, 8001 Zurich.
- Payment service provider in Switzerland: Société Générale, Paris, Zurich Branch, at Talacker 50, 8001 Zurich.
- The latest prospectus and most recent periodic disclosure documents, and all other useful information, are available free of charge from the Management Company.
- The updated details of the management company's remuneration policy are available on its website or free of charge upon written request to them. In particular, this policy describes the calculation methods applied to the remuneration and benefits of certain categories of employees, the entities responsible for their attribution and the composition of the Remuneration Committee.
- The net asset value of the Fund is available on request from the Management Company and on its website amundiETF.com.
- Information on market-makers, stock markets and trading procedures is available on the Fund's webpage at amundiETF.com. The indicative net asset value is published in real time by the stock exchange operator during trading hours.
- The UCITS is not available to residents of the United States of America/"U.S. Person", as defined on the Management Company's website: amundiETF.com and/or in the Prospectus.
- The transparency policy and information about the asset composition of the Funds is available at amundiETF.com.
- Depending upon your personal tax position, capital gains and any income associated with holding securities in the Fund may be subject to taxation. We advise you to consult your usual advisor.
- Amundi Asset Management may only be held liable on the basis of statements contained in this document which are misleading, inaccurate or inconsistent with the corresponding parts of the UCITS's prospectus.

This Fund is approved in France and regulated by the French Market Regulator (AMF).

Amundi Asset Management is authorised in France and regulated by the Autorité des Marchés Financiers (the French financial markets regulator).

This key investor information is accurate as at February the 6th, 2023.