



Annual Report and Audited Financial Statements

For the financial year ended 31 December 2023

AMUNDI ETF ICAV

(An open-ended Irish collective asset management vehicle which is constituted as an umbrella fund with segregated liability between sub-funds and with variable capital.)

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MANAGEMENT AND ADMINISTRATION

Directors	Matthieu Guignard* Adrian Waters (Ireland - Independent) Graham Fox (Ireland) Mehdi Balafrej**
Registered Office	One George's Quay Plaza George's Quay Dublin 2 Ireland
Administrator, Registrar & Transfer Agent	HSBC Securities Services (Ireland) DAC One Grand Canal Square Grand Canal Harbour Dublin 2 Ireland
Depository	HSBC Continental Europe 1 Grand Canal Square Grand Canal Harbour Dublin 2 Ireland
Independent Auditors	Pricewaterhouse Coopers One Spencer Dock North Wall Quay Dublin 1
Management Company	Amundi Ireland Limited One George's Quay Plaza George's Quay Dublin 2 Ireland
Investment Manager	Amundi Asset Management 90, boulevard Pasteur F-75015 Paris France
Secretary of the ICAV	Goodbody Secretarial Limited 3 Dublin Landings North Wall Quay Dublin 1 D01 C4E0 Ireland

*Resigned 20 April 2023

**Appointed 20 April 2023

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MANAGEMENT AND ADMINISTRATION (continued)

Legal Advisor	A&L Goodbody LLP IFSC, 3 Dublin Landings, North Wall Quay, Dublin 1
Paying Agent	HSBC Bank plc 8 Canada Square, London E14 5HQ United Kingdom
Paying Agent – Switzerland	CACEIS Bank, Montrouge, Nyon Branch / Switzerland Route de Signy 35 CH-1260 Nyon Switzerland
Swiss Representative	CACEIS (Switzerland) SA Route de Signy 35 CH-1260 Nyon Switzerland
Facilities Service Agent - Germany	Deloitte Tax & Consulting 20 Boulevard de Kockelscheuer L1821, Luxembourg Luxembourg
Authorised Participants	BNP Paribas Arbitrage SNC 1 Rue Laffitte Paris, FR-75C 75009, France Flow Traders B.V Jacob Bontiusplaats 9 Amsterdam, NL-NH 1018 LL Netherlands HSBC Bank PLC 8 Canada Square London, GB-LND E14 5HQ, United Kingdom

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MANAGEMENT AND ADMINISTRATION (continued)

Authorised Participants (continued)

Jane Street Financial Limited
2 & A Half Devonshire Square
London, GB-LND EC2M 4UJ
United Kingdom

Societe Generale SA
29 BD Haussmann
Paris 9, FR-75 75009,
France

Susquehanna international Securities Ltd
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DIRECTORS' REPORT

The Directors present herewith their report and audited financial statements for the year ended 31 December 2023 (the “financial statements”).

ICAV information

Amundi ETF ICAV (the “ICAV”), was authorised on 14 April 2022, as an umbrella fund with segregated liability between sub-funds registered as an Irish Collective Asset-management Vehicle (“ICAV”) pursuant to the Irish Collective Asset-management Vehicles Act 2015 (as amended) (the “ICAV Act 2015”) with registration number C461194. The ICAV was authorised as an undertaking for collective investment in transferable securities pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations, 2011 (as amended), (the “UCITS Regulations”) and Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019 (the “Central Bank UCITS Regulations”) by the Central Bank on 14 April 2022.

The investment objective of a sub-fund may be to track or replicate the performance of a particular index (or indices) or strategy through (i) direct investment in some or all of the constituents of the relevant Index or strategy (assuming that those constituents are eligible assets); (ii) direct investments in eligible assets that provide indirect exposure to the relevant index or strategy (or the constituents thereof); (iii) financial derivative instruments (FDI) that provide indirect exposure to the relevant Index or the constituents thereof; (iv) other eligible access instruments, including Depositary Receipts; or (v) a combination of (i) to (iv) above.

As at 31 December 2023, the ICAV had 25 sub-funds in operation (2022: 15 sub-funds).

Statement of Directors' responsibilities

The Directors are responsible for preparing the annual report which comprise the Directors' Report and audited financial statements, in accordance with applicable law and regulations.

The ICAV Act 2015 and the Central Bank UCITS Regulations require the Directors to prepare financial statements for each financial year. Under that law they have elected to prepare the financial statements in accordance with International Financial Reporting Standards (“IFRS”) as adopted by the European Union (“EU”) and applicable law.

The financial statements are required to give a true and fair view of the assets, liabilities and financial position of the ICAV and its sub-funds at the end of the financial year and of the profit or loss of the ICAV and its sub-funds for the financial year.

In preparing these financial statements, the Directors are required to:

- select suitable accounting policies and apply them consistently;
- make judgements and estimates that are reasonable and prudent;
- state whether they have been prepared in accordance with applicable accounting standards, namely IFRS as adopted by the EU, subject to any material departures from those standards being disclosed and explained in the notes to the financial statements;
- prepare the financial statements on the going concern basis unless it is inappropriate to presume that the ICAV and its sub-funds will continue in business.

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DIRECTORS' REPORT (continued)

Statement of Directors' responsibilities (continued)

The Directors are responsible for keeping adequate accounting records which disclose with reasonable accuracy at any time the assets, liabilities, financial position and profit or loss of the ICAV and enable them to ensure that the financial statements comply with the ICAV Act 2015 and the Central Bank UCITS Regulations. The Directors have general responsibility for taking such steps as are reasonably open to them to safeguard the assets of the ICAV. In this regard the assets of the ICAV have been entrusted to a Depositary for safe-keeping. The Directors have general responsibility for taking such steps as are reasonably open to them to prevent and detect fraud and other irregularities. The Directors are also responsible for preparing a Directors' Report that complies with the requirements of the ICAV Act 2015.

The financial statements are published on the Manager's website: <https://www.amundi.ie>. The Board of Directors, together with the Manager are responsible for the maintenance and integrity of the ICAV's financial statements included on this website.

Directors' statement on accounting records

The measures that the Directors have taken to ensure compliance with the requirements of the ICAV Act 2015 with regards to the keeping of accounting records include the use of appropriate systems and procedures and employment of a fund administration company. The accounting records are retained at HSBC Securities Services (Ireland) DAC, 1 Grand Canal Square, Grand Canal Harbour, Dublin 2, Ireland.

The Directors are also responsible for safeguarding the assets of the ICAV, and to comply with this the Directors have engaged HSBC Continental Europe to act as Depositary with a duty to safeguard the assets of the ICAV. The Directors are responsible for taking reasonable steps for the prevention and detection of fraud and other irregularities.

Risk management objectives and policies

The main risks arising from the ICAV's financial instruments as defined by IFRS 7 for financial reporting purposes are market price, foreign currency risk, interest rate, credit risk and liquidity and settlement risk. The Management Company has implemented policies for managing each of these risks. These policies have remained unchanged since the beginning of the financial year to which these financial statements relate (see note 5 for details of the risks facing the ICAV).

Outsourcing risk

This relates to the risk that the ICAV could sustain a loss due to failure of a delegated service provider to support business and technology related functions with the appropriate expertise and efficiency. The Management Company has a comprehensive outsourcing framework, including appropriate governance arrangements, in place to monitor and manage this risk. There is also the risk of the ICAV not being able to withstand a significant unplanned disruption, where impacts to critical operations and service provider systems go beyond accepted tolerance and cause major impact to the ICAV's ability to serve its clients and end users. The Management Company employs appropriate measures and resources to manage this risk.

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DIRECTORS' REPORT (continued)

Risk management objectives and policies (continued)

Geopolitical risks

Rising tensions, as seen recently in the Middle East and the ongoing conflict between Russia and Ukraine, have a hugely volatile impact on the market and has also increases regulatory requirements in respect of sanctions implementation. The ICAV complies with all relevant sanctions imposed by relevant European, US and international authorities and continues to monitor situations closely.

Principal activities, review of the business and future developments

A detailed review of the ICAV's business for the financial year ended 31 December 2023 is included in the Investment Manager's Reports on pages 10-19. The ICAV's principle activities are included in the ICAV information section on page 5.

Dividends

Dividend distributions during the financial year are detailed in note 10.

Directors and secretary

The Directors and Secretary of the ICAV are as stated on page 2. Unless noted below, all served throughout the year.

Directors' & secretary's interests in shares of the ICAV

None of the Directors' or Secretary's has any interests in the share capital of the ICAV and its sub-funds.

Corporate governance

The Directors have reviewed and assessed the measures included in the voluntary IF Corporate Governance Code for Irish domiciled Collective Investment Schemes and Management Companies (the "Code"). The ICAV complies in full with all of the provisions of the IF Code. The text of the Code is available from the Irish Funds website at www.irishfunds.ie/publications.

The ICAV has no employees and the Directors are all non-executive. Consistent with the regulatory framework applicable to investment fund companies such as the ICAV (and in contrast to normal operating companies with a full-time executive management and employees), the ICAV, consequently, operates under the delegated model whereby it has delegated the investment management, administration and distribution functions to third parties without abrogating the Directors' overall responsibility. The Directors have in place mechanisms for monitoring the exercise of such delegated functions which are always subject to the supervision and direction of the Directors. The appointment of regulated third party entities are detailed in the ICAV's Prospectus.

Results

The results of operations for the year are set out in the Statement of comprehensive income on page 40-49.

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DIRECTORS' REPORT (continued)

Connected parties

The European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (the "Regulations") require that any transaction carried out with the ICAV by a manager, depositary or an associated company ("connected parties") are carried out as if negotiated at arm's length and are in the best interests of the shareholders.

The Directors of the ICAV are satisfied that there are arrangements in place to ensure that this requirement is applied to transactions with connected parties, and that transactions with connected parties during the year complied with this requirement.

Independent auditors

The auditors, Pricewaterhouse Coopers, were appointed in accordance with Section 125(2) of the ICAV Act 2015 and have expressed their willingness to continue in office.

Going concern

The Directors are satisfied that the ICAV and its sub-funds have the ability to continue as a going concern for at least 12 months from the date of signing these financial statements.

Significant events during the financial year

Amundi S&P Small Cap 600 ESG UCITS ETF sub-fund was launched on 19 January 2023.

Annual dividends were paid for distributing share classes with an ex-date of 15 February 2023 and payment date of 27 February 2023.

Amundi MSCI World ESG Leaders UCITS ETF sub-fund was launched on 6 July 2023.

Amundi MSCI USA ESG Leaders UCITS ETF sub-fund was launched on 14 September 2023.

Amundi S&P 500 ESG UCITS ETF sub-fund was launched on 17 October 2023.

Amundi MSCI USA SRI Climate Net Zero Ambition PAB UCITS ETF sub-fund was launched on 9 November 2023.

Amundi MSCI North America ESG Climate Net Zero Ambition CTB UCITS ETF sub-fund was launched on 9 November 2023.

Amundi MSCI USA ESG Climate Net Zero Ambition CTB UCITS ETF sub-fund was launched on 16 November 2023.

Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF sub-fund was launched on 22 November 2023.

Amundi MSCI World ESG Climate Net Zero Ambition CTB UCITS ETF sub-fund was launched on 4 December 2023.

Amundi MSCI World Climate Net Zero Ambition PAB UCITS ETF sub-fund was launched on 4 December 2023.

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DIRECTORS' REPORT (continued)

Significant events during the financial year (continued)

An updated prospectus was issued on 5 December 2023.


The investment impact on the ICAV and its Sub-Funds due to the conflict in the Middle East since early October 2023 and the Russian invasion of Ukraine during the year 2022, has been minimal due to (i) its diverse holding across instrument type and geography and (ii) having no exposure to Russian assets and therefore no forced disposal of any assets. All instruments continue to be marked at fair value using a directly observable price in the relevant market. The ICAV and the Sub-Fund's investment profile has not changed as a result of these conflicts. As at 31 December 2023 (31 December 2022: None), there were no Russian or Ukrainian Securities held or receivables from Russian or Ukrainian Securities.


There were no other significant events during the financial year to report.

Significant events since the financial year end

Significant events since the financial year end are disclosed in Note 14.

On behalf of the Board:

DocuSigned by:

B4EFCF3FF0EF4A1...
Adrian Waters

DocuSigned by:

0DC07B34ED2D418...
Graham Fox

24 April 2024

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INVESTMENT MANAGER'S REPORT

In quarter one of 2023, the global economy slowed, but with strong regional divergences. In the United States and notably, in the Eurozone, the downturn was more moderate than expected. However, in March, tensions in the markets led to more uncertainty. China remained on an upward trajectory in the wake of its post-Covid reopening, helping to limit the deceleration of other emerging economies. While falling, inflation remained very high in most countries, with central banks continuing to raise key interest rates. Interest rate markets experienced high volatility, while equity markets posted positive performances, thanks in particular to a good January.

In quarter two of 2023, a large proportion of the global economy continued to experience stagflation (low growth and very high inflation). While any decline in inflation barely spread to underlying indices (excluding Energy and Food). Central banks continued to raise their key rates, but at a slower pace than in previous quarters. With regard to financial markets, equities rose while bonds were volatile, albeit to varying degrees, depending on regions and maturities.

In quarter three of 2023, The US economy performed well, while in the Eurozone and China, the economic situation continued to disappoint. Inflation continued to fall in most countries, but remained too high from the central banks' perspective. Central banks in developed economies continued to raise their key rates, but at a slower pace than in previous quarters. By contrast, some central banks in emerging economies started to cut interest rates.

In quarter four, economic activity while decelerating remained buoyant in the United States, and continued to disappoint in the Eurozone. Growth in most emerging economies slowed somewhat, while remaining relatively strong. Inflation continued to decline in most countries. The Federal Reserve (Fed) and the European Central Bank (ECB) hinted at an end of their key-rate hike cycles, while a number of central banks in emerging economies cut theirs.

United States

At the start of 2023 US economic surveys were mixed: the ISM manufacturing index settled in negative territory but, after a brief dip at the turn of the year, the ISM Services index recovered well, then fell close to neutral in March 2023. The US labour market remained very strong: job creation surprised on the upside in January 2023 and, to a lesser extent, in February. The US unemployment rate hit a historic low in January at 3.4%, it then rose to 3.6% in February, mainly due to people re-joining the labour force. US inflation continued to decline, albeit at a very moderate pace: the general index rose by 6.0%, over 12 months in February (6.4% in January), while the underlying index stood at 5.5% (after reaching 5.6%). At the end of the first quarter, recessionary fears proliferated following the bankruptcies of SVB and two smaller banks, which raised concerns about the financial stability and lending conditions of the real economy. Faced with the triple challenge of high inflation, declining growth and rising financial tensions, the Fed continued its monetary tightening, albeit at a slower pace. It raised the Fed Funds rate by 25 basis points in February and then again in March to widen the range to 4.75/5.00%.

Faced with the Fed's rapid rise in interest rates, the US economy slowed in quarter two of 2023, but more gradually than expected at the end of quarter one. In particular, the consequences of the bankruptcy of several regional banks in March remained limited, and fears of a financial crisis eased. Economic indicators weakened (more in industry than in services), but did not signal an imminent recession.

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INVESTMENT MANAGER'S REPORT (continued)

United States (continued)

Although the unemployment rate rose in May (3.7%, the highest rate seen since October 2022), the labour market nonetheless continued to create more jobs than expected. As for inflation, the general index continued to slow (4.0% over 12 months in May after reaching 5.0% in March and a peak of 9.1% in June 2022), especially under the effect of energy prices, but this trend was less marked on underlying inflation (5.3% in May after reaching 5.6% in March and a peak of 6.6% in September 2022). After raising Fed Funds rates by 25 basis points in May (to 5.0-5.25%), the Fed left them unchanged in June, while signalling a high probability of further increases by the end of the year.

In quarter three, notwithstanding sharply rising interest rates, the US economy proved stronger than expected. Among other factors, the reasons for this resilience included higher levels of household savings and public measures to support investment. September's ISM indicators pointed to strong activity in Services and an easing of contraction in Industry. Albeit slowing, job creation remained at a high level, with the unemployment rate rising slightly (3.8% in August compared to 3.6% in June). The general inflation index accelerated again (3.7% in August compared to 3.0% in June), mainly due to the rise in fuel prices, but the underlying index continued to slow (4.3% in August compared to 4.8% in June). The Fed raised the Fed Funds rates by 25 bps in July (taking the range to 5.25-5.50%), but left them unchanged in September, leaving the door open for further possible rate hikes.

In quarter four, while the US economy continued to prove remarkably resilient to the sharp rise in interest rates, the trend was still towards a slowdown. Quarter three growth figures published in quarter four, showed dynamic activity (with year-on-year GDP growth standing at 4.9%, according to the December revision). However, according to more recent figures, the labour market started to run out of steam, as, even though the job creation rate remained high (with nearly 180,000 new jobs per month on average in quarter four), the unemployment rate stood at 3.7% in December, compared to 3.4% at its lowest level in April. Other monthly figures, such as retail sales, durable goods orders or industrial production, indicated slower growth in quarter four compared to quarter three. On the other hand, while inflation remained above the Fed's 2% target, it did fall significantly, with the 12-month rise in the general price index standing at just 3.1% (compared to 3.7% in August), and the 12-month rise in the underlying index standing at 4.0% (compared to 4.3% in August). Following the interest rate hike in July, the Fed did not change key interest rates. The Fed's statement suggested that current interest rates were satisfactory and that the pace of future rate cuts was already under discussion.

Eurozone

Eurozone economic indicators surprised positively in quarter one of 2023, signalling a stagnation in economic activity rather than a sharp drop. Supporting factors were lower gas prices and the economic recovery in China. The Manufacturing PMI continued to point to a contraction, but its Services counterpart returned to positive territory. The labour market remained strong, with the unemployment rate at an all-time low (6.6%) in February. Inflationary pressures remained very strong: while the general inflation index slowed significantly (up 6.9% over 12 months in March after peaking at 10.6% in October 2022), mainly thanks to negative base effects on energy prices, this was not the case for the underlying index, which continued its acceleration (up 5.7% in February, the highest rate seen since the creation of the euro). Determined to bring inflation down, the ECB raised its key rates by 50 basis points in February, then again in March, to bring the deposit facility interest rate to 3.0% and the refinancing operations interest rate to 3.5%. However, in March, rising financial tensions in the United States, as well as its repercussions in Europe (Credit Suisse bankruptcy and temporary fears about Deutsche Bank) drew attention to new risks.

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INVESTMENT MANAGER'S REPORT (continued)

Eurozone (continued)

In quarter two of 2023, Eurozone economic activity remained hampered by the rise in interest rates, the effect of high inflation on household purchasing power as well as an economically sluggish international environment due to the slowdown in the United States and China. After two quarters of a slight decline in GDP in quarter four of 2022 and quarter one of 2023, indicators relating to quarter two were mostly below expectations. Economic surveys pointed to a very significant divergence between Industry (still in difficulty following the shocks of recent years) and Services (where activity remained vigorous, but slowing down). Eurozone inflation continued to fall: over 12 months, the general index was at 5.5% in June after reaching 6.9% in March after a peak of 10.6% in October 2022. However, this decline in inflation only spread very moderately to the underlying index: up 5.4% in June after peaking at 5.7% in March. In addition, wages rose sharply in quarter one. The ECB raised its rates by 25 basis points in May, then again by 25 basis points in June, bringing the deposit facility interest rate to 3.5%. The ECB also suggested a probable additional increase in July.

In quarter three economic activity in the Eurozone was disappointing. Quarter two growth figures showed near stagnation (0.1% increase in GDP), after the standstill already observed in quarter one. While countries with high exposure to Services (France and Spain) maintained a slightly positive pace, countries with a more significant position in Industry experienced almost no growth (Germany) or negative growth (Italy). Business activity surveys in quarter three (PMI indices in particular) showed that the decline already observed in Industry was starting to spread to the Services sector. Despite some signs of slowdown, the labour market was strong, with the unemployment rate remaining at 6.4% in August, its lowest level since the creation of the Eurozone. Inflation fell sharply: in September, the 12-month rise in the general index was reduced to 4.3% (compared to 5.5% in June), and that of the underlying index, to 4.5% (compared to 5.5%). The ECB raised its key rates by 25 bps in July, then again in September, raising the deposit facility rate to 4.00%. However, the ECB refrained from presenting further increases as likely, asserting its confidence in the current level of interest rates to further drive inflation down.

Economic activity continued to be very sluggish in the Eurozone, with rising interest rates compounding the difficulties of the Industrial sector. At the end of November, the revised quarter three GDP figures indicated a very slight contraction (-0.1% for the entire region, including slight decline in France and Germany, a slight increase in Italy and a slightly larger increase in Spain). This GDR erosion is part of the near economic stagnation seen since the start of the year. The figures for the start of quarter four showed no noticeable improvement. However, the labour market remained in relatively good shape, with the unemployment rate staying at 6.5%, its lowest rate since the Eurozone was created. There was some good news from inflation too, as the general price index increase slowed down, falling to 2.9% over 12 months in December (following on from 4.4% in September), as was also the case for the underlying index, which slowed to 3.4% (following on from 4.5% in September). Following its interest rate rise in September, the ECB kept its key rates unchanged. At its December Monetary Policy Committee meeting, the ECB reiterated that it was confident that the current interest rate level would help to bring down inflation further, while indicating that it was too early to discuss potential rate cuts.

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INVESTMENT MANAGER'S REPORT (continued)

Emerging markets

Quarter one of 2023 was marked by stronger-than-expected activity in China, boosted by a strong upturn in housing sales and favourable budgetary measures. By contrast, the economic situation has been much worse in other emerging economies, although they have proven to be resilient. January's inflation figures showed lower-than-expected declines and even, in some cases, continued acceleration of underlying inflation due to wage indexing mechanisms. However, February's inflation figures then pointed to a more general downturn. In the wake of the sharp downward revision of their expectations regarding the trajectory of key rates in advanced economies, the markets also modified their forecasts for emerging economies. However, in these economies, monetary policy continued to be driven primarily according to the local context, seeking the right balance between interest rate rises and pauses in interest rate hikes, depending on inflation trends and expectations. In China, the Peoples Bank of China (PBoC) unexpectedly reduced the Reserve Requirement Rate (RRR) to stem the sharp rise in interbank rates and to maintain sufficient liquidity in the financial system.

In the second quarter of 2023, the publication of quarter one GDP figures indicated that economic activity had held up better than expected in most emerging countries, due to the slowdown in inflation, the easing of pressures on supply chains thanks to the reopening of China, expansionary budgetary policies in some countries and the greater resilience of European and American economies. High-frequency indicators confirmed a soft landing scenario without, however, suggesting a significant rebound. In China, quarter two growth data signalled a more pronounced than expected slowdown in the Construction and Manufacturing Production sectors. The PBoC reacted by reducing most of its rates by 10 basis points. Some central banks (South Africa, Colombia, Malaysia, Thailand, Philippines and Turkey) once again raised their rates due to inflation but also due to pressures on their currencies thanks to an upward revision of market expectations regarding the US Federal Reserve and the rise in geopolitical tensions. However, in May inflation figures overall surprised on the downside, and the tone of most central banks became more accommodating. Despite high market volatility, the main indices (GBI, EMBI, MSCI) outperformed in quarter two.

Chinese data for quarter three continued to show weakness, particularly in the Real Estate sector, as real estate developers faced new debt difficulties. However, data published in August exceeded expectations, suggesting that the worst had been seen in quarter three. Nevertheless, despite expectations of a gradual cyclical recovery, China is currently experiencing a long-term slowdown. The main factor behind this slowdown was and will continue to be the Real Estate sector. The Chinese government responded with a number of policy measures, but these were not extensive enough to rapidly stimulate growth, with a long-term transition to a less intensive housing and export growth model remaining a priority.

In the majority of emerging countries, macroeconomic momentum remained weak but showed signs of improvement. However, exports seem to have hit their lowest level. Due to weakening base effects, rising food and energy prices and currency pressures, inflation decline slowed down in August and impacted household purchasing power. Yet, apart from a few atypical cases (Turkey, Russia and Thailand, for example), central banks began and continued their monetary easing by lowering their rates. However, many have adopted a more cautious tone following statements of the US Federal Reserve and the possibility of maintaining high rates for longer. Major events in quarter three were the BRICS group opening the door for six new members (Argentina, Egypt, Iran, Ethiopia, Saudi Arabia and the United Arab Emirates), and India's inclusion in the EMGBI index.

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INVESTMENT MANAGER'S REPORT (continued)

Emerging markets (continued)

China continued to evolve its economic policies cautiously in quarter four, against the backdrop of a very uneven recovery. Public spending on infrastructure rose, but consumption slowed and inflation settled in negative territory. In Brazil, growth and inflation continued to slow down, while in India consumption proved to be more robust than investment. Overall, in emerging economies, domestic demand decelerated and inflation eased, but was still above central bank targets in most cases. Central banks continued to cut their rates, with, for example, the Central Bank of Brazil reducing interest rates by 50 basis points on a number of occasions and the Central Bank of Chile accelerating its pace, with cuts of 75 basis points. Other central banks, such as the Central Bank of Colombia and the Czech National Bank, followed suit. The seemingly less restrictive stance of the US Federal Reserve reduced the pressure on exchange rates, which had previously driven Bank Indonesia to raise rates and the Central Bank of Chile to slow down its cuts. Finally, in Argentina, new President Milei began his term of office with a 50% devaluation of the peso and an ambitious plan to liberalise the economy.

The performance of the share classes is set out on the following pages along with the performance of the relevant benchmark, indicating the over or underperformance against the benchmark during the year and the tracking error against the benchmark.

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INVESTMENT MANAGER'S REPORT (continued)

Share class	Performance of share class*	Benchmark	Performance of the benchmark *	Performance difference	Realised Tracking Error	Anticipated Tracking Error
Amundi S&P 500 Equal Weight ESG Leaders UCITS ETF USD (ACC)	13.64%	S&P 500 Equal Weight ESG Leaders Select Index	13.43%	0.21%	0.04%	1%
Amundi MSCI World UCITS ETF USD (DIST)	23.96%	MSCI World Index	23.79%	0.17%	0.18%	1%
AMUNDI MSCI ACWI SRI PAB UCITS ETF USD(ACC)	22.92%	MSCI ACWI SRI Filtered PAB Index The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced	22.93%	(0.01%)	0.10%	1%
Amundi S&P Global Communication Services ESG UCITS ETF EUR (ACC)	45.34%	Communication Services Index The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced	45.41%	(0.07%)	0.05%	1%
Amundi S&P Global Communication Services ESG UCITS ETF EUR (DIST)	45.33%	Communication Services Index The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced	45.41%	(0.08%)	0.05%	1%
Amundi S&P Global Consumer Discretionary ESG UCITS ETF EUR (ACC)	29.82%	Consumer Discretionary Index The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced	29.82%	0.01%	0.05%	1%
Amundi S&P Global Consumer Discretionary ESG UCITS ETF EUR (DIST)	29.81%	Consumer Discretionary Index The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced	29.82%	(0.01%)	0.05%	1%
Amundi S&P Global Consumer Staples ESG UCITS ETF EUR (ACC)	(1.46%)	Consumer Staples Index The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced	(1.51%)	0.05%	0.05%	1%
Amundi S&P Global Consumer Staples ESG UCITS ETF EUR (DIST)	(1.47%)	Consumer Staples Index	(1.51%)	0.04%	0.05%	1%

*Performance year is from 1 January 2023 to 31 December 2023.

AMUNDI ETF ICAV
ANNUAL REPORT AND AUDITED FINANCIAL STATEMENTS
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INVESTMENT MANAGER'S REPORT (continued)

Share class	Performance of share class*	Benchmark	Performance of the benchmark*	Performance difference	Realised Tracking Error	Anticipated Tracking Error
Amundi S&P Global Energy Carbon Reduced UCITS ETF EUR (ACC)	(0.68%)	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Energy Index	(1.03%)	0.36%	0.19%	1%
Amundi S&P Global Energy Carbon Reduced UCITS ETF EUR (DIST)	(0.67%)	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Energy Index	(1.03%)	0.36%	0.19%	1%
Amundi S&P Global Financials ESG UCITS ETF EUR (ACC)	12.32%	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Financials Index	12.17%	0.15%	0.06%	1%
Amundi S&P Global Financials ESG UCITS ETF EUR (DIST)	12.31%	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Financials Index	12.17%	0.14%	0.06%	1%
Amundi S&P Global Health Care ESG UCITS ETF EUR (ACC)	2.15%	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Health Care Index	2.11%	0.04%	0.03%	1%
Amundi S&P Global Health Care ESG UCITS ETF EUR (DIST)	2.14%	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Health Care Index	2.11%	0.03%	0.03%	1%
Amundi S&P Global Industrials ESG UCITS ETF EUR (ACC)	20.10%	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Industrials Index	20.57%	(0.47%)	0.49%	1%
Amundi S&P Global Industrials ESG UCITS ETF EUR (DIST)	20.09%	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Industrials Index	20.57%	(0.48%)	0.49%	1%
Amundi S&P Global Information Technology ESG UCITS ETF EUR (ACC)	55.40%	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Information Technology Index	55.47%	(0.07%)	0.02%	1%
Amundi S&P Global Information Technology ESG UCITS ETF EUR (DIST)	55.40%	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Information Technology Index	55.47%	(0.06%)	0.02%	1%

*Performance year is from 1 January 2023 to 31 December 2023.

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INVESTMENT MANAGER'S REPORT (continued)

Share class	Performance of share class*	Benchmark	Performance of the benchmark *	Performance difference	Realised Tracking Error	Anticipated Tracking Error
Amundi S&P Global Materials ESG UCITS ETF EUR (ACC)	10.55%	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Materials Index	10.27%	0.28%	0.11%	1%
Amundi S&P Global Materials ESG UCITS ETF EUR (DIST)	10.55%	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Materials Index	10.27%	0.28%	0.11%	1%
Amundi S&P Global Utilities ESG UCITS ETF EUR (ACC)	2.08%	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Utilities Index	1.68%	0.40%	0.13%	1%
Amundi S&P Global Utilities ESG UCITS ETF EUR (DIST)	2.08%	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Utilities Index	1.68%	0.40%	0.13%	1%
Amundi MSCI USA ESG Leaders Extra UCITS ETF USD (ACC)	29.39%	MSCI USA Select ESG Rating & Trend Leaders Index	29.24%	0.15%	0.04%	1%
Amundi US Tech 100 Equal Weight UCITS ETF USD (DIST)	33.95%	Solactive United States Technology 100 Equal Weight Index	33.79%	0.16%	0.03%	1%
Amundi S&P Small Cap 600 ESG UCITS ETF USD (DIST)^	11.43%	S&P SmallCap 600 ESG+ Index	11.71%	(0.28%)	N/A**	1%
Amundi S&P 500 Equal Weight ESG Leaders UCITS ETF EUR Hedged (ACC)^^	7.18%	S&P 500 Equal Weight ESG Leaders Select Index	6.92%	0.26%	0.14%	1%
Amundi MSCI World ESG Leaders UCITS ETF USD (ACC)^^^	10.20%	MSCI World ESG Leaders Select 5% Issuer Capped Index	10.19%	0.01%	N/A**	1%
Amundi MSCI USA ESG Leaders UCITS ETF USD (ACC)^^^^	6.21%	MSCI USA ESG Leaders Select 5% Issuer Capped Index	6.22%	(0.01%)	N/A**	1%

^The share class was launched on 19 January 2023.

^^The share class was launched on 22 June 2023.

^^^The share class was launched on 7 July 2023.

^^^ The share class was launched on 15 September 2023

*Performance year is from 1 January 2023 (or launch) to 31 December 2023.

**Realised Tracking Error is calculated based on one-year performance history of the sub-fund. Therefore, as the sub-funds as at 31 December 2023 have less than one-year performance history since launch, Realised Tracking Error data has not been included. Future financial statements will include Realised Tracking Error data for sub-funds after one year from launch.

AMUNDI ETF ICAV
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INVESTMENT MANAGER'S REPORT (continued)

Share class	Performance of share class*	Benchmark	Performance of the benchmark *	Performance difference	Realised Tracking Error	Anticipated Tracking Error
Amundi MSCI USA ESG Leaders UCITS ETF EUR Hedged (ACC)^	5.24%	MSCI USA ESG Leaders Select 5% Issuer Capped Index	5.21%	0.03%	N/A**	1%
Amundi MSCI USA SRI Climate Net Zero Ambition PAB UCITS ETF EUR (ACC)^	10.58%	MSCI USA SRI Filtered PAB Index	10.57%	0.01%	N/A**	1%
Amundi MSCI USA SRI Climate Net Zero Ambition PAB UCITS ETF EUR Hedged (ACC)^	13.43%	MSCI USA SRI Filtered PAB Index	13.36%	0.07%	N/A**	1%
Amundi MSCI North America ESG Climate Net Zero Ambition CTB UCITS ETF EUR (ACC)^	7.48%	MSCI North America ESG Broad CTB Select Index	7.47%	0.01%	N/A**	1%
Amundi MSCI North America ESG Climate Net Zero Ambition CTB UCITS ETF EUR (DIST)^	7.48%	MSCI North America ESG Broad CTB Select Index	7.47%	0.01%	N/A**	1%
Amundi S&P 500 ESG UCITS ETF EUR (ACC)^	4.59%	S&P 500 ESG+ Index	4.56%	0.02%	N/A**	1%
Amundi S&P 500 ESG UCITS ETF EUR Hedged (ACC)^	8.52%	S&P 500 ESG+ Index	8.52%	0.00%	N/A**	1%
Amundi MSCI USA ESG Climate Net Zero Ambition CTB UCITS ETF EUR (ACC)^	4.82%	MSCI USA ESG Broad CTB Select Index	4.81%	0.01%	N/A**	1%

^The share class was launched on 15 September 2023.

^^The share class was launched on 11 October 2023.

^^^The share class was launched on 18 October 2023

^^^The share class was launched on 20 November 2023.

*Performance year is from launch to 31 December 2023.

**Realised Tracking Error is calculated based on one-year performance history of the sub-fund. Therefore, as the sub-funds as at 31 December 2023 have less than one-year performance history since launch, Realised Tracking Error data has not been included. Future financial statements will include Realised Tracking Error data for sub-funds after one year from launch.

AMUNDI ETF ICAV
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INVESTMENT MANAGER'S REPORT (continued)

Share class	Performance of share class*	Benchmark	Performance of the benchmark*	Performance difference	Realised Tracking Error	Anticipated Tracking Error
Amundi MSCI USA ESG Climate Net Zero Ambition CTB UCITS ETF EUR (DIST)^	4.82%	MSCI USA ESG Broad CTB Select Index	4.81%	0.01%	N/A**	1%
Amundi MSCI USA ESG Leaders Extra UCITS ETF USD (DIST)^^	29.02%	MSCI USA Select ESG Rating & Trend Leaders Index	29.24%	(0.22%)	0.04%	1%
Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF EUR Hedged (ACC)^^	4.77%	S&P 500 Net Zero 2050 Paris-Aligned ESG+ Index	4.77%	0.00%	N/A**	1%
Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF USD (ACC)^^	5.06%	S&P 500 Net Zero 2050 Paris-Aligned ESG+ Index	5.05%	0.01%	N/A**	1%
Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF USD (DIST)^^	5.06%	S&P 500 Net Zero 2050 Paris-Aligned ESG+ Index	5.05%	0.01%	N/A**	1%
Amundi MSCI World Climate Net Zero Ambition PAB UCITS ETF USD (ACC)^^^	5.41%	MSCI World Climate Paris Aligned Filtered Index	5.32%	0.09%	N/A**	1%
Amundi MSCI World ESG Climate Net Zero Ambition CTB UCITS ETF EUR (ACC)^^^^	2.84%	MSCI World ESG Broad CTB Select Index	2.80%	0.05%	N/A**	1%
Amundi MSCI World ESG Climate Net Zero Ambition CTB UCITS ETF EUR (DIST)^^^^	0.30%	MSCI World ESG Broad CTB Select Index	0.30%	0.00%	N/A**	1%

^The share class was launched on 20 November 2023.

^^The share class was launched on 24 November 2023.

^^^The share class was launched on 5 December 2023.

^^^The share class was launched on 15 December 2023.

*Performance year is from 01 January to 31 December 2023.

**Realised Tracking Error is calculated based on one-year performance history of the sub-fund. Therefore, as the sub-funds as at 31 December 2023 have less than one-year performance history since launch, Realised Tracking Error data has not been included. Future financial statements will include Realised Tracking Error data for sub-funds after one year from launch.



Annual Depository Report to the Shareholders

We, HSBC Continental Europe appointed Depository to Amundi ETF ICAV (the "ICAV") provide this report solely in favour of the Shareholders of the Company for the period from incorporation to year end 31 December 2023 ("the Accounting Period"). This report is provided in accordance with the UCITS Regulations - European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011, as amended ("the Regulations"). We do not, in giving this opinion, accept or assume responsibility for any other purpose or to any other person to whom this report is shown.

In accordance with our Depository obligation as provided for under the Regulations, we have enquired into the conduct of the Company for the Accounting Period and we hereby report thereon to the Shareholders of the Company as follows;

We are of the opinion that the Company has been managed during the Accounting Period, in all material respects:

(i) in accordance with the limitations imposed on the investment and borrowing powers of the Company by the constitutional documents and the Regulations; and

(ii) otherwise in accordance with the provisions of the constitutional documents and the Regulations.

Claire McAlister

For and on behalf of
HSBC Continental Europe

1 Grand Canal Square
Grand Canal Harbour
Dublin 2
Ireland

24 April 2024

HSBC Continental Europe

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HSBC Continental Europe has a registered branch in Ireland (registration number 908966) having its registered office at 1 Grand Canal Square, Grand Canal Harbour, Dublin 2, D02 P820 and is regulated and supervised by the Central Bank of Ireland as a depository for Irish authorised investment funds and otherwise regulated by the Central Bank of Ireland for conduct of business rules. HSBC Continental Europe is a company incorporated under the laws of France as a société anonyme (registered number 775 670 284 RCS Paris), having its registered office at 38 Avenue Kléber, 75116 Paris, France. HSBC Continental Europe is supervised by the European Central Bank, as part of the Single Supervisory Mechanism, the French Prudential Supervisory and Resolution Authority (l'Autorité de Contrôle Prudenciel et de Résolution) as the French National Competent Authority and the French Financial Markets Authority (l'Autorité des Marchés Financiers) for the activities carried out over financial instruments or in financial markets.

Independent auditor's report to the shareholders of the sub-funds of Amundi ETF ICAV

Report on the audit of the financial statements

Opinion

In our opinion, Amundi ETF ICAV's financial statements:

- give a true and fair view of the sub-funds' assets, liabilities and financial position as at 31 December 2023 and of their results and cash flows for the year then ended;
- have been properly prepared in accordance with International Financial Reporting Standards ("IFRSs") as adopted by the European Union; and
- have been properly prepared in accordance with the requirements of the Irish Collective Asset-management Vehicles Act 2015 and the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (as amended).

We have audited the financial statements, included within the Annual Report and Audited Financial Statements, which comprise:

- the Statement of financial position as at 31 December 2023;
- the Statement of comprehensive income for the year then ended;
- the Statement of cash flows for the year then ended;
- the Statement of changes in net assets attributable to holders of redeemable participating shares for the year then ended;
- the Schedule of investments for each of the sub-funds as at 31 December 2023; and
- the Notes to the financial statements for each of the sub-funds, which include a description of the accounting policies.

Our opinion is consistent with our reporting to the Board of Directors.

Basis for opinion

We conducted our audit in accordance with International Standards on Auditing (Ireland) ("ISAs (Ireland)") and applicable law.

Our responsibilities under ISAs (Ireland) are further described in the Auditors' responsibilities for the audit of the financial statements section of our report. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

Independence

We remained independent of the ICAV in accordance with the ethical requirements that are relevant to our audit of the financial statements in Ireland, which includes IAASA's Ethical Standard as applicable to listed public interest entities, and we have fulfilled our other ethical responsibilities in accordance with these requirements.

To the best of our knowledge and belief, we declare that non-audit services prohibited by IAASA's Ethical Standard were not provided to the ICAV.

Other than those disclosed in note 4 (d), we have provided no non-audit services to the ICAV in the period from 1 January 2023 to 31 December 2023.

Our audit approach

Overview



Materiality

- Overall materiality: 50 basis points (2022: 50 basis points) of Net Asset Value ("NAV") at 31 December 2023 (2022: 31 December 2022) for each of the ICAV's sub-funds.
- Performance materiality: 75% of overall materiality.

Audit scope

- The ICAV is an open-ended investment ICAV with variable capital and engages Amundi Ireland Limited (the "Manager") to manage certain duties and responsibilities with regards to the day-to-day management of the ICAV. We tailored the scope of our audit taking into account the types of investments within the sub-funds, the involvement of the third parties referred to below, the accounting processes and controls, and the industry in which the ICAV operates. We look at each of the sub-funds at an individual level.

Key audit matters

- Existence of financial assets at fair value through profit or loss - transferable securities.
- Valuation of financial assets at fair value through profit or loss - transferable securities.

The scope of our audit

As part of designing our audit, we determined materiality and assessed the risks of material misstatement in the financial statements. In particular, we looked at where the directors made subjective judgements, for example the selection of pricing sources to value the investment portfolio. As in all of our audits, we also addressed the risk of management override of internal controls, including evaluating whether there was evidence of bias by the directors that represented a risk of material misstatement due to fraud.

Key audit matters

Key audit matters are those matters that, in the auditors' professional judgement, were of most significance in the audit of the financial statements of the current period and include the most significant assessed risks of material misstatement (whether or not due to fraud) identified by the auditors, including those which had the greatest effect on: the overall audit strategy; the allocation of resources in the audit; and directing the efforts of the engagement team. These matters, and any comments we make on the results of our procedures thereon, were addressed in the context of our audit of the financial statements as a whole, and in forming our opinion thereon, and we do not provide a separate opinion on these matters. This is not a complete list of all risks identified by our audit.

Independent auditor's report to the shareholders of the sub-funds of Amundi ETF ICAV (Continued)

Our audit approach (continued)

Key audit matters (continued)

<i>Key audit matter</i>	<i>How our audit addressed the key audit matter</i>
<p><i>Existence of financial assets at fair value through profit or loss - transferable securities</i></p> <p>See accounting policy 3(a) of the financial statements of the ICAV for further details of investment types held by the sub-funds.</p> <p>The financial assets at fair value through profit or loss – transferable securities included in the Statement of financial position of each sub-fund are held in the sub-fund's name at 31 December 2023.</p> <p>This is considered a key audit matter as it represents the principal element in the financial statements.</p>	<p>We obtained independent confirmations from the Depository of the financial assets at fair value through profit or loss - transferable securities held at 31 December 2023 and reconciled the amounts held to the accounting records. No material issues were noted as a result of these procedures.</p>
<p><i>Valuation of financial assets at fair value through profit or loss - transferable securities</i></p> <p>See accounting policy 3(a) of the financial statements of the ICAV for further details of investment types held by the sub-funds.</p> <p>The financial assets at fair value through profit or loss – transferable securities included in the Statement of financial position of each sub-fund at 31 December 2023 are valued at fair value through profit in line with International Financial Reporting Standards as adopted by the European Union.</p> <p>This is considered a key audit matter as it represents the principal element in the financial statements.</p>	<p>We tested the valuation of the financial assets at fair value through profit or loss - transferable securities by independently agreeing the valuation to third party vendor sources, where possible, or performed alternative procedures.</p> <p>No material issues were identified from the results of these procedures.</p>

How we tailored the audit scope

We tailored the scope of our audit to ensure that we performed enough work to be able to give an opinion on the financial statements as a whole, taking into account the structure of the ICAV, the accounting processes and controls, and the industry in which it operates.

The directors control the affairs of the ICAV and are responsible for the overall investment policy which is determined by them. The ICAV engages the Manager to manage certain duties and responsibilities with regards to the day to day management of the ICAV. The Manager has delegated certain responsibilities to Amundi Asset Management (the 'Investment Manager') and to HSBC Securities Services (Ireland) DAC (the 'Administrator'). The financial statements, which remain the responsibility of the directors, are prepared on their behalf by the Administrator. The ICAV has appointed HSBC Continental Europe (the "Depository") to act as Depository of the ICAV's assets. In establishing the overall approach to our audit we assessed the risk of material misstatement at a sub-fund level, taking into account the nature, likelihood and potential magnitude of any misstatement. As part of our risk assessment, we considered the ICAV's interaction with the Administrator, and we assessed the control environment in place at the Administrator.

Independent auditor's report to the shareholders of the sub-funds of Amundi ETF ICAV (Continued)

Our audit approach (continued)

Materiality

The scope of our audit was influenced by our application of materiality. We set certain quantitative thresholds for materiality. These, together with qualitative considerations, helped us to determine the scope of our audit and the nature, timing and extent of our audit procedures on the individual financial statement line items and disclosures and in evaluating the effect of misstatements, both individually and in aggregate on the financial statements as a whole.

Based on our professional judgement, we determined materiality for the financial statements of each of the ICAV's sub-funds as follows:

Overall materiality and how we determined it	50 basis points (2022: 50 basis points) of Net Asset Value ("NAV") at 31 December 2023 (2022: 31 December 2022) for each of the ICAV's sub-funds.
Rationale for benchmark applied	We have applied this benchmark because the main objective of the ICAV is to provide investors with a total return at a sub-fund level, taking account of the capital and income returns.

We use performance materiality to reduce to an appropriately low level the probability that the aggregate of uncorrected and undetected misstatements exceeds overall materiality. Specifically, we use performance materiality in determining the scope of our audit and the nature and extent of our testing of account balances, classes of transactions and disclosures, for example in determining sample sizes. Our performance materiality was 75% of overall materiality.

In determining the performance materiality, we considered a number of factors - the history of misstatements, risk assessment and aggregation risk and the effectiveness of controls - and concluded that an amount at the upper end of our normal range was appropriate.

We agreed with the Board of Directors that we would report to them misstatements identified during our audit above 5 basis points of each sub-fund's NAV, for NAV per share impacting differences (2022: 5 basis points of each sub-fund's NAV, for NAV per share impacting differences) as well as misstatements below that amount that, in our view, warranted reporting for qualitative reasons.

Independent auditor's report to the shareholders of the sub-funds of Amundi ETF ICAV (Continued)

Conclusions relating to going concern

Our evaluation of the directors' assessment of the sub-funds' ability to continue to adopt the going concern basis of accounting included:

We have obtained an understanding of the liquidity risks impacting the ICAV's sub-funds and the measures used to mitigate and manage these risks, (as disclosed in Note 5 - Risks associated with financial instruments - Liquidity Risk), over the going concern period (12 months from the date of approval of the financial statements) by considering the Board's assessment of going concern (as outlined in the Directors' Report). We considered the appropriateness of the going concern assessment of the ICAV and its sub-funds by:

- Reviewing the liquidity profile of the assets and liabilities, for any significant mismatches, as detailed in Note 5 - Risks associated with financial Instruments - Liquidity Risk;
- Performing subsequent events testing around capital activity to determine whether material redemption requests have been presented to the sub-funds; and
- Discussing management's plans to terminate any of the sub-funds.

Based on the work we have performed, we have not identified any material uncertainties relating to events or conditions that, individually or collectively, may cast significant doubt on the sub-funds' ability to continue as a going concern for a period of at least twelve months from the date on which the financial statements are authorised for issue.

In auditing the financial statements, we have concluded that the directors' use of the going concern basis of accounting in the preparation of the financial statements is appropriate.

However, because not all future events or conditions can be predicted, this conclusion is not a guarantee as to the sub-funds' ability to continue as a going concern.

Our responsibilities and the responsibilities of the directors with respect to going concern are described in the relevant sections of this report.

Reporting on other information

The other information comprises all of the information in the annual report and audited financial statements other than the financial statements and our auditors' report thereon. The directors are responsible for the other information. Our opinion on the financial statements does not cover the other information and, accordingly, we do not express an audit opinion or, except to the extent otherwise explicitly stated in this report, any form of assurance thereon. In connection with our audit of the financial statements, our responsibility is to read the other information and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit, or otherwise appears to be materially misstated. If we identify an apparent material inconsistency or material misstatement, we are required to perform procedures to conclude whether there is a material misstatement of the financial statements or a material misstatement of the other information. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact. We have nothing to report based on these responsibilities.

Independent auditor's report to the shareholders of the sub-funds of Amundi ETF ICAV (Continued)

Reporting on other information (continued)

Based on the responsibilities described above and our work undertaken in the course of the audit, the Irish Collective Asset-management Vehicles Act 2015 requires us to also report the opinion as described below:

Directors' Report

- In our opinion, based on the work undertaken in the course of the audit, the information given in the Directors' Report for the year ended 31 December 2023 is consistent with the financial statements.

Responsibilities for the financial statements and the audit

Responsibilities of the directors for the financial statements

As explained more fully in the Statement of Directors' responsibilities set out on pages 5 and 6, the directors are responsible for the preparation of the financial statements in accordance with the applicable framework and for being satisfied that they give a true and fair view.

The directors are also responsible for such internal control as they determine is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the directors are responsible for assessing the sub-funds' ability to continue as going concerns, disclosing as applicable, matters related to going concern and using the going concern basis of accounting unless the directors either intend to liquidate the ICAV or to cease operations, or have no realistic alternative but to do so.

Auditors' responsibilities for the audit of the financial statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with ISAs (Ireland) will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

Irregularities, including fraud, are instances of non-compliance with laws and regulations. We design procedures in line with our responsibilities, outlined above, to detect material misstatements in respect of irregularities, including fraud. The extent to which our procedures are capable of detecting irregularities, including fraud, is detailed below.

Based on our understanding of the ICAV and industry, we identified that the principal risks of non-compliance with laws and regulations related to Irish legislation and Central Bank of Ireland regulations, and we considered the extent to which non-compliance might have a material effect on the financial statements. We also considered those laws and regulations that have a direct impact on the preparation of the financial statements such as the Irish Collective Asset-management Vehicles Act 2015 and the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (as amended). We evaluated management's incentives and opportunities for fraudulent manipulation of the financial statements (including the risk of override of controls), and determined that the principal risks were related to journal entries posted to the financial statements and we considered the extent to which non-compliance might have a material effect on the financial statements.

Independent auditor's report to the shareholders of the sub-funds of Amundi ETF ICAV (Continued)

Audit procedures performed by the engagement team included:

- Enquiry of management to identify any instances of non-compliance with laws and regulations;
- Identifying and testing journal entries, where any such journal entries, that met our specific risk based criteria, were identified;
- Designing audit procedures to incorporate unpredictability;
- Reviewing relevant minutes of the meetings of the board of directors; and
- Reviewing financial statement disclosures and agreeing to supporting documentation to assess compliance with applicable laws and regulations.

There are inherent limitations in the audit procedures described above. We are less likely to become aware of instances of non-compliance with laws and regulations that are not closely related to events and transactions reflected in the financial statements. Also, the risk of not detecting a material misstatement due to fraud is higher than the risk of not detecting one resulting from error, as fraud may involve deliberate concealment by, for example, forgery or intentional misrepresentations, or through collusion.

Our audit testing might include testing complete populations of certain transactions and balances, possibly using data auditing techniques. However, it typically involves selecting a limited number of items for testing, rather than testing complete populations. We will often seek to target particular items for testing based on their size or risk characteristics. In other cases, we will use audit sampling to enable us to draw a conclusion about the population from which the sample is selected.

A further description of our responsibilities for the audit of the financial statements is located on the IAASA website at:

https://www.iaasa.ie/getmedia/b2389013-1cf6-458b-9b8f-a98202dc9c3a/Description_of_auditors_responsibilities_for_audit.pdf.

This description forms part of our auditors' report.

Use of this report

This report, including the opinions, has been prepared for and only for the shareholders of each of the sub-funds as a body in accordance with section 120 of the Irish Collective Asset-management Vehicles Act 2015 and for no other purpose. We do not, in giving these opinions, accept or assume responsibility for any other purpose or to any other person to whom this report is shown or into whose hands it may come save where expressly agreed by our prior consent in writing.

Other required reporting

Irish Collective Asset-management Vehicles Act 2015 exception reporting

Directors' remuneration

Under the Irish Collective Asset-management Vehicles Act 2015 we are required to report to you if, in our opinion, the disclosures of directors' remuneration specified by section 117 of that Act have not been made. We have no exceptions to report arising from this responsibility.

Independent auditor's report to the shareholders of the sub-funds of Amundi ETF ICAV (Continued)

Other required reporting (continued)

Appointment

We were appointed by the Board of Directors on 22 November 2022 to audit the financial statements for the year ended 31 December 2022 and subsequent financial periods. The period of total uninterrupted engagement is 2 years, covering the years ended 31 December 2022 and 31 December 2023.



Vincent MacMahon
for and on behalf of PricewaterhouseCoopers
Chartered Accountants and Statutory Audit Firm
Dublin, Ireland
24 April 2024

AMUNDI ETF ICAV
ANNUAL REPORT AND AUDITED FINANCIAL STATEMENTS
As at 31 December 2023

Statement of financial position

		AMUNDI S&P 500 EQUAL WEIGHT ESG LEADERS UCITS ETF 31 December 2023 USD	AMUNDI S&P 500 EQUAL WEIGHT ESG LEADERS UCITS ETF 31 December 2022 USD	AMUNDI MSCI WORLD UCITS ETF 31 December 2023 USD	AMUNDI MSCI WORLD UCITS ETF 31 December 2022 USD
Assets	Notes				
Current assets					
Cash and cash equivalents	3 (h)	2,632,682	1,868,451	713,893	38,977
Financial assets at fair value through profit or loss					
- Transferable securities	7	738,657,073	341,258,218	180,965,516	11,592,296
- Financial derivative instruments	7	488,336	-	11,775	-
Receivables for securities sold		-	-	135	6
Due from brokers	3 (i)	192,306	86,302	171,317	12,911
Due from shareholders		-	3,101,934	9,347,360	-
Dividends receivable		1,275,369	488,625	218,151	14,978
Other assets		2,515	2,515	23,455	416
Total assets		743,248,281	346,806,045	191,451,602	11,659,584
Liabilities					
Current liabilities					
Financial liabilities at fair value through profit or loss					
- Financial derivative instruments	7	21,658	4,470	-	300
Payables for securities purchased		-	4,623,605	435,085	-
Dividends payable		180,442	74,679	30,413	2,158
Due to shareholders		3,171,505	-	-	-
Other liabilities		157,905	37,461	32,553	1,755
Liabilities (excluding net assets attributable to holders of redeemable participating shares)		3,531,510	4,740,215	498,051	4,213
Net assets attributable to holders of redeemable participating shares		739,716,771	342,065,830	190,953,551	11,655,371

The accompanying notes are an integral part of these financial statements

AMUNDI ETF ICAV
ANNUAL REPORT AND AUDITED FINANCIAL STATEMENTS
As at 31 December 2023

Statement of financial position (continued)

		AMUNDI MSCI ACWI SRI PAB UCITS ETF 31 December 2023 USD	AMUNDI MSCI ACWI SRI PAB UCITS ETF 31 December 2022 USD	AMUNDI S&P GLOBAL COMMUNICATION SERVICES ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL COMMUNICATION SERVICES ESG UCITS ETF 31 December 2022 EUR
Assets	Notes				
Current assets					
Cash and cash equivalents	3 (h)	196,311	35,784	155,420	35,904
Financial assets at fair value through profit or loss					
- Transferable securities	7	71,854,758	10,692,899	104,786,753	73,402,712
- Financial derivative instruments	7	9,381	-	5,718	-
Receivables for securities sold		-	-	-	-
Due from brokers	3 (i)	81,322	9,981	99,886	23,912
Due from shareholders		-	11,307,421	-	-
Dividends receivable		111,299	18,495	76,346	34,928
Other assets		10,018	383	8,133	2,467
Total assets		72,263,089	22,064,963	105,132,256	73,499,923
Liabilities					
Current liabilities					
Financial liabilities at fair value through profit or loss					
- Financial derivative instruments	7	-	1,260	5	363
Dividends payable		19,579	3,372	15,421	7,679
Payables for securities purchased		-	52,700	60,255	-
Other liabilities		34,207	1,804	29,853	11,279
Liabilities (excluding net assets attributable to holders of redeemable participating shares)		53,786	59,136	105,534	19,321
Net assets attributable to holders of redeemable participating shares		72,209,303	22,005,827	105,026,722	73,480,602

The accompanying notes are an integral part of these financial statements

AMUNDI ETF ICAV
ANNUAL REPORT AND AUDITED FINANCIAL STATEMENTS
As at 31 December 2023

Statement of financial position (continued)

		AMUNDI S&P GLOBAL CONSUMER DISCRETIONARY ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL CONSUMER DISCRETIONARY ESG UCITS ETF 31 December 2022 EUR	AMUNDI S&P GLOBAL CONSUMER STAPLES ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL CONSUMER STAPLES ESG UCITS ETF 31 December 2022 EUR
Assets	Notes				
Current assets					
Cash and cash equivalents	3 (h)	125,788	77,545	133,746	35,676
Financial assets at fair value through profit or loss					
- Transferable securities	7	190,347,717	83,423,241	168,454,602	39,334,468
- Financial derivative instruments	7	6,239	-	6,372	-
Due from brokers	3 (i)	103,803	36,026	61,102	18,199
Dividends receivable		61,689	105,778	448,677	61,290
Other assets		46,882	1,250	24,666	340
Total assets		190,692,118	83,643,840	169,129,165	39,449,973
Liabilities					
Current liabilities					
Financial liabilities at fair value through profit or loss					
- Financial derivative instruments	7	1,610	10,303	-	2,037
Dividends payable		8,487	15,764	67,762	9,299
Other liabilities		53,898	12,980	44,165	5,952
Liabilities (excluding net assets attributable to holders of redeemable participating shares)		63,995	39,047	111,927	17,288
Net assets attributable to holders of redeemable participating shares		190,628,123	83,604,793	169,017,238	39,432,685

The accompanying notes are an integral part of these financial statements

AMUNDI ETF ICAV
ANNUAL REPORT AND AUDITED FINANCIAL STATEMENTS
As at 31 December 2023

Statement of financial position (continued)

		AMUNDI S&P GLOBAL ENERGY CARBON REDUCED UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL ENERGY CARBON REDUCED UCITS ETF 31 December 2022 EUR	AMUNDI S&P GLOBAL FINANCIALS ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL FINANCIALS ESG UCITS ETF 31 December 2022 EUR
Assets	Notes				
Current assets					
Cash and cash equivalents	3 (h)	4,721,995	15,131	147,005	52,573
Financial assets at fair value through profit or loss					
- Transferable securities	7	255,051,979	24,060,914	82,590,731	49,022,191
- Financial derivative instruments	7	9,314	9	4,961	153
Due from brokers	3 (i)	215,778	17,033	112,438	75,223
Due from shareholders		-	-	-	1,617,093
Dividends receivable		216,631	26,560	82,266	47,853
Other assets		157,110	3,758	39,469	1,472
Total assets		260,372,807	24,123,405	82,976,870	50,816,558
Liabilities					
Current liabilities					
Financial liabilities at fair value through profit or loss					
- Financial derivative instruments	7	-	225	1,150	1,843
Due to shareholders		-	-	-	1,617,088
Dividends payable		13,742	4,256	14,130	10,413
Payables for securities purchased		4,395,711	-	65,323	-
Other liabilities		97,172	3,552	23,486	7,327
Liabilities (excluding net assets attributable to holders of redeemable participating shares)		4,506,625	8,033	104,089	1,636,671
Net assets attributable to holders of redeemable participating shares		255,866,182	24,115,372	82,872,781	49,179,887

The accompanying notes are an integral part of these financial statements

AMUNDI ETF ICAV
ANNUAL REPORT AND AUDITED FINANCIAL STATEMENTS
As at 31 December 2023

Statement of financial position (continued)

		AMUNDI S&P GLOBAL HEALTH CARE ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL HEALTH CARE ESG UCITS ETF 31 December 2022 EUR	AMUNDI S&P GLOBAL INDUSTRIALS ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL INDUSTRIALS ESG UCITS ETF 31 December 2022 EUR
Assets	Notes				
Current assets					
Cash and cash equivalents	3 (h)	163,689	45,782	180,384	83,940
Financial assets at fair value through profit or loss					
- Transferable securities	7	99,992,306	78,255,409	133,474,146	89,815,883
- Financial derivative instruments	7	6,713	-	10,952	-
Receivables for securities sold		-	-	-	30,536
Due from brokers	3 (i)	42,688	36,223	119,331	73,493
Due from shareholders		-	1,637,760	-	-
Dividends receivable		76,837	58,069	186,959	117,593
Other assets		10,817	458	33,204	488
Total assets		100,293,050	80,033,701	134,004,976	90,121,933
Liabilities					
Current liabilities					
Financial liabilities at fair value through profit or loss					
- Financial derivative instruments	7	-	2,699	-	1,046
Payables for securities purchased		-	-	-	30,243
Due to shareholders		-	1,637,760	-	-
Dividends payable		7,165	5,527	26,426	16,623
Other liabilities		28,460	11,820	36,928	18,777
Liabilities (excluding net assets attributable to holders of redeemable participating shares)		35,625	1,657,806	63,354	66,689
Net assets attributable to holders of redeemable participating shares		100,257,425	78,375,895	133,941,622	90,055,244

The accompanying notes are an integral part of these financial statements

AMUNDI ETF ICAV
ANNUAL REPORT AND AUDITED FINANCIAL STATEMENTS
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Statement of financial position (continued)

		AMUNDI S&P GLOBAL INFORMATION TECHNOLOGY ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL INFORMATION TECHNOLOGY ESG UCITS ETF 31 December 2022 EUR	AMUNDI S&P GLOBAL MATERIALS ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL MATERIALS ESG UCITS ETF 31 December 2022 EUR
Assets	Notes				
Current assets					
Cash and cash equivalents	3 (h)	127,706	157,077	655,300	12,999
Financial assets at fair value through profit or loss					
- Transferable securities	7	213,498,891	171,916,980	90,709,436	13,975,141
- Financial derivative instruments	7	12,918	-	9,700	230
Receivables for securities sold		957,993	-	91,668	-
Due from brokers	3 (i)	255,306	109,709	66,621	13,666
Due from shareholders		1,002,869	-	-	-
Dividends receivable		40,882	38,823	145,069	10,066
Other assets		12,740	373	26,705	254
Total assets		215,909,305	172,222,962	91,704,499	14,012,356
Liabilities					
Current liabilities					
Financial liabilities at fair value through profit or loss					
- Financial derivative instruments	7	605	19,328	65	-
Payables for securities purchased		1,963,612	-	683,431	-
Dividends payable		6,097	8,791	13,050	1,755
Other liabilities		58,940	26,900	25,741	2,104
Liabilities (excluding net assets attributable to holders of redeemable participating shares)		2,029,254	55,019	722,287	3,859
Net assets attributable to holders of redeemable participating shares		213,880,051	172,167,943	90,982,212	14,008,497

The accompanying notes are an integral part of these financial statements

AMUNDI ETF ICAV
ANNUAL REPORT AND AUDITED FINANCIAL STATEMENTS
As at 31 December 2023

Statement of financial position (continued)

	Notes	AMUNDI S&P GLOBAL UTILITIES ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL UTILITIES ESG UCITS ETF 31 December 2022 EUR	AMUNDI MSCI USA ESG LEADERS EXTRA UCITS ETF 31 December 2023 USD	AMUNDI MSCI USA ESG LEADERS EXTRA UCITS ETF 31 December 2022 USD
Assets					
Current assets					
Cash and cash equivalents	3 (h)	329,214	34,249	3,216,908	245,597
Financial assets at fair value through profit or loss					
- Transferable securities	7	59,635,450	29,336,646	800,016,129	275,370,156
- Financial derivative instruments	7	1,647	-	108,260	-
Due from brokers	3 (i)	47,393	52,034	297,903	61,600
Dividends receivable		191,805	86,050	691,363	270,317
Other assets		28,164	398	170	-
Total assets		60,233,673	29,509,377	804,330,733	275,947,670
Liabilities					
Current liabilities					
Financial liabilities at fair value through profit or loss					
- Financial derivative instruments	7	1,060	1,551	-	3,995
Dividends payable		17,922	11,403	97,494	51,448
Payables for securities purchased		164,820			
Other liabilities		17,469	4,427	104,314	23,125
Liabilities (excluding net assets attributable to holders of redeemable participating shares)		201,271	17,381	201,808	78,568
Net assets attributable to holders of redeemable participating shares		60,032,402	29,491,996	804,128,925	275,869,102

The accompanying notes are an integral part of these financial statements

AMUNDI ETF ICAV
ANNUAL REPORT AND AUDITED FINANCIAL STATEMENTS
As at 31 December 2023

Statement of financial position (continued)

	Notes	AMUNDI US TECH 100 EQUAL WEIGHT UCITS ETF 31 December 2023 USD	AMUNDI US TECH 100 EQUAL WEIGHT UCITS ETF 31 December 2022 USD	AMUNDI S&P SMALL CAP 600 ESG UCITS ETF [^] 31 December 2023 USD	AMUNDI MSCI WORLD ESG LEADERS UCITS ETF ^{^^} 31 December 2023 USD
Assets					
Current assets					
Cash and cash equivalents	3 (h)	1,223,813	-	574,011	1,402,643
Financial assets at fair value through profit or loss					
- Transferable securities	7	583,221,711	367,510,646	91,124,751	858,117,778
- Financial derivative instruments	7	96,150	-	21,738	43,670
Receivables for securities sold		-	-	-	997,525
Due from brokers	3 (i)	639,374	163,769	63,549	390,184
Dividends receivable		717,297	244,464	125,606	767,132
Other Assets		-	-	-	27,409
Total assets		585,898,345	367,918,879	91,909,655	861,746,341
Liabilities					
Current liabilities					
Bank Overdraft		-	261,959	-	-
Financial liabilities at fair value through profit or loss					
- Financial derivative instruments	7	-	10,550	-	-
Payables for securities purchased		-	-	-	998,669
Due to shareholders		-	-	-	-
Dividends payable		107,595	48,830	18,609	105,426
Other liabilities		62,007	20,253	47,516	234,422
Liabilities (excluding net assets attributable to holders of redeemable participating shares)		169,602	341,592	66,125	1,338,517
Net assets attributable to holders of redeemable participating shares		585,728,743	367,577,287	91,843,530	860,407,824

[^]The sub-fund was launched on 19 January 2023.

^{^^}The sub-fund was launched on 6 July 2023.

The accompanying notes are an integral part of these financial statements

AMUNDI ETF ICAV
ANNUAL REPORT AND AUDITED FINANCIAL STATEMENTS
As at 31 December 2023

Statement of financial position (continued)

		AMUNDI MSCI USA ESG LEADERS UCITS ETF [^] 31 December 2023 USD	AMUNDI S&P 500 ESG UCITS ETF ^{^^} 31 December 2023 USD	AMUNDI MSCI USA SRI CLIMATE NET ZERO AMBITION PAB UCITS ETF ^{^^^} 31 December 2023 USD	AMUNDI MSCI NORTH AMERICA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF ^{^^^} 31 December 2023 USD
Assets	Notes				
Current assets					
Cash and cash equivalents	3 (h)	9,859,153	12,476,910	1,569,298	740,578
Financial assets at fair value through profit or loss					
- Transferable securities	7	2,741,620,201	3,222,535,248	6,039,980,286	394,759,920
- Financial derivative instruments	7	4,305,770	9,223,328	2,681,862	44,275
Receivables for securities sold		-	999,485	-	-
Due from brokers	3 (i)	1,408,517	2,128,318	2,288,435	211,711
Due from shareholders		-	1,110,375	-	-
Dividends receivable		2,061,635	3,032,143	6,348,386	520,934
Other assets		34,199	1,387	109	274
Total assets		2,759,289,475	3,251,507,194	6,052,868,376	396,277,692
Liabilities					
Current liabilities					
Financial liabilities at fair value through profit or loss					
- Financial derivative instruments	7	104,625	614,224	153,932	-
Payables for securities purchased		-	994,185	-	-
Due to shareholders		-	-	9,610,671	-
Dividends payable		262,634	418,008	966,780	81,353
Other liabilities		624,230	861,177	1,403,727	79,736
Liabilities (excluding net assets attributable to holders of redeemable participating shares)		991,489	2,887,594	12,135,110	161,089
Net assets attributable to holders of redeemable participating shares		2,758,297,986	3,248,619,600	6,040,733,266	396,116,603

[^]The sub-fund was launched on 14 September 2023.

^{^^}The sub-fund was launched on 17 October 2023.

^{^^^}The sub-fund was launched on 9 November 2023.

The accompanying notes are an integral part of these financial statements

AMUNDI ETF ICAV
ANNUAL REPORT AND AUDITED FINANCIAL STATEMENTS
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Statement of financial position (continued)

		AMUNDI MSCI USA ESG CLIMATE NET ZERO AMBITION CTB [^] 31 December 2023 USD	AMUNDI S&P 500 CLIMATE NET ZERO AMBITION PAB UCITS ETF ^{^^} 31 December 2023 USD	AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF ^{^^^} 31 December 2023 USD	AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF ^{^^^} 31 December 2023 USD
Assets	Notes				
Current assets					
Cash and cash equivalents	3 (h)	1,406,992	11,839,383	1,173,539	-
Financial assets at fair value through profit or loss					-
- Transferable securities	7	1,836,657,104	2,707,501,336	1,126,963,478	409,763,452
- Financial derivative instruments	7	140,220	5,182,051	11,699	11,740
Receivables for securities sold		-	1,100,037	-	-
Due from brokers	3 (i)	315,765	935,747	265,284	550,599
Due from shareholders		-	6,993,520	-	-
Dividends receivable		2,605,410	2,928,510	963,547	567,279
Other assets		49,845	2,110	541,374	470,192
Total assets		1,841,175,336	2,736,482,694	1,129,918,921	411,363,262
Liabilities					
Current liabilities					
Bank Overdraft		-	-	-	83,048
Financial liabilities at fair value through profit or loss					
- Financial derivative instruments	7	-	138,397	-	-
Payables for securities purchased		-	1,094,206	1,020	-
Due to shareholders		-	1,085,865	-	-
Dividends payable		414,207	433,932	163,172	94,300
Other liabilities		181,558	260,768	180,214	114,300
Liabilities (excluding net assets attributable to holders of redeemable participating shares)		595,765	3,013,168	344,406	291,648
Net assets attributable to holders of redeemable participating shares		1,840,579,571	2,733,469,526	1,129,574,515	411,071,614

[^]The sub-fund was launched on 16 November 2023.

^{^^}The sub-fund was launched on 22 November 2023.


^{^^^}The sub-fund was launched on 4 December 2023.

The accompanying notes are an integral part of these financial statements


AMUNDI ETF ICAV
ANNUAL REPORT AND AUDITED FINANCIAL STATEMENTS
As at 31 December 2023

Statement of financial position (continued)

The financial statement was approved by the Board of Directors of the ICAV on 24 April 2024 and signed on its behalf by:

DocuSigned by:

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Adrian Waters

24 April 2024

DocuSigned by:

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Graham Fox

AMUNDI ETF ICAV
ANNUAL REPORT AND AUDITED FINANCIAL STATEMENTS
For the financial year ended 31 December 2023

Statement of comprehensive income

	Notes	AMUNDI S&P 500 EQUAL WEIGHT ESG LEADERS UCITS ETF 31 December 2023 USD	AMUNDI S&P 500 EQUAL WEIGHT ESG LEADERS UCITS ETF 31 December 2022 USD	AMUNDI MSCI WORLD UCITS ETF 31 December 2023 USD	AMUNDI MSCI WORLD UCITS ETF 31 December 2022 USD
Income					
Interest income		16,262	1,111	6,146	19
Dividend income		8,970,335	2,408,787	2,382,354	111,762
Other income		21,141	-	387	14
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	31,279,954	10,244,895	22,311,964	(514,548)
Net gain on foreign exchange		5,366	-	75,268	20,734
Total income/(loss)		40,293,058	12,654,793	24,776,119	(382,019)
Expenses					
Management fees	4	690,947	194,166	140,878	10,568
Other expenses		140,485	61,500	74,211	5,419
Total operating expenses		831,432	255,666	215,089	15,987
Operating profit/(loss)		39,461,626	12,399,127	24,561,030	(398,006)
Finance costs					
Distributions to redeemable participating shareholders		-	-	(92,326)	-
Interest expense		(5)	(3,791)	(118)	(13)
Profit/(loss) for the financial year after distribution and before withholding tax		39,461,621	12,395,336	24,468,586	(398,019)
Less: Withholding tax	13	(1,267,214)	(380,681)	(284,570)	(15,539)
Less: Capital gains tax	3 (k)	-	-	-	-
Increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations		38,194,407	12,014,655	24,184,016	(413,558)

The accompanying notes are an integral part of these financial statements

AMUNDI ETF ICAV
ANNUAL REPORT AND AUDITED FINANCIAL STATEMENTS
For the financial year ended 31 December 2023

Statement of comprehensive income (continued)

	Notes	AMUNDI MSCI ACWI SRI PAB UCITS ETF 31 December 2023 USD	AMUNDI MSCI ACWI SRI PAB UCITS ETF 31 December 2022 USD	AMUNDI S&P GLOBAL COMMUNICATION SERVICES ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL COMMUNICATION SERVICES ESG UCITS ETF 31 December 2022 EUR
Income					
Interest income		991	87	3,365	107
Dividend income		888,158	87,160	932,359	71,830
Other income		82	36	4,961	9
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	8,994,860	(376,227)	32,053,352	(7,750,942)
Net (loss)/gain on foreign exchange		(30,922)	4,785	148,981	381,786
Total income/(loss)		9,853,169	(284,159)	33,143,018	(7,297,210)
Expenses					
Management fees	4	85,743	9,173	166,325	28,949
Other expenses		32,817	9,326	27,328	31,625
Total operating expenses		118,560	18,499	193,653	60,574
Operating profit/(loss)		9,734,609	(302,658)	32,949,365	(7,357,784)
Finance costs					
Distributions to redeemable participating shareholders		-	-	(6,798)	-
Interest expense		(1,964)	(69)	(1,654)	(173)
Profit/(loss) for the financial year after distribution and before withholding tax		9,732,645	(302,727)	32,940,913	(7,357,957)
Less: Withholding tax	13	(118,215)	(12,627)	(130,924)	(9,417)
Less: Capital gains tax	3 (k)	(13,241)	(22)	-	-
Increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations		9,601,189	(315,376)	32,809,989	(7,367,374)

The accompanying notes are an integral part of these financial statements

AMUNDI ETF ICAV
ANNUAL REPORT AND AUDITED FINANCIAL STATEMENTS
For the financial year ended 31 December 2023

Statement of comprehensive income (continued)

	Notes	AMUNDI S&P GLOBAL CONSUMER DISCRETIONARY ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL CONSUMER DISCRETIONARY ESG UCITS ETF 31 December 2022 EUR	AMUNDI S&P GLOBAL CONSUMER STAPLES ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL CONSUMER STAPLES ESG UCITS ETF 31 December 2022 EUR
Income					
Interest income		1,938	92	821	7
Dividend income		1,983,063	318,194	2,457,052	173,069
Other income		10,649	219	22,298	4
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	27,559,969	(9,379,870)	(4,877,551)	590,698
Net gain on foreign exchange		197,364	417,905	275,560	103,791
Total income/(loss)		29,752,983	(8,643,460)	(2,121,820)	867,569
Expenses					
Management fees	4	252,294	33,933	168,964	15,063
Other expenses		62,333	50,025	155,063	46,777
Total operating expenses		314,627	83,958	324,027	61,840
Operating profit/(loss)		29,438,356	(8,727,418)	(2,445,847)	805,729
Finance costs					
Distributions to redeemable participating shareholders		(2,376)	-	(31,284)	-
Interest expense		(137)	(178)	(87)	(34)
Profit/(loss) for the financial year after distribution and before withholding tax		29,435,843	(8,727,596)	(2,477,218)	805,695
Less: Withholding tax	13	(233,506)	(37,882)	(308,570)	(19,784)
Increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations		29,202,337	(8,765,478)	(2,785,788)	785,911

The accompanying notes are an integral part of these financial statements

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Statement of comprehensive income (continued)

	Notes	AMUNDI S&P GLOBAL ENERGY CARBON REDUCED UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL ENERGY CARBON REDUCED UCITS ETF 31 December 2022 EUR	AMUNDI S&P GLOBAL FINANCIALS ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL FINANCIALS ESG UCITS ETF 31 December 2022 EUR
Income					
Interest income		10,945	572	2,714	22
Dividend income		6,569,084	236,152	2,379,728	239,277
Other income		4,771	19	2,431	13
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	7	(7,966,558)	369,355	7,054,822	2,028,919
Net gain/(loss) on foreign exchange		674,768	45,158	(52,749)	112,926
Total (loss)/income		(706,990)	651,256	9,386,946	2,381,157
Expenses					
Management fees	4	275,891	8,770	125,720	18,321
Other expenses		369,397	30,572	24,257	29,358
Total operating expenses		645,288	39,342	149,977	47,679
Operating (loss)/profit		(1,352,278)	611,914	9,236,969	2,333,478
Finance costs					
Distributions to redeemable participating shareholders		(7,325)	-	(3,912)	-
Interest expense		(681)	(419)	(179)	(228)
(Loss)/profit for the financial year after distribution and before withholding tax		(1,360,284)	611,495	9,232,878	2,333,250
Less: Withholding tax	13	(676,147)	(23,357)	(256,299)	(28,033)
(Decrease)/increase in net assets attributable to holders of redeemable participating shares from operations		(2,036,431)	588,138	8,976,579	2,305,217

The accompanying notes are an integral part of these financial statements

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Statement of comprehensive income (continued)

	Notes	AMUNDI S&P GLOBAL HEALTH CARE ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL HEALTH CARE ESG UCITS ETF 31 December 2022 EUR	AMUNDI S&P GLOBAL INDUSTRIALS ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL INDUSTRIALS ESG UCITS ETF 31 December 2022 EUR
Income					
Interest income		2,250	72	7,060	61
Dividend income		1,811,068	176,722	2,326,355	344,385
Other income		1,075	3	6,852	72
Net gain on financial assets and liabilities at fair value through profit or loss	7	1,649,003	197,483	17,501,404	2,339,617
Net gain on foreign exchange		102,437	299,159	207,421	261,975
Total income		3,565,833	673,439	20,049,092	2,946,110
Expenses					
Management fees	4	167,993	29,389	203,073	41,366
Other expenses		20,713	32,282	41,554	73,295
Total operating expenses		188,706	61,671	244,627	114,661
Operating profit		3,377,127	611,768	19,804,465	2,831,449
Finance costs					
Distributions to redeemable participating shareholders		(688)	-	(7,010)	-
Interest expense		(230)	(11)	(1,536)	(1,725)
Profit for the financial year after distribution and before withholding tax		3,376,209	611,757	19,795,919	2,829,724
Less: Withholding tax	13	(279,385)	(23,096)	(278,065)	(42,851)
Increase in net assets attributable to holders of redeemable participating shares from operations		3,096,824	588,661	19,517,854	2,786,873

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Statement of comprehensive income (continued)

	Notes	AMUNDI S&P GLOBAL INFORMATION TECHNOLOGY ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL INFORMATION TECHNOLOGY ESG UCITS ETF 31 December 2022 EUR	AMUNDI S&P GLOBAL MATERIALS ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL MATERIALS ESG UCITS ETF 31 December 2022 EUR
Income					
Interest income		3,185	210	1,582	4
Dividend income		1,684,142	367,818	1,761,334	43,994
Other income		1,799	126	4,236	35
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	79,358,318	(4,007,679)	5,382,026	784,224
Net gain on foreign exchange		120,191	774,833	209,831	26,193
Total income/(loss)		81,167,635	(2,864,692)	7,359,009	854,450
Expenses					
Management fees	4	335,147	67,246	108,268	5,489
Other expenses		12,818	27,448	89,664	13,641
Total operating expenses		347,965	94,694	197,932	19,130
Operating profit/(loss)		80,819,670	(2,959,386)	7,161,077	835,320
Finance costs					
Distributions to redeemable participating shareholders		(2,588)	-	(6,677)	-
Interest expense		(86)	(146)	(357)	(230)
Profit/(loss) for the financial year after distribution and before withholding tax		80,816,996	(2,959,532)	7,154,043	835,090
Less: Withholding tax	13	(232,904)	(54,138)	(129,484)	(5,602)
Increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations		80,584,092	(3,013,670)	7,024,559	829,488

The accompanying notes are an integral part of these financial statements

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Statement of comprehensive income (continued)

	Notes	AMUNDI S&P GLOBAL UTILITIES ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL UTILITIES ESG UCITS ETF 31 December 2022 EUR	AMUNDI MSCI USA ESG LEADERS EXTRA UCITS ETF 31 December 2023 USD	AMUNDI MSCI USA ESG LEADERS EXTRA UCITS ETF 31 December 2022 USD
Income					
Interest income		300	16	16,204	255
Dividend income		1,817,158	185,287	4,679,079	540,275
Other income		284	14	8,077	-
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	7	(1,245,699)	1,296,540	98,535,694	(6,276,046)
Net gain on foreign exchange		89,952	49,878	93	-
Total income/(loss)		661,995	1,531,735	103,239,147	(5,735,516)
Expenses					
Management fees	4	81,324	11,207	338,043	32,590
Other expenses		61,080	35,298	55,502	28,385
Total operating expenses		142,404	46,505	393,545	60,975
Operating profit/(loss)		519,591	1,485,230	102,845,602	(5,796,491)
Finance costs					
Distributions to redeemable participating shareholders		(6,187)	-	-	-
Interest expense		(229)	(17)	-	-
Profit/(loss) for the financial year after distribution and before withholding tax		513,175	1,485,213	102,845,602	(5,796,491)
Less: Withholding tax	13	(163,718)	(23,527)	(674,388)	(79,162)
Increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations		349,457	1,461,686	102,171,214	(5,875,653)

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Statement of comprehensive income (continued)

	Notes	AMUNDI US TECH 100 EQUAL WEIGHT UCITS ETF 31 December 2023 USD	AMUNDI US TECH 100 EQUAL WEIGHT UCITS ETF 31 December 2022 USD	AMUNDI S&P SMALL CAP 600 ESG UCITS ETF [^] 31 December 2023 USD	AMUNDI MSCI WORLD ESG LEADERS UCITS ETF ^{^^} 31 December 2023 USD
Income					
Interest income		20,283	-	11,019	15,823
Dividend income		5,170,121	351,917	1,335,616	4,883,505
Other income		-	-	639	1,439
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	132,300,475	(30,928,927)	9,951,837	59,789,704
Net gain on foreign exchange		-	-	22	590,857
Total income/(loss)		137,490,879	(30,577,010)	11,299,133	65,281,328
Expenses					
Management fees	4	326,892	20,408	271,108	520,782
Other expenses		39,580	2,452	3,537	225,407
Total operating expenses		366,472	22,860	274,645	746,189
Operating profit/(loss)		137,124,407	(30,599,870)	11,024,488	64,535,139
Finance costs					
Distributions to redeemable participating shareholders		(287,543)	-	-	-
Interest expense		(2,353)	-	-	(5,445)
Profit/(loss) for the financial year after distribution and before withholding tax		136,834,511	(30,599,870)	11,024,488	64,529,694
Less: Withholding tax	13	(751,854)	(52,649)	(196,514)	(595,892)
Increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations		136,082,657	(30,652,519)	10,827,974	63,933,802

[^]The sub-fund was launched on 19 January 2023.

^{^^}The sub-fund was launched on 6 July 2023.

The accompanying notes are an integral part of these financial statements

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Statement of comprehensive income (continued)

	Notes	AMUNDI MSCI USA ESG LEADERS UCITS ETF [^] 31 December 2023 USD	AMUNDI S&P 500 ESG UCITS ETF ^{^^} 31 December 2023 USD	AMUNDI MSCI USA SRI CLIMATE NET ZERO AMBITION PAB UCITS ETF ^{^^^} 31 December 2023 USD	AMUNDI MSCI NORTH AMERICA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF ^{^^^} 31 December 2023 USD
Income					
Interest income		55,724	58,503	21,155	2,435
Dividend income		10,200,719	9,385,822	15,987,233	1,067,160
Other income		-	1,373	70	-
Net gain on financial assets and liabilities at fair value through profit or loss	7	173,019,404	290,398,720	723,874,128	39,093,792
Net gain/(loss) on foreign exchange		84,937	(17,446)	(5,442)	7,167
Total income		183,360,784	299,826,972	739,877,144	40,170,554
Expenses					
Management fees	4	1,041,120	1,033,173	1,403,727	79,736
Other expenses		69,492	83,494	29,528	3,472
Total operating expenses		1,110,612	1,116,667	1,433,255	83,208
Operating profit		182,250,172	298,710,305	738,443,889	40,087,346
Finance costs					
Interest expense		(1,411)	-	(7,624)	-
Profit for the financial period after distribution and before withholding tax		182,248,761	298,710,305	738,436,265	40,087,346
Less: Withholding tax	13	(1,448,366)	(1,357,164)	(2,412,607)	(169,133)
Increase in net assets attributable to holders of redeemable participating shares from operations		180,800,395	297,353,141	736,023,658	39,918,213

[^]The sub-fund was launched on 14 September 2023.

^{^^}The sub-fund was launched on 17 October 2023.

^{^^^}The sub-fund was launched on 9 November 2023.

The accompanying notes are an integral part of these financial statements

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Statement of comprehensive income (continued)

	Notes	AMUNDI MSCI USA ESG CLIMATE NET ZERO AMBITION CTB [^] 31 December 2023 USD	AMUNDI S&P 500 CLIMATE NET ZERO AMBITION PAB UCITS ETF ^{^^} 31 December 2023 USD	AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ET ^{^^^} 31 December 2023 USD	AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ET ^{^^^} 31 December 2023 USD
Income					
Interest income		1,955	4,717	-	-
Dividend income		3,313,252	5,060,833	1,183,392	624,793
Other income		4,962	2,574	-	35
Net gain on financial assets and liabilities at fair value through profit or loss	7	104,018,633	133,654,761	51,000,738	33,199,673
Net gain on foreign exchange		22,386	35,445	111,508	178,809
Total income		107,361,188	138,758,330	52,295,638	34,003,310
Expenses					
Management fees	4	181,557	260,768	180,798	114,299
Other expenses		22,556	14,800	173,509	187,050
Total operating expenses		204,113	275,568	354,307	301,349
Operating profit		107,157,075	138,482,762	51,941,331	33,701,961
Finance costs					
Interest expense		(4)	-	-	-
Profit for the financial period after distribution and before withholding tax		107,157,071	138,482,762	51,941,331	33,701,961
Less: Withholding tax	13	(519,466)	(753,781)	(193,993)	(100,083)
Increase in net assets attributable to holders of redeemable participating shares from operations		106,637,605	137,728,981	51,747,338	33,601,878

There are no recognised gains or losses during the financial year/period other than those included in the Statement of comprehensive income.

[^]The sub-fund was launched on 16 November 2023.

^{^^}The sub-fund was launched on 23 November 2023.

^{^^^}The sub-fund was launched on 4 December 2023.

The accompanying notes are an integral part of these financial statements

AMUNDI ETF ICAV
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Statement of changes in net assets attributable to holders of redeemable participating shares

	AMUNDI S&P 500 EQUAL WEIGHT ESG LEADERS UCITS ETF 31 December 2023 USD	AMUNDI S&P 500 EQUAL WEIGHT ESG LEADERS UCITS ETF 31 December 2022 USD	AMUNDI MSCI WORLD UCITS ETF 31 December 2023 USD	AMUNDI MSCI WORLD UCITS ETF 31 December 2022 USD
Net assets attributable to holders of redeemable participating shares at the start of the financial year	342,065,830	-	11,655,371	-
Increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations	38,194,407	12,014,655	24,184,016	(413,558)
Proceeds from redeemable participating shares issued	892,386,614	457,825,855	166,447,864	12,068,929
Redemption of redeemable participating shares	(532,930,080)	(127,774,680)	(11,333,700)	-
Net assets attributable to holders of redeemable participating shares at the end of the financial year	739,716,771	342,065,830	190,953,551	11,655,371

The accompanying notes are an integral part of these financial statements

AMUNDI ETF ICAV
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Statement of changes in net assets attributable to holders of redeemable participating shares (continued)

	AMUNDI MSCI ACWI SRI PAB UCITS ETF 31 December 2023 USD	AMUNDI MSCI ACWI SRI PAB UCITS ETF 31 December 2022 USD	AMUNDI S&P GLOBAL COMMUNICATION SERVICES ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL COMMUNICATION SERVICES ESG UCITS ETF 31 December 2022 EUR
Net assets attributable to holders of redeemable participating shares at the start of the financial year	22,005,827	-	73,480,602	-
Increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations	9,601,189	(315,376)	32,809,989	(7,367,374)
Proceeds from redeemable participating shares issued	51,823,287	22,321,203	44,013,400	85,220,578
Redemption of redeemable participating shares	(11,221,000)	-	(45,277,269)	(4,372,602)
Net assets attributable to holders of redeemable participating shares at the end of the financial year	72,209,303	22,005,827	105,026,722	73,480,602

The accompanying notes are an integral part of these financial statements

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Statement of changes in net assets attributable to holders of redeemable participating shares (continued)

	AMUNDI S&P GLOBAL CONSUMER DISCRETIONARY ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL CONSUMER DISCRETIONARY ESG UCITS ETF 31 December 2022 EUR	AMUNDI S&P GLOBAL CONSUMER STAPLES ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL CONSUMER STAPLES ESG UCITS ETF 31 December 2022 EUR
Net assets attributable to holders of redeemable participating shares at the start of the financial year	83,604,793	-	39,432,685	-
Increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations	29,202,337	(8,765,478)	(2,785,788)	785,911
Proceeds from redeemable participating shares issued	99,492,533	97,559,164	152,831,813	42,657,038
Redemption of redeemable participating shares	(21,671,540)	(5,188,893)	(20,461,472)	(4,010,264)
Net assets attributable to holders of redeemable participating shares at the end of the financial year	190,628,123	83,604,793	169,017,238	39,432,685

The accompanying notes are an integral part of these financial statements

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Statement of changes in net assets attributable to holders of redeemable participating shares (continued)

	AMUNDI S&P GLOBAL ENERGY CARBON REDUCED UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL ENERGY CARBON REDUCED UCITS ETF 31 December 2022 EUR	AMUNDI S&P GLOBAL FINANCIALS ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL FINANCIALS ESG UCITS ETF 31 December 2022 EUR
Net assets attributable to holders of redeemable participating shares at the start of the financial year	24,115,372	-	49,179,887	-
Increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations	(2,036,431)	588,138	8,976,579	2,305,217
Proceeds from redeemable participating shares issued	371,235,736	27,812,821	34,706,380	53,567,938
Redemption of redeemable participating shares	(137,448,495)	(4,285,587)	(9,990,065)	(6,693,268)
Net assets attributable to holders of redeemable participating shares at the end of the financial year	255,866,182	24,115,372	82,872,781	49,179,887

The accompanying notes are an integral part of these financial statements

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Statement of changes in net assets attributable to holders of redeemable participating shares (continued)

	AMUNDI S&P GLOBAL HEALTH CARE ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL HEALTH CARE ESG UCITS ETF 31 December 2022 EUR	AMUNDI S&P GLOBAL INDUSTRIALS ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL INDUSTRIALS ESG UCITS ETF 31 December 2022 EUR
Net assets attributable to holders of redeemable participating shares at the start of the financial year	78,375,895	-	90,055,244	-
Increase in net assets attributable to holders of redeemable participating shares from operations	3,096,824	588,661	19,517,854	2,786,873
Proceeds from redeemable participating shares issued	32,687,797	83,417,264	65,680,185	139,504,462
Redemption of redeemable participating shares	(13,903,091)	(5,630,030)	(41,311,661)	(52,236,091)
Net assets attributable to holders of redeemable participating shares at the end of the financial year	100,257,425	78,375,895	133,941,622	90,055,244

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Statement of changes in net assets attributable to holders of redeemable participating shares (continued)

	AMUNDI S&P GLOBAL INFORMATION TECHNOLOGY ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL INFORMATION TECHNOLOGY ESG UCITS ETF 31 December 2022 EUR	AMUNDI S&P GLOBAL MATERIALS ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL MATERIALS ESG UCITS ETF 31 December 2022 EUR
Net assets attributable to holders of redeemable participating shares at the start of the financial year	172,167,943	-	14,008,497	-
Increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations	80,584,092	(3,013,670)	7,024,559	829,488
Proceeds from redeemable participating shares issued	38,411,699	181,592,515	92,028,469	15,729,492
Redemption of redeemable participating shares	(77,283,683)	(6,410,902)	(22,079,313)	(2,550,483)
Net assets attributable to holders of redeemable participating shares at the end of the financial year	213,880,051	172,167,943	90,982,212	14,008,497

The accompanying notes are an integral part of these financial statements

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Statement of changes in net assets attributable to holders of redeemable participating shares (continued)

	AMUNDI S&P GLOBAL UTILITIES ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL UTILITIES ESG UCITS ETF 31 December 2022 EUR	AMUNDI MSCI USA ESG LEADERS EXTRA UCITS ETF 31 December 2023 USD	AMUNDI MSCI USA ESG LEADERS EXTRA UCITS ETF 31 December 2022 USD
Net assets attributable to holders of redeemable participating shares at the start of the financial year	29,491,996	-	275,869,102	-
Increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations	349,457	1,461,686	102,171,214	(5,875,653)
Proceeds from redeemable participating shares issued	42,306,980	30,636,856	619,988,461	281,744,755
Redemption of redeemable participating shares	(12,116,031)	(2,606,546)	(193,899,852)	-
Net assets attributable to holders of redeemable participating shares at the end of the financial year	60,032,402	29,491,996	804,128,925	275,869,102

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Statement of changes in net assets attributable to holders of redeemable participating shares (continued)

	AMUNDI US TECH 100 EQUAL WEIGHT UCITS ETF 31 December 2023 USD	AMUNDI US TECH 100 EQUAL WEIGHT UCITS ETF 31 December 2022 USD	AMUNDI S&P SMALL CAP 600 ESG UCITS ETF[^] 31 December 2023 USD	AMUNDI MSCI WORLD ESG LEADERS UCITS ETF^{^^} 31 December 2023 USD
Net assets attributable to holders of redeemable participating shares at the start of the financial year	367,577,287	-	-	-
Increase in net assets attributable to holders of redeemable participating shares from operations	136,082,657	(30,652,519)	10,827,974	63,933,802
Proceeds from redeemable participating shares issued	94,267,433	405,792,955	92,800,160	836,234,995
Redemption of redeemable participating shares	(12,198,634)	(7,563,149)	(11,784,604)	(39,760,973)
Net assets attributable to holders of redeemable participating shares at the end of the financial year	585,728,743	367,577,287	91,843,530	860,407,824

[^]The sub-fund was launched on 19 January 2023.

^{^^}The sub-fund was launched on 6 July 2023.

The accompanying notes are an integral part of these financial statements

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Statement of changes in net assets attributable to holders of redeemable participating shares (continued)

	AMUNDI MSCI USA ESG LEADERS UCITS ETF [^]	AMUNDI S&P 500 ESG UCITS ETF ^{^^}	AMUNDI MSCI USA SRI CLIMATE NET ZERO AMBITION PAB UCITS ETF ^{^^^}	AMUNDI MSCI NORTH AMERICA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF ^{^^^}
	31 December 2023 USD	31 December 2023 USD	31 December 2023 USD	31 December 2023 USD
Net assets attributable to holders of redeemable participating shares at the start of the financial year	-	-	-	-
Increase in net assets attributable to holders of redeemable participating shares from operations	180,800,395	297,353,141	736,023,658	39,918,213
Proceeds from redeemable participating shares issued	2,714,139,784	3,218,477,224	5,523,649,671	384,456,694
Redemption of redeemable participating shares	(136,642,193)	(267,210,765)	(218,940,063)	(28,258,304)
Net assets attributable to holders of redeemable participating shares at the end of the financial year	2,758,297,986	3,248,619,600	6,040,733,266	396,116,603

[^]The sub-fund was launched on 14 September 2023.

^{^^}The sub-fund was launched on 17 October 2023.

^{^^^}The sub-fund was launched on 9 November 2023.

The accompanying notes are an integral part of these financial statements

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Statement of changes in net assets attributable to holders of redeemable participating shares (continued)

	AMUNDI MSCI USA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF [^] 31 December 2023 USD	AMUNDI S&P 500 CLIMATE NET ZERO AMBITION PAB UCITS ETF ^{^^} 31 December 2023 USD	AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF ^{^^^} 31 December 2023 USD	AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF ^{^^^} 31 December 2023 USD
Net assets attributable to holders of redeemable participating shares at the start of the financial year	-	-	-	-
Increase in net assets attributable to holders of redeemable participating shares from operations	106,637,605	137,728,981	51,747,338	33,601,878
Proceeds from redeemable participating shares issued	1,787,574,120	2,680,106,447	1,197,466,854	942,962,350
Redemption of redeemable participating shares	(53,632,154)	(84,365,902)	(119,639,677)	(565,492,614)
Net assets attributable to holders of redeemable participating shares at the end of the financial year	1,840,579,571	2,733,469,526	1,129,574,515	411,071,614

[^]The sub-fund was launched on 16 November 2023.

^{^^}The sub-fund was launched on 22 November 2023.

^{^^^}The sub-fund was launched on 4 December 2023.

The accompanying notes are an integral part of these financial statements

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Statement of cash flows

	AMUNDI S&P 500 EQUAL WEIGHT ESG LEADERS UCITS ETF 31 December 2023 USD	AMUNDI S&P 500 EQUAL WEIGHT ESG LEADERS UCITS ETF 31 December 2022 USD	AMUNDI MSCI WORLD UCITS ETF 31 December 2023 USD	AMUNDI MSCI WORLD UCITS ETF 31 December 2022 USD
Cashflows from operating activities				
Increase/(decrease) in assets attributable to holders of redeemable participating shares	38,194,407	12,014,655	24,184,016	(413,558)
<i>Adjustment for:</i>				
Dividend income	(8,970,335)	(2,408,787)	(2,382,354)	(111,762)
Distributions to holders of redeemable shares	-	-	92,326	-
Interest income	(16,262)	(1,111)	(6,146)	(19)
Interest expense	5	3,791	118	13
Withholding taxes	1,267,214	380,681	284,570	15,539
Change in financial assets and liabilities:				
Increase in financial assets at fair value through profit or loss	(397,887,191)	(341,258,218)	(169,384,995)	(11,592,296)
Increase/(decrease) in financial liabilities at fair value through profit or loss	17,188	4,470	(300)	300
Increase in due from brokers	(106,004)	(86,302)	(158,406)	(12,911)
(Decrease)/increase in payables for securities purchased	(4,623,605)	4,623,605	435,085	-
Increase in receivables for securities sold	-	-	(129)	(6)
Increase in dividends payable	105,763	74,679	28,255	2,158
Increase in accrued management and administration fees payable	98,539	37,461	24,016	1,755
Increase in other assets	-	(2,515)	(23,039)	(416)
Increase in other liabilities	21,905	-	6,782	-
Dividend income received	8,183,591	1,920,162	2,179,181	96,784
Interest income received	16,262	1,111	6,146	19
Interest paid	(5)	(3,791)	(118)	(13)
Withholding tax paid	(1,267,214)	(380,681)	(284,570)	(15,539)
Net cash used in operating activities	(364,965,742)	(325,080,790)	(144,999,562)	(12,029,952)

The accompanying notes are an integral part of these financial statements

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Statement of cash flows (continued)

	AMUNDI S&P 500 EQUAL WEIGHT ESG LEADERS UCITS ETF 31 December 2023 USD	AMUNDI S&P 500 EQUAL WEIGHT ESG LEADERS UCITS ETF 31 December 2022 USD	AMUNDI MSCI WORLD UCITS ETF 31 December 2023 USD	AMUNDI MSCI WORLD UCITS ETF 31 December 2022 USD
Cashflows from financing activities				
Distributions paid to holders of redeemable shares	-	-	(92,326)	-
Proceeds from issuance of redeemable shares	892,386,614	457,825,855	166,447,864	12,068,929
Redemption of redeemable shares	(532,930,080)	(127,774,680)	(11,333,700)	-
Decrease/(increase) in due from shareholders	3,101,934	(3,101,934)	(9,347,360)	-
Increase in due to shareholders	3,171,505	-	-	-
Net cash provided by financing activities	365,729,973	326,949,241	145,674,478	12,068,929
Net increase in cash and cash equivalents	764,231	1,868,451	674,916	38,977
Cash and cash equivalents at beginning of the financial year	1,868,451	-	38,977	-
Cash and cash equivalents at end of the financial year	2,632,682	1,868,451	713,893	38,977
Cash and cash equivalents at end of the financial year is comprised of:				
Cash at bank	2,632,682	1,868,451	713,893	38,977
Supplementary information:				
Interest income received	16,262	1,111	6,146	19
Interest expense paid	(5)	(3,791)	(118)	(13)
Dividends income received	8,183,591	1,920,162	2,179,181	96,784
Dividend paid	105,763	74,679	(64,071)	2,158

The accompanying notes are an integral part of these financial statements

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Statement of cash flows

	AMUNDI MSCI ACWI SRI PAB UCITS ETF 31 December 2023 USD	AMUNDI MSCI ACWI SRI PAB UCITS ETF 31 December 2022 USD	AMUNDI S&P GLOBAL COMMUNICATION SERVICES ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL COMMUNICATION SERVICES ESG UCITS ETF 31 December 2022 EUR
Cashflows from operating activities				
Increase/(decrease) in assets attributable to holders of redeemable participating shares	9,601,189	(315,376)	32,809,989	(7,367,374)
<i>Adjustment for:</i>				
Dividend income	(888,158)	(87,160)	(932,359)	(71,830)
Distributions to holders of redeemable shares	-	-	6,798	-
Interest income	(991)	(87)	(3,365)	(107)
Interest expense	1,964	69	1,654	173
Withholding taxes	118,215	12,627	130,924	9,417
Capital gains tax	13,241	22	-	-
Change in financial assets and liabilities:				
Increase in financial assets at fair value through profit or loss	(61,171,240)	(10,692,899)	(31,389,759)	(73,402,712)
(Decrease)/increase in financial liabilities at fair value through profit or loss	(1,260)	1,260	(358)	363
Increase in due from brokers	(71,341)	(9,981)	(75,974)	(23,912)
(Decrease)/increase in payables for securities purchased	(52,700)	52,700	60,255	-
Increase in dividends payable	16,207	3,372	7,742	7,679
Increase in accrued management and administration fees payable	17,495	1,804	14,428	11,279
Increase in other assets	(9,635)	(383)	(5,666)	(2,467)
Increase in other liabilities	14,908	-	4,146	-
Dividend income received	795,354	68,665	890,941	36,902
Interest income received	991	87	3,365	107
Interest paid	(1,964)	(69)	(1,654)	(173)
Withholding tax paid	(118,215)	(12,627)	(130,924)	(9,417)
Capital gains tax paid	(13,241)	(22)	-	-
Net cash (used in)/provided by operating activities	(51,749,181)	(10,977,998)	1,390,183	(80,812,072)

The accompanying notes are an integral part of these financial statements

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Statement of cash flows (continued)

	AMUNDI MSCI ACWI SRI PAB UCITS ETF 31 December 2023 USD	AMUNDI MSCI ACWI SRI PAB UCITS ETF 31 December 2022 USD	AMUNDI S&P GLOBAL COMMUNICATION SERVICES ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL COMMUNICATION SERVICES ESG UCITS ETF 31 December 2022 EUR
Cashflows from financing activities				
Distributions paid to holders of redeemable shares	-	-	(6,798)	-
Proceeds from issuance of redeemable shares	51,823,287	22,321,203	44,013,400	85,220,578
Redemption of redeemable shares	(11,221,000)	-	(45,277,269)	(4,372,602)
Decrease/(increase) in due from shareholders	11,307,421	(11,307,421)	-	-
Net cash provided by/(used in) financing activities	51,909,708	11,013,782	(1,270,667)	80,847,976
Net increase in cash and cash equivalents	160,527	35,784	119,516	35,904
Cash and cash equivalents at beginning of the financial year	35,784	-	35,904	-
Cash and cash equivalents at end of the financial year	196,311	35,784	155,420	35,904
Cash and cash equivalents at end of the financial year is comprised of:				
Cash at bank	196,311	35,784	155,420	35,904
Supplementary information:				
Interest income received	991	87	3,365	107
Interest expense paid	(1,964)	(69)	(1,654)	(173)
Dividends income received	795,354	68,665	890,941	36,902
Dividend paid	16,207	3,372	944	7,679

The accompanying notes are an integral part of these financial statements

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Statement of cash flows (continued)

	AMUNDI S&P GLOBAL CONSUMER DISCRETIONARY ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL CONSUMER DISCRETIONARY ESG UCITS ETF 31 December 2022 EUR	AMUNDI S&P GLOBAL CONSUMER STAPLES ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL CONSUMER STAPLES ESG UCITS ETF 31 December 2022 EUR
Cashflows from operating activities				
Increase/(decrease) in assets attributable to holders of redeemable participating shares	29,202,337	(8,765,478)	(2,785,788)	785,911
<i>Adjustment for:</i>				
Dividend income	(1,983,063)	-	(2,457,052)	-
Distributions to holders of redeemable shares	2,376	(318,194)	31,284	(173,069)
Interest income	(1,938)	(92)	(821)	(7)
Interest expense	137	178	87	34
Withholding taxes	233,506	37,882	308,570	19,784
Change in financial assets and liabilities:				
Increase in financial assets at fair value through profit or loss (Decrease)/increase in financial liabilities at fair value through profit or loss	(106,930,715)	(83,423,241)	(129,126,506)	(39,334,468)
Increase in due from brokers	(8,693)	10,303	(2,037)	2,037
(Decrease)/increase dividends payable	(67,777)	(36,026)	(42,903)	(18,199)
	(7,277)	15,764	58,463	9,299
Increase in accrued management and administration fees payable	33,432	12,980	32,079	5,952
Increase in other assets	(45,632)	(1,250)	(24,326)	(340)
Increase in other liabilities	7,486	-	6,134	-
Dividend income received	2,027,152	212,416	2,069,665	111,779
Interest income received	1,938	92	821	7
Interest paid	(137)	(178)	(87)	(34)
Withholding tax paid	(233,506)	(37,882)	(308,570)	(19,784)
Net cash used in operating activities	(77,770,374)	(92,292,726)	(132,240,987)	(38,611,098)

The accompanying notes are an integral part of these financial statements

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Statement of cash flows (continued)

	AMUNDI S&P GLOBAL CONSUMER DISCRETIONARY ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL CONSUMER DISCRETIONARY ESG UCITS ETF 31 December 2022 EUR	AMUNDI S&P GLOBAL CONSUMER STAPLES ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL CONSUMER STAPLES ESG UCITS ETF 31 December 2022 EUR
Cashflows from financing activities				
Distributions paid to holders of redeemable shares	(2,376)	-	(31,284)	-
Proceeds from issuance of redeemable shares	99,492,533	97,559,164	152,831,813	42,657,038
Redemption of redeemable shares	(21,671,540)	(5,188,893)	(20,461,472)	(4,010,264)
Net cash provided by financing activities	77,818,617	92,370,271	132,339,057	38,646,774
Net increase in cash and cash equivalents	48,243	77,545	98,070	35,676
Cash and cash equivalents at beginning of the financial year	77,545	-	35,676	-
Cash and cash equivalents at end of the financial year	125,788	77,545	133,746	35,676
Cash and cash equivalents at end of the financial year is comprised of:				
Cash at bank	125,788	77,545	133,746	35,676
Supplementary information:				
Interest income received	1,938	92	821	7
Interest expense paid	(137)	(178)	(87)	(34)
Dividends income received	2,027,152	212,416	2,069,665	111,779
Dividends paid	(9,653)	15,764	27,179	9,299

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Statement of cash flows (continued)

	AMUNDI S&P GLOBAL ENERGY CARBON REDUCED UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL ENERGY CARBON REDUCED UCITS ETF 31 December 2022 EUR	AMUNDI S&P GLOBAL FINANCIALS ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL FINANCIALS ESG UCITS ETF 31 December 2022 EUR
Cashflows from operating activities				
(Decrease) /increase in assets attributable to holders of redeemable participating shares	(2,036,431)	588,138	8,976,579	2,305,217
<i>Adjustment for:</i>				
Dividend income	(6,569,084)	(236,152)	(2,379,728)	(239,277)
Distributions to holders of redeemable shares	7,325	-	3,912	-
Interest income	(10,945)	(572)	(2,714)	(22)
Interest expense	681	419	179	228
Withholding taxes	676,147	23,357	256,299	28,033
Change in financial assets and liabilities:				
Increase in financial assets at fair value through profit or loss	(231,000,370)	(24,060,923)	(33,573,348)	(49,022,344)
(Decrease)/increase in financial liabilities at fair value through profit or loss	(225)	225	(693)	1,843
Increase in due from brokers	(198,745)	(17,033)	(37,215)	(75,223)
Increase in payables for securities purchased	4,395,711	-	65,323	-
Increase dividends payable	9,486	4,256	3,717	10,413
Increase in accrued management and administration fees payable	80,124	3,552	12,897	7,327
Increase in other assets	(153,352)	(3,758)	(37,997)	(1,472)
Increase in other liabilities	13,496	-	3,262	-
Dividend income received	6,379,013	209,592	2,345,315	191,424
Interest income received	10,945	572	2,714	22
Interest paid	(681)	(419)	(179)	(228)
Withholding tax paid	(676,147)	(23,357)	(256,299)	(28,033)
Net cash used in operating activities	(229,073,052)	(23,512,103)	(24,617,976)	(46,822,092)

The accompanying notes are an integral part of these financial statements

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Statement of cash flows (continued)

	AMUNDI S&P GLOBAL ENERGY CARBON REDUCED UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL ENERGY CARBON REDUCED UCITS ETF 31 December 2022 EUR	AMUNDI S&P GLOBAL FINANCIALS ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL FINANCIALS ESG UCITS ETF 31 December 2022 EUR
Cashflows from financing activities				
Distributions paid to holders of redeemable shares	(7,325)	-	(3,912)	-
Proceeds from issuance of redeemable shares	371,235,736	27,812,821	34,706,380	53,567,938
Redemption of redeemable shares	(137,448,495)	(4,285,587)	(9,990,065)	(6,693,268)
Decrease/(increase) in due from shareholders	-	-	1,617,093	(1,617,093)
(Decrease)/increase in due to shareholders	-	-	(1,617,088)	1,617,088
Net cash provided by financing activities	233,779,916	23,527,234	24,712,408	46,874,665
Net increase in cash and cash equivalents	4,706,864	15,131	94,432	52,573
Cash and cash equivalents at beginning of the financial year	15,131	-	52,573	-
Cash and cash equivalents at end of the financial year	4,721,995	15,131	147,005	52,573
Cash and cash equivalents at end of the financial year is comprised of:				
Cash at bank	4,721,995	15,131	147,005	52,573
Supplementary information:				
Interest income received	10,945	572	2,714	22
Interest expense paid	(681)	(419)	(179)	(228)
Dividends income received	6,379,013	209,592	2,345,315	191,424
Dividends paid	2,161	4,256	(195)	10,413

The accompanying notes are an integral part of these financial statements

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Statement of cash flows (continued)

	AMUNDI S&P GLOBAL HEALTH CARE ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL HEALTH CARE ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL INDUSTRIALS ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL INDUSTRIALS ESG UCITS ETF 31 December 2023 EUR
Cashflows from operating activities				
Increase in assets attributable to holders of redeemable participating shares	3,096,824	588,661	19,517,854	2,786,873
<i>Adjustment for:</i>				
Dividend income	(1,811,068)	(176,722)	(2,326,355)	(344,385)
Distributions to holders of redeemable shares	688	-	7,010	-
Interest income	(2,250)	(72)	(7,060)	(61)
Interest expense	230	11	1,536	1,725
Withholding taxes	279,385	23,096	278,065	42,851
Change in financial assets and liabilities:				
Increase in financial assets at fair value through profit or loss (Decrease)/increase in financial liabilities at fair value through profit or loss	(21,743,610)	(78,255,409)	(43,669,215)	(89,815,883)
Increase in due from brokers	(6,465)	(36,223)	(45,838)	(73,493)
(Decrease)/increase in payables for securities purchased	-	-	(30,243)	30,243
Decrease/(increase) in receivables for securities sold	-	-	30,536	(30,536)
Increase dividends payable	1,638	5,527	9,803	16,623
Increase in accrued management and administration fees payable	12,687	11,820	13,022	18,777
Increase in other assets	(10,359)	(458)	(32,716)	(488)
Increase in other liabilities	3,953	-	5,129	-
Dividend income received	1,792,300	118,653	2,256,989	226,792
Interest income received	2,250	72	7,060	61
Interest paid	(230)	(11)	(1,536)	(1,725)
Withholding tax paid	(279,385)	(23,096)	(278,065)	(42,851)
Net cash used in operating activities	(18,666,111)	(77,741,452)	(24,265,070)	(87,184,431)

The accompanying notes are an integral part of these financial statements

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Statement of cash flows (continued)

	AMUNDI S&P GLOBAL HEALTH CARE ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL HEALTH CARE ESG UCITS ETF 31 December 2022 EUR	AMUNDI S&P GLOBAL INDUSTRIALS ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL INDUSTRIALS ESG UCITS ETF 31 December 2022 EUR
Cashflows from financing activities				
Distributions paid to holders of redeemable shares	(688)	-	(7,010)	-
Proceeds from issuance of redeemable shares	32,687,797	83,417,264	65,680,185	139,504,462
Redemption of redeemable shares	(13,903,091)	(5,630,030)	(41,311,661)	(52,236,091)
Decrease/(increase) in due from shareholders	1,637,760	(1,637,760)	-	-
(Decrease)/increase in due to shareholders	(1,637,760)	1,637,760	-	-
Net cash provided by financing activities	18,784,018	77,787,234	24,361,514	87,268,371
Net increase in cash and cash equivalents	117,907	45,782	96,444	83,940
Cash and cash equivalents at beginning of the financial year	45,782	-	83,940	-
Cash and cash equivalents at end of the financial year	163,689	45,782	180,384	83,940
Cash and cash equivalents at end of the financial year is comprised of:				
Cash at bank	163,689	45,782	180,384	83,940
Supplementary information:				
Interest income received	2,250	72	7,060	61
Interest expense paid	(230)	(11)	(1,536)	(1,725)
Dividends income received	1,792,300	118,653	2,256,989	226,792
Dividends paid	950	5,527	2,793	16,623

The accompanying notes are an integral part of these financial statements

AMUNDI ETF ICAV
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Statement of cash flows (continued)

	AMUNDI S&P GLOBAL INFORMATION TECHNOLOGY ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL INFORMATION TECHNOLOGY ESG UCITS ETF 31 December 2022 EUR	AMUNDI S&P GLOBAL MATERIALS ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL MATERIALS ESG UCITS ETF 31 December 2022 EUR
Cashflows from operating activities				
Increase/(decrease) in assets attributable to holders of redeemable participating shares	80,584,092	(3,013,670)	7,024,559	829,488
<i>Adjustment for:</i>				
Dividend income	(1,684,142)	(367,818)	(1,761,334)	(43,994)
Interest income	(3,185)	(210)	(1,582)	(4)
Interest expense	86	146	357	230
Withholding taxes	232,904	54,138	129,484	5,602
Distributions to holders of redeemable shares	2,588	-	6,677	-
Change in financial assets and liabilities:				
Increase in financial assets at fair value through profit or loss	(41,594,829)	(171,916,980)	(76,743,765)	(13,975,371)
(Decrease)/increase in financial liabilities at fair value through profit or loss	(18,723)	19,328	65	-
Increase in due from brokers	(145,597)	(109,709)	(52,955)	(13,666)
Increase in receivables for securities sold	(957,993)	-	(91,668)	-
(Decrease)/increase dividends payable	(2,694)	8,791	11,295	1,755
Increase in payables for securities purchased	1,963,612	-	683,431	-
Increase in accrued management and administration fees payable	23,853	26,900	20,062	2,104
Increase in other assets	(12,367)	(373)	(26,451)	(254)
Increase in other liabilities	8,187	-	3,575	-
Dividend income received	1,682,083	328,995	1,626,331	33,928
Interest income received	3,185	210	1,582	4
Interest paid	(86)	(146)	(357)	(230)
Withholding tax paid	(232,904)	(54,138)	(129,484)	(5,602)
Net cash provided by/(used in) operating activities	39,848,070	(175,024,536)	(69,300,178)	(13,166,010)

The accompanying notes are an integral part of these financial statements

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Statement of cash flows (continued)

	AMUNDI S&P GLOBAL INFORMATION TECHNOLOGY ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL INFORMATION TECHNOLOGY ESG UCITS ETF 31 December 2022 EUR	AMUNDI S&P GLOBAL MATERIALS ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL MATERIALS ESG UCITS ETF 31 December 2022 EUR
Cashflows from financing activities				
Distributions paid to holders of redeemable shares	(2,588)	-	(6,677)	-
Proceeds from issuance of redeemable shares	38,411,699	181,592,515	92,028,469	15,729,492
Redemption of redeemable shares	(77,283,683)	(6,410,902)	(22,079,313)	(2,550,483)
Increase in due from shareholders	(1,002,869)	-	-	-
Net cash (used in)/provided by financing activities	(39,877,441)	175,181,613	69,942,479	13,179,009
Net (decrease)/increase in cash and cash equivalents	(29,371)	157,077	642,301	12,999
Cash and cash equivalents at beginning of the financial year	157,077	-	12,999	-
Cash and cash equivalents at end of the financial year	127,706	157,077	655,300	12,999
Cash and cash equivalents at end of the financial year is comprised of:				
Cash at bank	127,706	157,077	655,300	12,999
Supplementary information:				
Interest income received	3,185	210	1,582	4
Interest expense paid	(86)	(146)	(357)	(230)
Dividends income received	1,682,083	328,995	1,626,331	33,928
Dividends paid	(5,282)	8,791	4,618	1,755

The accompanying notes are an integral part of these financial statements

AMUNDI ETF ICAV
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Statement of cash flows (continued)

	AMUNDI S&P GLOBAL UTILITIES ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL UTILITIES ESG UCITS ETF 31 December 2022 EUR	AMUNDI MSCI USA ESG LEADERS EXTRA UCITS ETF 31 December 2023 USD	AMUNDI MSCI USA ESG LEADERS EXTRA UCITS ETF 31 December 2022 USD
Cashflows from operating activities				
Increase/(decrease) in assets attributable to holders of redeemable participating shares	349,457	1,461,686	102,171,214	(5,875,653)
<i>Adjustment for:</i>				
Dividend income	(1,817,158)	(185,287)	(4,679,079)	(540,275)
Interest income	(300)	(16)	(16,204)	(255)
Interest expense	229	17	-	-
Withholding taxes	163,718	23,527	674,388	79,162
Distributions to holders of redeemable shares	6,187	-	-	-
Change in financial assets and liabilities:				
Increase in financial assets at fair value through profit or loss	(30,300,451)	(29,336,646)	(524,754,233)	(275,370,156)
(Decrease)/increase in financial liabilities at fair value through profit or loss	(491)	1,551	(3,995)	3,995
Decrease/(increase) in due from brokers	4,641	(52,034)	(236,303)	(61,600)
Increase dividends payable	6,519	11,403	46,046	51,448
Increase in payables for securities purchased	164,820	-	-	-
Increase in accrued management and administration fees payable	10,616	4,427	58,702	23,125
Increase in other assets	(27,766)	(398)	(170)	-
Increase in other liabilities	2,426	-	22,487	-
Dividend income received	1,711,403	99,237	4,258,033	269,958
Interest income received	300	16	16,204	255
Interest paid	(229)	(17)	-	-
Withholding tax paid	(163,718)	(23,527)	(674,388)	(79,162)
Net cash used in operating activities	(29,889,797)	(27,996,061)	(423,117,298)	(281,499,158)

The accompanying notes are an integral part of these financial statements

AMUNDI ETF ICAV
ANNUAL REPORT AND AUDITED FINANCIAL STATEMENTS
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Statement of cash flows (continued)

	AMUNDI S&P GLOBAL UTILITIES ESG UCITS ETF 31 December 2023 EUR	AMUNDI S&P GLOBAL UTILITIES ESG UCITS ETF 31 December 2022 EUR	AMUNDI MSCI USA ESG LEADERS EXTRA UCITS ETF 31 December 2023 USD	AMUNDI MSCI USA ESG LEADERS EXTRA UCITS ETF 31 December 2022 USD
Cashflows from financing activities				
Distributions paid to holders of redeemable shares	(6,187)	-	-	-
Proceeds from issuance of redeemable shares	42,306,980	30,636,856	619,988,461	281,744,755
Redemption of redeemable shares	(12,116,031)	(2,606,546)	(193,899,852)	-
Net cash provided by financing activities	30,184,762	28,030,310	426,088,609	281,744,755
Net increase in cash and cash equivalents	294,965	34,249	2,971,311	245,597
Cash and cash equivalents at beginning of the financial year	34,249	-	245,597	-
Cash and cash equivalents at end of the financial year	329,214	34,249	3,216,908	245,597
Cash and cash equivalents at end of the financial year is comprised of:				
Cash at bank	329,214	34,249	3,216,908	245,597
Supplementary information:				
Interest income received	300	16	16,204	255
Interest expense paid	(229)	(17)	-	-
Dividends income received	1,711,403	99,237	4,258,033	269,958
Dividends paid	332	11,403	46,046	51,448

The accompanying notes are an integral part of these financial statements

AMUNDI ETF ICAV
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Statement of cash flows (continued)

	AMUNDI US TECH 100 EQUAL WEIGHT UCITS ETF 31 December 2023 USD	AMUNDI US TECH 100 EQUAL WEIGHT UCITS ETF 31 December 2022 USD	AMUNDI S&P SMALL CAP 600 ESG UCITS ETF^ 31 December 2023 USD	AMUNDI MSCI WORLD ESG LEADERS UCITS ETF^^ 31 December 2023 USD
Cashflows from operating activities				
Increase/(decrease) in assets attributable to holders of redeemable participating shares	136,082,657	(30,652,519)	10,827,974	63,933,802
<i>Adjustment for:</i>				
Dividend income	(5,170,121)	(351,917)	(1,335,616)	(4,883,505)
Interest income	(20,283)	-	(11,019)	(15,823)
Interest expense	2,353	-	-	5,445
Withholding taxes	751,854	52,649	196,514	595,892
Distributions to holders of redeemable shares	287,543	-	-	-
Change in financial assets and liabilities:				
Increase in financial assets at fair value through profit or loss	(215,807,215)	(367,510,646)	(91,146,489)	(858,161,448)
(Decrease)/increase in financial liabilities at fair value through profit or loss	(10,550)	10,550	-	-
Increase in due from brokers	(475,605)	(163,769)	(63,549)	(390,184)
Increase in receivables for securities sold	-	-	-	(997,525)
Increase in dividends payable	58,765	48,830	18,609	105,426
Increase in payables for securities purchased	-	-	-	998,669
Increase in accrued management and administration fees payable	19,609	20,253	44,121	189,781
Increase in other assets	-	-	-	(27,409)
Increase in other liabilities	22,145	-	3,395	44,641
Dividend income received	4,697,288	107,453	1,210,010	4,116,373
Interest income received	20,283	-	11,019	15,823
Interest paid	(2,353)	-	-	(5,445)
Withholding tax paid	(751,854)	(52,649)	(196,514)	(595,892)
Net cash used in operating activities	(80,295,484)	(398,491,765)	(80,441,545)	(795,071,379)

The accompanying notes are an integral part of these financial statements

AMUNDI ETF ICAV
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Statement of cash flows (continued)

	AMUNDI US TECH 100 EQUAL WEIGHT UCITS ETF 31 December 2023 USD	AMUNDI US TECH 100 EQUAL WEIGHT UCITS ETF 31 December 2022 USD	AMUNDI S&P SMALL CAP 600 ESG UCITS ETF^ 31 December 2023 USD	AMUNDI MSCI WORLD ESG LEADERS UCITS ETF^^ 31 December 2023 USD
Cashflows from financing activities				
Distributions paid to holders of redeemable shares	(287,543)	-	-	-
Proceeds from issuance of redeemable shares	94,267,433	405,792,955	92,800,160	836,234,995
Redemption of redeemable shares	(12,198,634)	(7,563,149)	(11,784,604)	(39,760,973)
Net cash provided by financing activities	81,781,256	398,229,806	81,015,556	796,474,022
Net increase/(decrease) in cash and cash equivalents	1,485,772	(261,959)	574,011	1,402,643
Cash and cash equivalents at beginning of the financial year	(261,959)	-	-	-
Cash and cash equivalents at end of the financial year	1,223,813	(261,959)	574,011	1,402,643
Cash and cash equivalents at end of the financial year is comprised of:				
Cash at bank	1,223,813	-	574,011	1,402,643
Bank overdraft	-	(261,959)	-	-
Supplementary information:				
Interest income received	20,283	-	11,019	15,823
Interest expense paid	(2,353)	-	-	(5,445)
Dividends income received	4,697,288	107,453	1,210,010	4,116,373
Dividends Paid	(228,778)	48,830	18,609	105,426

^The sub-fund was launched on 19 January 2023.

^^The sub-fund was launched on 6 July 2023.

The accompanying notes are an integral part of these financial statements

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Statement of cash flows (continued)

	AMUNDI MSCI USA ESG LEADERS UCITS ETF^ 31 December 2023 USD	AMUNDI S&P 500 ESG UCITS ETF^^ 31 December 2023 USD	AMUNDI MSCI USA SRI CLIMATE NET ZERO AMBITION PAB UCITS ETF^^^ 31 December 2023 USD	AMUNDI MSCI NORTH AMERICA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^^^ 31 December 2023 USD
Cashflows from operating activities				
Increase in assets attributable to holders of redeemable participating shares	180,800,395	297,353,141	736,023,658	39,918,213
<i>Adjustment for:</i>				
Dividend income	(10,200,719)	(9,385,822)	(15,987,233)	(1,067,160)
Interest income	(55,724)	(58,503)	(21,155)	(2,435)
Interest expense	1,411	-	7,624	-
Withholding taxes	1,448,366	1,357,164	2,412,607	169,133
Change in financial assets and liabilities:				
Increase in financial assets at fair value through profit or loss	(2,745,925,971)	(3,231,758,576)	(6,042,662,148)	(394,804,195)
Increase in financial liabilities at fair value through profit or loss	104,625	614,224	153,932	-
Increase in due from brokers	(1,408,517)	(2,128,318)	(2,288,435)	(211,711)
Increase dividends payable	262,634	418,008	966,780	81,353
Increase in payables for securities purchased	-	994,185	-	-
Increase in receivables for securities sold	-	(999,485)	-	-
Increase in accrued management and administration fees payable	521,801	741,189	1,209,620	66,447
Increase in other assets	(34,199)	(1,387)	(109)	(274)
Increase in other liabilities	102,429	119,988	194,107	13,289
Dividend income received	8,139,084	6,353,679	9,638,847	546,226
Interest income received	55,724	58,503	21,155	2,435
Interest paid	(1,411)	-	(7,624)	-
Withholding tax paid	(1,448,366)	(1,357,164)	(2,412,607)	(169,133)
Net cash used in in operating activities	(2,567,638,438)	(2,937,679,174)	(5,312,750,981)	(355,457,812)

The accompanying notes are an integral part of these financial statements

AMUNDI ETF ICAV
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Statement of cash flows (continued)

	AMUNDI MSCI USA ESG LEADERS UCITS ETF [^] 31 December 2023 USD	AMUNDI S&P 500 ESG UCITS ETF ^{^^} 31 December 2023 USD	AMUNDI MSCI USA SRI CLIMATE NET ZERO AMBITION PAB UCITS ETF ^{^^^} 31 December 2023 USD	AMUNDI MSCI NORTH AMERICA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF ^{^^^} 31 December 2023 USD
Cashflows from financing activities				
Proceeds from issuance of redeemable shares	2,714,139,784	3,218,477,224	5,523,649,671	384,456,694
Redemption of redeemable shares	(136,642,193)	(267,210,765)	(218,940,063)	(28,258,304)
Increase in due from shareholders	-	(1,110,375)	-	-
Increase in due to shareholders	-	-	9,610,671	-
Net cash provided by financing activities	2,577,497,591	2,950,156,084	5,314,320,279	356,198,390
Net increase in cash and cash equivalents	9,859,153	12,476,910	1,569,298	740,578
Cash and cash equivalents at beginning of the financial year	-	-	-	-
Cash and cash equivalents at end of the financial year	9,859,153	12,476,910	1,569,298	740,578
Cash and cash equivalents at end of the financial year is comprised of:				
Cash at bank	9,859,153	12,476,910	1,569,298	740,578
Bank overdraft				-
Supplementary information:				
Interest income received	55,724	58,503	21,155	2,435
Interest expense paid	(1,411)	-	(7,624)	-
Dividends income received	8,139,084	6,353,679	9,638,847	546,226
Dividend paid	262,634	418,008	966,780	81,353

[^]The sub-fund was launched on 14 September 2023.

^{^^}The sub-fund was launched on 17 October 2023.

^{^^^}The sub-fund was launched on 9 November 2023.

The accompanying notes are an integral part of these financial statements

AMUNDI ETF ICAV
ANNUAL REPORT AND AUDITED FINANCIAL STATEMENTS
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Statement of cash flows (continued)

	AMUNDI MSCI USA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^ 31 December 2023 USD	AMUNDI S&P 500 CLIMATE NET ZERO AMBITION PAB UCITS ETF^^ 31 December 2023 USD	AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^^^ 31 December 2023 USD	AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF^^^ 31 December 2023 USD
Cashflows from operating activities				
Increase in assets attributable to holders of redeemable participating shares	106,637,605	137,728,981	51,747,338	33,601,878
<i>Adjustment for:</i>				
Dividend income	(3,313,252)	(5,060,833)	(1,183,392)	(624,793)
Interest income	(1,955)	(4,717)	-	-
Interest expense	4	-	-	-
Withholding taxes	519,466	753,781	193,993	100,083
Change in financial assets and liabilities:				
Increase in financial assets at fair value through profit or loss	(1,836,797,324)	(2,712,683,387)	(1,126,975,177)	(409,775,192)
Increase in financial liabilities at fair value through profit or loss	-	138,397	-	-
Increase in due from brokers	(315,765)	(935,747)	(265,284)	(550,599)
Increase dividends payable	414,207	433,932	163,172	94,300
Increase in payables for securities purchased	-	1,094,206	1,020	-
Increase in receivables for securities sold	-	(1,100,037)	-	-
Increase in accrued management and administration fees payable	131,125	193,707	161,712	102,870
Increase in other assets	(49,845)	(2,110)	(541,374)	(470,192)
Increase in other liabilities	50,433	67,061	18,502	11,430
Dividend income received	707,842	2,132,323	219,845	57,514
Interest income received	1,955	4,717	-	-
Interest paid	(4)	-	-	-
Withholding tax paid	(519,466)	(753,781)	(193,993)	(100,083)
Net cash used in operating activities	(1,732,534,974)	(2,577,993,507)	(1,076,653,638)	(377,552,784)

The accompanying notes are an integral part of these financial statements

AMUNDI ETF ICAV
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Statement of cash flows (continued)

	AMUNDI MSCI USA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^ 31 December 2023 USD	AMUNDI S&P 500 CLIMATE NET ZERO AMBITION PAB UCITS ETF^^ 31 December 2023 USD	AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^^^ 31 December 2023 USD	AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF^^^ 31 December 2023 USD
Cashflows from financing activities				
Proceeds from issuance of redeemable shares	1,787,574,120	2,680,106,447	1,197,466,854	942,962,350
Redemption of redeemable shares	(53,632,154)	(84,365,902)	(119,639,677)	(565,492,614)
Increase in due from shareholders	-	(6,993,520)	-	-
Increase in due to shareholders	-	1,085,865	-	-
Net cash provided by financing activities	1,733,941,966	2,589,832,890	1,077,827,177	377,469,736
Net increase/(decrease) in cash and cash equivalents	1,406,992	11,839,383	1,173,539	(83,048)
Cash and cash equivalents at beginning of the financial year	-	-	-	-
Cash and cash equivalents at end of the financial year	1,406,992	11,839,383	1,173,539	(83,048)
Cash and cash equivalents at end of the financial year is comprised of:				
Cash at bank	1,406,992	11,839,383	1,173,539	-
Bank overdraft	-	-	-	(83,048)
Supplementary information:				
Interest income received	1,955	4,717	-	-
Interest expense paid	(4)	-	-	-
Dividends income received	707,842	2,132,323	219,845	57,514
Dividend paid	414,207	433,932	163,172	94,300

^^The sub-fund was launched on 16 November 2023.

^^^The sub-fund was launched on 22 November 2023.

^^^^The sub-fund was launched on 4 December 2023.

The accompanying notes are an integral part of these financial statements

AMUNDI ETF ICAV
ANNUAL REPORT AND AUDITED FINANCIAL STATEMENTS
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Notes to the financial statements

1. The ICAV

Amundi ETF ICAV (the “ICAV”), was authorised on 14 April 2022, as an umbrella fund with segregated liability between sub-funds registered as an Irish Collective Asset-management Vehicle (“ICAV”) pursuant to the Irish Collective Asset-management Vehicles Act 2015 (as amended) (the “ICAV Act 2015”) with registration number C461194. The ICAV was authorised as an undertaking for collective investment in transferable securities pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations, 2011 (as amended), (the “UCITS Regulations”) and Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019 (the “Central Bank UCITS Regulations”) by the Central Bank on 14 April 2022.

The investment objective of a sub-fund may be to track or replicate the performance of a particular index (or indices) or strategy through (i) direct investment in some or all of the constituents of the relevant Index or strategy (assuming that those constituents are eligible assets); (ii) direct investments in eligible assets that provide indirect exposure to the relevant index or strategy (or the constituents thereof); (iii) financial derivative instruments (FDI) that provide indirect exposure to the relevant Index or the constituents thereof; (iv) other eligible access instruments, including Depositary Receipts; or (v) a combination of (i) to (iv) above.

As at 31 December 2023, the ICAV has 25 sub-funds in operation (2022: 15 sub-funds).

The ICAV appointed Amundi Ireland Limited as Management Company (the “Management Company”) and Amundi Ireland Limited appointed Amundi Asset Management (the “Investment Manager”) to act as Investment Manager for all of the sub-funds. The administration of the ICAV has been delegated to HSBC Securities Services (Ireland) DAC (the “Administrator”). The ICAV has appointed HSBC Continental Europe as the depositary (the “Depositary”) responsible for providing depositary services to the ICAV for the purposes of and in compliance with the UCITS Regulations pursuant to the Depositary Agreement.

2. Basis of presentation

The financial statements of the ICAV and its sub funds are prepared in accordance with International Financial Reporting Standards (“IFRS”), issued by the International Accounting Standards Board (“IASB”), as adopted by the European Union and the ICAV Act 2015 and the UCITS Regulations. These financial statements are prepared on a historical cost basis except for financial assets and financial liabilities at fair value through profit or loss (“FVTPL”) (including financial derivative instruments) which have been measured at fair value.

The financial statements have been prepared on the going concern basis and are based upon the 29 December 2023 Net Asset Value (the “NAV”), as this was the final business day of the year.

(i) Functional and presentation currency

The majority of each sub-fund’s investments and transactions are denominated in either Euro or US Dollar. Similarly, subscriptions and redemptions are determined based on the net asset value, and received and paid in Euro or US Dollar. The functional currency of the sub-funds, which is in each case is the Euro or US Dollar, is shown in the Statement of financial position of each sub-fund. The ICAV has also adopted these functional currencies as the presentation currency of each sub-fund.

AMUNDI ETF ICAV
ANNUAL REPORT AND AUDITED FINANCIAL STATEMENTS
For the financial year ended 31 December 2023

Notes to the financial statements (continued)

2. Basis of presentation (continued)

(ii) Translation and balances

Foreign currency transactions are translated into the functional currency using the exchange rates prevailing at the dates of the transactions. Foreign currency assets and liabilities are translated into the functional currency using the exchange rate prevailing at the Statement of financial position date. Foreign exchange gains and losses arising from translation are included in the Statement of comprehensive income.

(iii) Use of estimates and judgements

The preparation of financial statements in conformity with IFRS requires the use of certain critical accounting estimates and also requires management to exercise its judgement in the process of applying the ICAV's accounting policies.

3. Material accounting policies

The material accounting policies applied in preparation of these financial statements are set out below. These policies have been consistently applied, unless otherwise stated.

(a) Financial assets and liabilities at fair value through profit and loss

(i) Classification

In accordance with IFRS 9, the ICAV classifies its financial assets and financial liabilities at initial recognition into the categories of financial assets and financial liabilities discussed below.

In applying that classification, a financial asset or financial liability is considered to be held for trading if:

- It is acquired or incurred principally for the purpose of selling or repurchasing in the near term, or
- On initial recognition, it is part of a portfolio of identified financial instruments that are managed together and for which, there is evidence of a recent actual pattern of short-term profit-taking, or
- It is a derivative (except for a derivative that is a financial guarantee contract or a designated and effective hedging instrument).

(ii) Recognition and initial measurement

Purchases and sales of financial instruments are accounted for at trade date. Financial instruments categorised at fair value through profit or loss are measured initially at cost, with transaction costs for such instruments being recognised directly in the Statement of comprehensive income.

The ICAV recognises financial assets and financial liabilities on the date it commits to purchase the instruments. From this date any gains and losses arising from changes in the fair value of the assets or liabilities are recognised.

AMUNDI ETF ICAV
ANNUAL REPORT AND AUDITED FINANCIAL STATEMENTS
For the financial year ended 31 December 2023

Notes to the financial statements (continued)

3. Material accounting policies (continued)

(a) Financial assets and liabilities at fair value through profit and loss (continued)

(iii) Subsequent measurement

Subsequent to initial recognition, all instruments classified at fair value through profit or loss are measured at fair value with changes in the fair value recognised in the Statement of comprehensive income.

Financial instruments are priced as follows: warrants, equities, bonds and investment funds are priced at last traded price (or if the last traded price is not available, at the mid-market price) that is most representative of fair value while futures and options are priced at settlement.

(iv) Impairment of financial assets

Financial assets that are stated at amortised cost are reviewed at each reporting date to determine whether there is objective evidence of impairment, mainly by introducing a forward looking expected loss impairment model. If any such indication exists, an impairment loss is recognised in the Statement of comprehensive income as the difference between the asset's carrying amount and the present value of estimated future cash flows discounted at the financial asset's original effective interest rate. If in a subsequent period the amount of an impairment loss recognised on a financial asset carried at amortised cost decreases and the decrease can be linked objectively to an event occurring after the write-down, the write-down is reversed through the Statement of comprehensive income.

(v) Fair value measurement principles

The fair value of financial instruments is based on their quoted market prices at the Statement of financial position date without any deduction for estimated future selling costs. Financial assets are priced in line with IFRS 13 'Fair Value Measurement' which allows the use of the traded price that is most representative of fair value rather than only using current bid prices for financial assets and asking prices for financial liabilities.

(vi) Derecognition

The ICAV derecognises a financial asset when the contractual rights to the cash flows from the financial asset expire or it transfers the financial asset, and the transfer qualifies for derecognition in accordance with IFRS 9. The ICAV derecognises a financial liability when the obligation specified in the contract is discharged, cancelled or expires.

(vii) Offsetting

Financial assets and financial liabilities are offset and the net amount presented in the Statement of financial position when, and only when, the ICAV has legally enforceable right to offset the amounts and intends either to settle them on a net basis or to realise the assets and settle the liability simultaneously. Income and expense are presented on a net basis for gains or losses from financial instruments at fair value through profit or loss.

AMUNDI ETF ICAV
ANNUAL REPORT AND AUDITED FINANCIAL STATEMENTS
For the financial year ended 31 December 2023

Notes to the financial statements (continued)

3. Material accounting policies (continued)

(a) Financial assets and liabilities at fair value through profit and loss (continued)

(viii) Specific instruments

Futures contracts

Futures contracts are commitments either to purchase or sell a designated financial instrument, currency, commodity or an index at a specified future date for a specified price and may be settled in cash or another financial asset. Futures are standardised exchange traded contracts. Initial margin requirements for futures are met in cash or other instruments, and changes in the future contract values are settled daily. Futures are measured initially at fair value on the date on which the derivative contract is entered into and subsequently remeasured at fair value. Futures contracts have little credit risk because the counterparties are futures exchanges. Any changes in fair value are recognised in the Statement of comprehensive income.

Warrants

A warrant is a financial instrument which is usually issued along with a bond or preferred stock, entitling the holder to buy a specific amount of securities at a specific price, usually above the current market price at the time of issuance, for a specified or unspecified period. The listed warrants are traded on recognised exchanges and all warrants are valued at fair value. Realised and change in unrealised gains and losses are recorded in the Statement of comprehensive income.

Forward contracts

Forward contracts are contractual agreements to buy or sell a specified financial instrument at a specific price and date in the future. Forwards are customised contracts transacted in the OTC market. The ICAV may enter into forward contracts to manage the currency risk arising from the ICAV's investment or anticipated investment in investments denominated in foreign currencies. Forward contracts may be used for hedging and currency management of both local and foreign currencies.

(b) Transaction costs

Transaction costs are incremental costs that are directly attributable to the acquisition, issue or disposal of a financial asset or liability. An incremental cost is one that would not have occurred if the entity had not acquired, issued or disposed of the financial instrument. Transaction costs, if any, are expensed to the Statement of comprehensive income as they are incurred. Transaction costs incurred during the financial year by each sub-fund are detailed in Note 4(f).

(c) Income

Dividends are recognised as income on the dates that securities are first quoted "ex-dividend" to the extent information thereon is reasonably available to the sub-funds. Deposit interest is recognised as income on an accruals basis.

(d) Distributions to redeemable participating shareholders

Distributions to holders of redeemable participating shares are recorded in the Statement of comprehensive income as finance costs when declared (i.e. the decision has been through the final required approval stage and cannot be reversed).

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Notes to the financial statements (continued)

3. Material accounting policies (continued)

(e) Expenses

Expenses are recognised in the Statement of comprehensive income on an accruals basis and as the related services are performed.

(f) NAV per share

The NAV per share of each class of share is calculated by dividing the NAV attributable to that class by the number of shares in issue for that class.

(g) Net assets attributable to holders of redeemable participating shares

Redeemable participating shares are redeemable at the shareholder's option and are classified as financial liabilities. The redeemable participating shares can be redeemed at any time for cash equal to a proportionate share of the ICAV's net asset value. The participating shares are carried at the redemption amount that is payable at the Statement of financial position date if the shareholders exercised their right to put the share back to the ICAV.

(h) Cash and cash equivalents

Cash and cash equivalents include cash at bank, bank overdrafts and short-term, highly liquid investments readily convertible to known amounts of cash and which are subject to insignificant risk of changes in value. As at 31 December 2023, cash balances are held with HSBC Bank Plc. Amundi MSCI World Climate Net Zero Ambition PAB UCITS ETF sub-fund held an overdraft balance of USD 83,048 as at 31 December 2023 (2022: Amundi US Tech 100 Equal Weight UCITS ETF held an overdraft balance of USD 261,959).

(i) Due to/from brokers

Amounts due to/from brokers relates to margin cash and cash collateral which is held by or due to brokers for open futures contracts and represents the exchange traded futures contracts' margin deposits held with brokers. This amount is the minimum deemed by the brokers and counterparties for collateral requirements and is restricted and reported separately to the unrestricted cash on the sub-funds' Statement of financial position.

Broker cash balances (restricted cash) held with Societe Generale SA (2022: Societe Generale SA) at 31 December 2023 amounted to EUR 10,122,970 (2022: EUR 769,000). None of these balances are available for withdrawal. Broker cash balances relate to balances due to/from brokers with respect to open futures contracts.

(j) Receivable/payable for investments sold/purchased

Payables for securities purchased and receivables for securities sold represent purchases and sales that have been contracted for but not yet delivered by the end of the financial year. These accounts are measured at amortised cost and presented in the Statement of financial position as part of other assets and other liabilities.

(k) Capital gains tax

Realised gains on disposals of assets of the ICAV may be subject to capital gains tax imposed by an assets' country of origin. Tax on such realised gains is recognised as a tax expense in the Statement of comprehensive income.

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Notes to the financial statements (continued)

3. Material accounting policies (continued)

(l) Equalisation

Equalisation is operated in connection with the issue and redemption of shares. It represents the income element included in the price for the issue and redemption of shares. Equalisation arrangements are intended to ensure that the income per share is not affected by changes in the number of shares in issue during the financial year.

The buying/selling price of each share contains an amount called equalisation. This is equivalent to the net income less expenses accrued in the ICAV at the time of purchase/sale. For distributing sub-funds, equalisation attributable to subscriptions in the sub-funds form part of the distributions to those shareholders who subscribed to the sub-funds during the distribution year. The equalisation element of the distributions is not reported to shareholders separately from the net income distributed.

(m) Taxation

Under current law and practice, the ICAV qualifies as an investment undertaking as defined in Section 739B of the Taxes Consolidation Act, 1997, as amended. On that basis it is not chargeable to Irish tax on its income or capital gains.

However, Irish tax may arise on the happening of a "chargeable event" in the ICAV. A chargeable event includes any distribution payments to shareholders or any encashment, redemption, cancellation or transfer of shares, and the holding of shares at the end of each eight-year year beginning with the acquisition of the shares.

No Irish Tax will arise on the ICAV in respect of chargeable events in respect of:

- A shareholder who is neither Irish resident nor ordinarily resident in Ireland for tax purposes, at the time of the chargeable event, provided that appropriate valid declarations in accordance with the provisions of the Taxes Consolidation Act, 1997, as amended, are held by the ICAV.
- Certain exempted Irish resident shareholders who have provided the ICAV with the necessary signed statutory declarations.

Dividends and capital gains (if any) received on investments made by the ICAV may be subject to taxes imposed by the country from which the investment income or capital gains are received and such taxes may not be recoverable by the ICAV or its shareholders.

Only Amundi MSCI ACWI SRI PAB UCITS ETF (2022: MSCI ACWI SRI PAB UCITS ETF) sub-fund had Brazilian and Indian capital gains tax exposure in the financial year ended 31 December 2023.

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Notes to the financial statements (continued)

3. Material accounting policies (continued)

(m) Taxation (continued)

In December 2021, the Organisation for Economic Co-operation and Development (OECD) released the Pillar Two model rules (the Global Anti-Base Erosion Proposal, or 'GloBE') to reform international corporate taxation. Large multinational enterprises within the scope of the rules are required to calculate their GloBE effective tax rate for each jurisdiction where they operate. They will be liable to pay a top-up tax for the difference between their GloBE effective tax rate per jurisdiction and the 15% minimum rate.

The Manager has performed an analysis and based on that assessment the ICAV is excluded from the Pillar II process.

(n) New standards, amendments and interpretations effective from 1 January 2023

New or amended standards	Impact on financial statements
Classification of Liabilities as Current or Non-Current – Amendments to IAS 1	The application of the Amendment resulted in no significant changes to the ICAV's financial statements.
IFRS 17 Insurance Contracts and amendments to IFRS 17 Insurance Contracts	The application of the Amendment resulted in no significant changes to the ICAV's financial statements.
Disclosure of Accounting Policies – Amendments to IAS 1 and IFRS practice statement 2	The application of the Amendment resulted in no significant changes to the ICAV's financial statements.
Definition of Accounting Estimates – Amendments to IAS 8	The application of the Amendment resulted in no significant changes to the ICAV's financial statements.
Deferred Tax related to Assets and Liabilities arising from a Single Transaction – Amendments to IAS 12	The application of the Amendment resulted in no significant changes to the ICAV's financial statements.

(o) New standards, amendments and interpretations effective for future reporting financial years that have not been early adopted.

The following amended standards and interpretations are not expected to have a significant impact on the ICAV's financial statements:

- Non-current Liabilities with Covenants – Amendments to IAS 1 - effective 1 January 2024;
- Lease Liability in a Sale and Leaseback – Amendments to IFRS 16 - Amendments to IAS 1 - effective 1 January 2024;
- Sale or Contribution of Assets between an Investor and its Associate or Joint Venture Amendments to IFRS 10 and IAS 28 - no effective date yet;

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Notes to the financial statements (continued)

4. Fees and expenses

The ICAV has a fee structure where, in respect of each of the sub-funds, all of the fees and expenses (except for taxes on sub-funds, brokerage and bank charges on business transactions, costs of liquidation or winding up the ICAV or terminating any sub-fund; operational costs and fees associated with efficient portfolio management that are paid separately out of the assets of the relevant sub-funds) are paid as one single fee. This is referred to as the “Total Expense Ratio” or “TER” in the Prospectus and is being disclosed in these financial statements as the “Management fee”.

(a) Management fee

The Management Company is entitled to a management fee paid out of the assets of each sub-fund/share class, accrued on a daily basis at a rate ranging from 0.04% to 0.10% and paid quarterly in arrears. The Management Company will pay out of its management fee, the fees of the Investment Manager and such other service providers as may be determined by the Management Company from time to time, including distributor and sub-distributors. The Management Company may from time to time, at its sole discretion and out of its own resources, decide to rebate to shareholders part or all of its management fee.

The Management Company is also entitled to an administration fee paid out of the assets of each sub-fund/share class, accrued on a daily basis at a rate ranging from 0.03% to 0.10% and paid monthly in arrears. The Management Company will pay out of the administration fee, the following charges and expenses of the ICAV:

- fees of the Depositary, Administrator and the ICAV's secretary;
- government, regulatory, registration, listing, local agents and 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, KIIDs and notices to shareholders;
- all fees and expenses incurred in connection with the payment of redemption proceeds and dividends and with the convening and holding of shareholders' meetings;
- any costs related to the information to shareholders including costs related to the publication of prices of shares in the financial press and the production of information material;
- all other costs associated with operation and distribution, including expenses incurred by the Management Company, Investment Manager, Depositary, Administrator and all service providers in the course of discharging their responsibilities to the ICAV;
- fees of professional services firms, including the auditors, the ICAV's secretary and legal advisers; and
- director fees and expenses to be paid to independent board members for their services on the board of the ICAV.

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Notes to the financial statements (continued)

4. Fees and expenses (continued)

(a) Management fee (continued)

The management fee percentages and administration fee percentages, paid to the Management Company, for each class of shares per annum of the Net Asset Value are as follows.

Share Class	Management fee %		Administration fee %	
	2023	2022	2023	2022
Amundi S&P 500 Equal Weight ESG Leaders UCITS ETF USD (ACC)	0.08	0.08	0.10	0.10
Amundi MSCI World UCITS ETF USD (DIST)	0.08	0.08	0.10	0.10
AMUNDI MSCI ACWI SRI PAB UCITS ETF USD(ACC)	0.10	0.10	0.10	0.10
Amundi S&P Global Communication Services ESG UCITS ETF EUR (ACC)	0.08	0.08	0.10	0.10
Amundi S&P Global Communication Services ESG UCITS ETF EUR (DIST)	0.08	0.08	0.10	0.10
Amundi S&P Global Consumer Discretionary ESG UCITS ETF EUR (ACC)	0.08	0.08	0.10	0.10
Amundi S&P Global Consumer Discretionary ESG UCITS ETF EUR (DIST)	0.08	0.08	0.10	0.10
Amundi S&P Global Consumer Staples ESG UCITS ETF EUR (ACC)	0.08	0.08	0.10	0.10
Amundi S&P Global Consumer Staples ESG UCITS ETF EUR (DIST)	0.08	0.08	0.10	0.10
Amundi S&P Global Energy Carbon Reduced UCITS ETF EUR (ACC)	0.08	0.08	0.10	0.10
Amundi S&P Global Energy Carbon Reduced UCITS ETF EUR (DIST)	0.08	0.08	0.10	0.10
Amundi S&P Global Financials ESG UCITS ETF EUR (ACC)	0.08	0.08	0.10	0.10
Amundi S&P Global Financials ESG UCITS ETF EUR (DIST)	0.08	0.08	0.10	0.10
Amundi S&P Global Health Care ESG UCITS ETF EUR (ACC)	0.08	0.08	0.10	0.10
Amundi S&P Global Health Care ESG UCITS ETF EUR (DIST)	0.08	0.08	0.10	0.10
Amundi S&P Global Industrials ESG UCITS ETF EUR (ACC)	0.08	0.08	0.10	0.10
Amundi S&P Global Industrials ESG UCITS ETF EUR (DIST)	0.08	0.08	0.10	0.10
Amundi S&P Global Information Technology ESG UCITS ETF EUR (ACC)	0.08	0.08	0.10	0.10
Amundi S&P Global Information Technology ESG UCITS ETF EUR (DIST)	0.08	0.08	0.10	0.10
Amundi S&P Global Materials ESG UCITS ETF EUR (ACC)	0.08	0.08	0.10	0.10
Amundi S&P Global Materials ESG UCITS ETF EUR (DIST)	0.08	0.08	0.10	0.10
Amundi S&P Global Utilities ESG UCITS ETF EUR (ACC)	0.08	0.08	0.10	0.10

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Notes to the financial statements (continued)

4. Fees and expenses (continued)

(a) Management fee (continued)

Share Class	Management fee %		Administration fee %	
	2023	2022	2023	2022
Amundi S&P Global Utilities ESG UCITS ETF EUR (DIST)	0.08	0.08	0.10	0.10
Amundi MSCI USA ESG Leaders Extra UCITS ETF USD (ACC)	0.05	0.05	0.05	0.10
Amundi US Tech 100 Equal Weight UCITS ETF USD (DIST)	0.04	0.04	0.03	0.03
Amundi S&P Small Cap 600 ESG UCITS ETF USD (DIST)	0.25	N/A	0.10	N/A
Amundi S&P 500 Equal Weight ESG Leaders UCITS ETF EUR Hedged (ACC)	0.10	N/A	0.10	N/A
Amundi MSCI World ESG Leaders UCITS ETF USD (ACC)	0.08	N/A	0.10	N/A
Amundi MSCI USA ESG Leaders UCITS ETF USD (ACC)	0.05	N/A	0.10	N/A
Amundi MSCI USA ESG Leaders UCITS ETF EUR Hedged (ACC)	0.07	N/A	0.10	N/A
Amundi S&P 500 ESG UCITS ETF EUR (ACC)	0.05	N/A	0.10	N/A
Amundi S&P 500 ESG UCITS ETF EUR Hedged (ACC)	0.18	N/A	0.10	N/A
Amundi MSCI USA SRI Climate Net Zero Ambition PAB UCITS ETF EUR (ACC)	0.08	N/A	0.10	N/A
Amundi MSCI USA SRI Climate Net Zero Ambition PAB UCITS ETF EUR Hedged (ACC)	0.10	N/A	0.10	N/A
Amundi MSCI North America ESG Climate Net Zero Ambition CTB UCITS ETF EUR (ACC)	0.05	N/A	0.10	N/A
Amundi MSCI North America ESG Climate Net Zero Ambition CTB UCITS ETF EUR (DIST)	0.05	N/A	0.10	N/A
Amundi MSCI USA ESG Climate Net Zero Ambition CTB UCITS ETF EUR (ACC)	0.03	N/A	0.06	N/A
Amundi MSCI USA ESG Climate Net Zero Ambition CTB UCITS ETF EUR (DIST)	0.03	N/A	0.06	N/A
Amundi MSCI USA ESG Leaders Extra UCITS ETF USD (DIST)	0.05	N/A	0.10	N/A
Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF EUR Hedged (ACC)	0.15	N/A	0.10	N/A
Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF USD (ACC)	0.04	N/A	0.06	N/A
Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF USD (DIST)	0.04	N/A	0.06	N/A
Amundi MSCI World Climate Net Zero Ambition PAB UCITS ETF USD (ACC)	0.15	N/A	0.10	N/A
Amundi MSCI World ESG Climate Net Zero Ambition CTB UCITS ETF EUR (ACC)	0.15	N/A	0.10	N/A
Amundi MSCI World ESG Climate Net Zero Ambition CTB UCITS ETF EUR (DIST)	0.10	N/A	0.10	N/A

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Notes to the financial statements (continued)

4. Fees and expenses (continued)

(a) Management fee (continued)

The fees paid to the Management Company for the financial year amounted to EUR 8,044,605 (2022: EUR 513,554) of which EUR 4,360,901 (2022: EUR 184,198) was payable at the financial year end. There are no management fee rebates during the financial year for any of the sub-funds.

Fees paid to the administrator for the financial year amounted to EUR 65,416 of which EUR 49,733 was payable at the financial year end. Fees paid to the Depositary for the financial year amounted to EUR 393,124 of which EUR 141,977 was payable at the financial year end. For the first 12 months after authorisation these fees were waived as per the fee agreement. Hence, there are no fees for 2022. These fees were paid out of the administration fee paid to the Management Company.

(b) Directors' fee

Unless and until otherwise determined from time to time by the ICAV in a general meeting, the ordinary remuneration of each Director shall be determined from time to time by resolution of the Directors. Any Director who holds any executive office (including for this purpose the office of chairman or deputy chairman), or who otherwise performs services which in the opinion of the Directors are outside the scope of the ordinary duties of a Director, may be paid such extra remuneration by way of salary, commission or otherwise as the Directors may determine. The Directors may be paid all travelling, hotel and other out-of-pocket expenses properly incurred by them in connection with their attendance at meetings of the Directors or general meetings or separate meetings of the holders of any class of the ICAV or otherwise in connection with the discharge of their duties.

The Directors' fees which are paid out of the Administration fee for the financial year ended 31 December 2023 amounted to EUR 40,000 (2022: EUR 28,513).

(c) Auditor's fee

Fees for the statutory auditors, PwC, in respect of the financial year ended 31 December 2023, relate entirely to the audit of the financial statements of the ICAV. Auditors' fees for the financial year end amounted to EUR 135,375 (2022: EUR 86,100) excluding VAT. All payments for the statutory auditor are met from the Administration fee detailed above and levied by the Management Company.

There was another assurance service for EUR 3,500 (pre VAT) that was rendered during the financial year (2022: Nil). There were no other non-audit services provided by the statutory auditor during the financial year.

(d) Setup costs

The cost of establishing the ICAV and the initial sub-funds and the expenses of the initial offer of shares in the sub-funds, the preparation and printing of the initial prospectus, marketing costs and the fees of all professionals relating to it will be borne by the Management Company.

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Notes to the financial statements (continued)

4. Fees and expenses (continued)

(e) Transaction costs

The table below provides an analysis of the total transaction costs on the purchase and sale of transferable securities such as equities and derivative instruments for each of the ICAV's sub-funds.

Sub-Funds	31 December 2023	31 December 2022
Amundi S&P 500 Equal Weight ESG Leaders UCITS ETF	USD 140,485	USD 61,500
Amundi MSCI World UCITS ETF	USD 74,211	USD 5,403
Amundi MSCI ACWI SRI PAB UCITS ETF	USD 32,814	USD 9,326
Amundi S&P Global Communication Services ESG UCITS ETF	EUR 27,314	EUR 31,625
Amundi S&P Global Consumer Discretionary ESG UCITS ETF	EUR 62,319	EUR 50,025
Amundi S&P Global Consumer Staples ESG UCITS ETF	EUR 155,063	EUR 46,777
Amundi S&P Global Energy Carbon Reduced UCITS ETF	EUR 368,659	EUR 30,572
Amundi S&P Global Financials ESG UCITS ETF	EUR 23,885	EUR 29,358
Amundi S&P Global Health Care ESG UCITS ETF	EUR 20,712	EUR 32,282
Amundi S&P Global Industrials ESG UCITS ETF	EUR 41,184	EUR 73,285
Amundi S&P Global Information Technology ESG UCITS ETF	EUR 12,818	EUR 27,448
Amundi S&P Global Materials ESG UCITS ETF	EUR 89,351	EUR 13,641
Amundi S&P Global Utilities ESG UCITS ETF	EUR 61,080	EUR 35,296
Amundi MSCI USA ESG Leaders Extra UCITS ETF	USD 55,502	USD 28,385
Amundi US Tech 100 Equal Weight UCITS ETF	USD 39,580	USD 2,452
Amundi S&P Small Cap 600 ESG UCITS ETF [^]	USD 3,410	-
Amundi MSCI World ESG Leaders UCITS ETF ^{^^}	USD 225,367	-
Amundi MSCI USA ESG Leaders UCITS ETF ^{^^^}	USD 69,492	-
Amundi S&P 500 ESG UCITS ETF ^{^^^^}	USD 83,494	-
Amundi MSCI USA SRI Climate Net Zero Ambition PAB UCITS ETF ^{^^^^^}	USD 29,528	-
Amundi MSCI North America ESG Climate Net Zero Ambition CTB UCITS ETF ^{^^^^^^}	USD 3,472	-
Amundi MSCI USA ESG Climate Net Zero Ambition CTB UCITS ETF ^{^^^^^^^}	USD 22,556	-
Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF ^{^^^^^^^^}	USD 14,800	-
Amundi MSCI World ESG Climate Net Zero Ambition CTB UCITS ETF ^{^^^^^^^^^}	USD 173,509	-
Amundi MSCI World Climate Net Zero Ambition PAB UCITS ETF ^{^^^^^^^^^^}	USD 187,050	-

[^]The sub-fund was launched on 19 January 2023.

^{^^}The sub-fund was launched on 6 July 2023.

^{^^^}The sub-fund was launched on 14 September 2023.

^{^^^^}The sub-fund was launched on 17 October 2023.

^{^^^^^}The sub-fund was launched on 9 November 2023.

^{^^^^^^}The sub-fund was launched on 16 November 2023.

^{^^^^^^^}The sub-fund was launched on 22 November 2023.

^{^^^^^^^^}The sub-fund was launched on 4 December 2023.

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Notes to the financial statements (continued)

5. Risks associated with financial instruments

(a) Market risk

The ICAV's investment activities expose it to a variety of financial risks: market risk (including price risk, currency risk and interest rate risk), credit risk and liquidity risk. The ICAV's overall risk management process focuses on the unpredictability of financial markets and seeks to mitigate potential adverse effects on the ICAV's financial performance.

Market risk arises mainly from uncertainty about future values of financial instruments influenced by currency, interest rate and price movements. It represents the potential loss each sub-fund may suffer through holding market positions in the face of market movements. The sub-funds are exposed to market risk by virtue of their investments in equities and derivatives.

A key metric used by ICAV to measure market risk is Value-at-Risk ("VaR") which encompasses currency, interest rate and price risk. VaR is a statistical risk measure that estimates the potential portfolio loss from adverse market movements in an ordinary market environment. VaR analysis reflects the interdependencies between risk variables, unlike a traditional sensitivity analysis.

The VaR calculations are based on a parametric model with a confidence level of 95%, a holding year of one day and a historical observation year of not less than one year (250 days). A VaR number is defined at a specified probability and a specified time horizon. A 95% one day VaR means that the expectation is that 95% of the time over a one-day year each Fund will lose no more than this number in percentage terms. Therefore, higher VaR numbers indicate higher risk.

The table below shows the one day VaR values for each sub-fund, as at 31 December 2023 and 31 December 2022.

Sub-Funds	Launch date	95% daily VaR 31 December 2023	95% daily VaR 31 December 2022
Amundi S&P 500 Equal Weight ESG Leaders UCITS ETF	24 May 2022	2.84%	N/A*
Amundi MSCI World UCITS ETF	9 June 2022	2.63%	N/A*
Amundi MSCI ACWI SRI PAB UCITS ETF	21 July 2022	3.25%	N/A*
Amundi S&P Global Communication Services ESG UCITS ETF	20 September 2022	3.89%	N/A*
Amundi S&P Global Consumer Discretionary ESG UCITS ETF	20 September 2022	4.18%	N/A*
Amundi S&P Global Consumer Staples ESG UCITS ETF	20 September 2022	2.34%	N/A*
Amundi S&P Global Energy Carbon Reduced UCITS ETF	20 September 2022	4.47%	N/A*
Amundi S&P Global Financials ESG UCITS ETF	20 September 2022	3.53%	N/A*
Amundi S&P Global Health Care ESG UCITS ETF	20 September 2022	3.32%	N/A*
Amundi S&P Global Industrials ESG UCITS ETF	20 September 2022	3.44%	N/A*

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Notes to the financial statements (continued)

5. Risks associated with financial instruments (continued)

(a) Market risk (continued)

Sub-Funds	Launch date	95% daily VaR 31 December 2023	95% daily VaR 31 December 2022
Amundi S&P Global Information Technology ESG UCITS ETF	20 September 2022	3.63%	N/A*
Amundi S&P Global Materials ESG UCITS ETF	20 September 2022	3.53%	N/A*
Amundi S&P Global Utilities ESG UCITS ETF	20 September 2022	2.61%	N/A*
Amundi MSCI USA ESG Leaders Extra UCITS ETF	3 November 2022	2.79%	N/A*
Amundi US Tech 100 Equal Weight UCITS ETF	10 November 2022	3.10%	N/A*
Amundi S&P Small Cap 600 ESG UCITS ETF	19 January 2023	N/A*	N/A*
Amundi MSCI World ESG Leaders UCITS ETF	6 July 2023	N/A*	N/A*
Amundi MSCI USA ESG Leaders UCITS ET	14 September 2023	N/A*	N/A*
Amundi S&P 500 ESG UCITS ETF	17 October 2023	N/A*	N/A*
Amundi MSCI USA SRI Climate Net Zero Ambition PAB UCITS ETF	9 November 2023	N/A*	N/A*
Amundi MSCI North America ESG Climate Net Zero Ambition CTB UCITS ETF	9 November 2023	N/A*	N/A*
Amundi MSCI USA ESG Climate Net Zero Ambition CTB UCITS ETF	16 November 2023	N/A*	N/A*
Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF	22 November 2023	N/A*	N/A*
Amundi MSCI World ESG Climate Net Zero Ambition CTB UCITS ETF	4 December 2023	N/A*	N/A*
Amundi MSCI World Climate Net Zero Ambition PAB UCITS ETF	4 December 2023	N/A*	N/A*

*For periods of less than one-year history no ex post VaR is provided as the calculation requires a historical observation period of not less than one year (250 days).

(i) Interest rate risk

The majority of the ICAV's financial assets and liabilities are non-interest bearing. Interest bearing financial assets and liabilities include cash at bank which matures or reprices in the short-term, no longer than 3 months.

As a result, the ICAV is subject to limited exposure to fair value interest rate risk due to fluctuations in the prevailing levels of market interest rates.

(ii) Currency risk

Foreign exchange risk is the risk that the value of a financial instrument fluctuates as a result of changes in foreign exchange rates.

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Notes to the financial statements (continued)

5. Risks associated with financial instruments (continued)

(a) Market risk (continued)

(ii) Currency risk (continued)

The ICAV is exposed to foreign exchange risk primarily from its assets and liabilities that derive their revenues and/or incur expenses in currencies other than the functional currency. Amundi US Tech 100 Equal Weight UCITS ETF sub-fund has all assets and liabilities in USD currency and therefore there is no exposure to currency risk as at 31 December 2023 (2022: Amundi S&P 500 Equal Weight ESG Leaders UCITS ETF, Amundi US Tech 100 Equal Weight UCITS ETF and Amundi MSCI USA ESG Leaders Extra UCITS ETF sub-funds).

The following sets out the total exposure of the other sub-funds' foreign currency risk as at 31 December 2023 and 31 December 2022. The sub-funds sensitivity to changes in foreign exchange rates is included in the value at risk amounts included above.

Amundi S&P 500 Equal Weight ESG Leaders UCITS ETF

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December 2023 USD	31 December 2022 USD	31 December 2023 USD	31 December 2022 USD
Assets				
EUR	195,348	-	-	
Total	195,348	-	-	-

There are no financial liabilities in other currencies as at 31 December 2023 and 2022.

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Notes to the financial statements (continued)

5. Risks associated with financial instruments (continued)

(a) Market risk (continued)

(ii) Currency risk (continued)

Amundi MSCI World UCITS ETF

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December 2023 USD	31 December 2022 USD	31 December 2023 USD	31 December 2022 USD
Assets				
AUD	45,160	1,822	3,677,148	264,885
CAD	3,844	2,041	5,822,055	402,353
CHF	2,319	896	4,911,692	338,990
DKK	4,334	1,306	1,647,161	101,585
EUR	9,328	2,794	16,181,431	1,061,650
GBP	128,685	1,077	7,133,265	500,947
HKD	397	1,917	903,161	98,678
ILS	1,301	322	170,492	13,138
JPY	31,454	1,693	10,976,053	727,603
NOK	3,791	211	349,034	26,858
NZD	297	54	113,809	8,272
SEK	422	548	1,733,004	114,054
SGD	4,683	1,557	537,520	42,227
Total	236,015	16,238	54,155,825	3,701,240
Liabilities				
AUD	-	-	(1,146)	(127)
CAD	-	-	(4,005)	(254)
EUR	-	-	(4)	(168)
GBP	-	-	(141)	(13)
JPY	-	-	(2,265)	(184)
Total	-	-	(7,561)	(746)

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Notes to the financial statements (continued)

5. Risks associated with financial instruments (continued)

(a) Market risk (continued)

(ii) Currency risk (continued)

Amundi MSCI ACWI SRI PAB UCITS ETF

Local Currency	Monetary items 31 December 2023 USD	Monetary items 31 December 2022 USD	Non-monetary items 31 December 2023 USD	Non-monetary items 31 December 2022 USD
Assets				
AUD	4,610	973	1,462,785	245,850
AED	-	-	173,018	38,954
BRL	791	27	372,235	79,384
CAD	1,555	1,228	3,022,275	414,662
CHF	2,187	867	1,334,678	301,262
CLP	130	-	13,987	12,320
CNY	-	-	239,599	19,379
COP	-	-	55,824	27,386
CZK	171	294	-	-
DKK	1,914	896	2,257,760	277,871
EUR	879	329	7,084,192	1,004,683
GBP	3,918	4,847	1,589,869	272,792
HKD	2,124	3,405	2,020,760	342,069
HUF	473	-	38,312	-
IDR	-	-	165,921	14,508
ILS	539	911	-	10,707
INR	-	-	1,076,382	106,149
JPY	6,475	2,261	4,602,146	587,947
KRW	-	-	542,042	106,231
MXN	4,441	887	476,334	35,563
MYR	1	-	183,301	36,037
NOK	923	24	288,740	41,835
NZD	125	738	156,033	12,917
PLN	260	-	32,730	-
PHP	-	-	82,287	11,658
QAR	-	-	121,237	20,962
SAR	-	-	-	5,283
SEK	712	426	242,562	42,541
SGD	832	524	457,385	47,521
THB	-	-	482,634	69,686
TRY	4,490	-	25,014	-
TWD	51,929	6,766	2,608,023	391,951
ZAR	46,663	547	567,310	110,636
Total	136,142	25,950	31,775,375	4,688,744

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Notes to the financial statements (continued)

5. Risks associated with financial instruments (continued)

(a) Market risk (continued)

(ii) Currency risk (continued)

Amundi MSCI ACWI SRI PAB UCITS ETF (continued)

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December 2023 USD	31 December 2022 USD	31 December 2023 USD	31 December 2022 USD
Liabilities				
AUD	-	-	(4,424)	(627)
AED	-	-	-	-
BRL	-	-	(4,394)	(41,712)
CAD	-	-	(1,962)	(224)
COP	-	-	-	(11,067)
EUR	-	-	-	-
GBP	-	-	-	(52)
HKD	-	-	-	-
IDR	-	-	(122)	-
INR	-	-	(9,258)	-
JPY	-	-	(403)	(91)
KRW	-	-	(1,821)	(570)
MYR	-	-	-	-
NOK	-	-	-	-
THB	-	-	(94)	-
TWD	-	-	(2,381)	(376)
Total	-	-	(24,859)	(54,719)

Amundi S&P Global Communication Services ESG UCITS ETF

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December 2023 EUR	31 December 2022 EUR	31 December 2023 EUR	31 December 2022 EUR
Assets				
AUD	1,524	1,490	1,086,519	766,206
CAD	12,055	2,858	2,246,172	2,043,503
CHF	7,822	2,063	1,338,842	1,071,770
GBP	12,245	1,309	4,329,968	3,439,020
JPY	16,724	5,437	8,349,854	9,693,915

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Notes to the financial statements (continued)

5. Risks associated with financial instruments (continued)

(a) Market risk (continued)

(ii) Currency risk (continued)

Amundi S&P Global Communication Services ESG UCITS ETF (continued)

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December 2023 EUR	31 December 2022 EUR	31 December 2023 EUR	31 December 2022 EUR
Assets				
NOK	15,382	1,682	575,819	372,053
NZD	1,856	2,359	40,548	18,796
SEK	1,137	2,534	604,691	573,897
USD	73,244	26,114	77,647,767	50,969,243
Total	141,989	45,846	96,220,180	68,948,403
Liabilities				
CAD	-	-	(9,882)	(6,042)
JPY	-	-	(805)	(1,131)
USD	-	-	(4,734)	(869)
Total	-	-	(15,421)	(8,042)

Amundi S&P Global Consumer Discretionary ESG UCITS ETF

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December 2023 EUR	31 December 2022 EUR	31 December 2023 EUR	31 December 2022 EUR
Assets				
AUD	6,320	2,343	2,087,248	1,086,483
CAD	6,272	1,809	1,755,961	984,954
CHF	2,016	-	158,584	-
GBP	5,220	3,029	4,439,701	2,160,314
HKD	5,059	2,422	542,699	348,007
JPY	23,250	3,687	23,619,883	10,328,382
SEK	5,736	2,263	539,298	207,296
SGD	3,756	1,740	131,559	62,315
USD	26,765	68,827	125,881,365	53,314,876
Total	84,394	86,120	159,156,298	68,492,627

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Notes to the financial statements (continued)

5. Risks associated with financial instruments (continued)

(a) Market risk (continued)

(ii) Currency risk (continued)

Amundi S&P Global Consumer Discretionary ESG UCITS ETF (continued)

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December 2023 EUR	31 December 2022 EUR	31 December 2023 EUR	31 December 2022 EUR
Liabilities				
CAD	-	-	(24)	(19)
JPY	-	-	(2,847)	(1,095)
USD	-	-	(5,616)	(12,500)
Total	-	-	(8,487)	(13,614)

Amundi S&P Global Consumer Staples ESG UCITS ETF

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December 2023 EUR	31 December 2022 EUR	31 December 2023 EUR	31 December 2022 EUR
Assets				
AUD	7,344	1,617	1,815,579	550,910
CAD	16,689	685	1,301,878	174,610
CHF	5,723	2,340	16,888,926	3,774,652
DKK	5,430	-	246,728	-
GBP	10,224	2,415	20,878,541	5,884,736
HKD	3,312	929	180,849	19,157
JPY	5,263	2,036	7,550,296	2,005,659
NOK	6,695	1,924	793,230	215,420
NZD	9,343	-	34,518	-
SEK	3,229	729	436,901	83,775
USD	9,677	27,233	97,841,457	21,552,691
Total	82,929	39,908	147,968,903	34,261,610
Liabilities				
CAD	-	-	(837)	(164)
JPY	-	-	(6,126)	(1,926)
USD	-	-	(60,799)	(8,771)
Total	-	-	(67,762)	(10,861)

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Notes to the financial statements (continued)

5. Risks associated with financial instruments (continued)

(a) Market risk (continued)

(ii) Currency risk (continued)

Amundi S&P Global Energy Carbon Reduced UCITS ETF

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December 2023 EUR	31 December 2022 EUR	31 December 2023 EUR	31 December 2022 EUR
Assets				
AUD	6,607	1,831	11,270,289	431,570
CAD	3,915,123	2,232	33,010,738	3,689,301
GBP	(195,048)	747	29,448,707	3,272,204
JPY	5,106	1,418	892,806	115,473
NOK	3,598	1,867	12,020,925	1,485,412
USD	764,244	13,299	136,085,341	11,453,491
Total	4,499,630	21,394	222,728,806	20,447,451
Liabilities				
CAD	-	-	(11,169)	(3,887)
JPY	-	-	(2,573)	(369)
Total	-	-	(13,742)	(4,256)

Amundi S&P Global Financials ESG UCITS ETF

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December 2023 EUR	31 December 2022 EUR	31 December 2023 EUR	31 December 2022 EUR
Assets				
AUD	6,828	1,444	4,627,432	3,103,057
CAD	4,139	(393)	6,430,532	4,578,643
CHF	3,229	6,782	3,113,577	1,786,586
DKK	3,651	1,774	231,633	147,702
GBP	68,604	1,929	4,629,560	3,009,705
HKD	4,471	1,666	1,583,590	1,628,667
ILS	2,807	2,629	283,658	254,799
JPY	6,487	1,001	5,189,544	3,153,406
NOK	2,533	406	314,385	240,466
SEK	2,769	10,527	1,893,631	1,135,857
SGD	2,863	1,325	1,161,129	866,848
USD	16,648	13,714	43,254,705	23,040,904
Total	125,029	42,804	72,713,376	42,946,640

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Notes to the financial statements (continued)

5. Risks associated with financial instruments (continued)

(a) Market risk (continued)

(ii) Currency risk (continued)

Amundi S&P Global Financials ESG UCITS ETF (continued)

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December 2023 EUR	31 December 2022 EUR	31 December 2023 EUR	31 December 2022 EUR
Liabilities				
CAD	-	-	(4,337)	(3,003)
USD	-	-	(9,793)	(8,698)
Total	-	-	(14,130)	(11,701)

Amundi S&P Global Health Care ESG UCITS ETF

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December 2023 EUR	31 December 2022 EUR	31 December 2023 EUR	31 December 2022 EUR
Assets				
AUD	3,649	2,380	1,515,534	1,413,178
CHF	15,174	3,209	8,635,980	7,532,062
DKK	8,109	2,258	6,046,527	3,193,767
GBP	9,184	3,972	5,641,129	4,027,269
JPY	4,925	2,946	5,162,707	3,600,755
NZD	4,316	2,334	185,516	150,716
SEK	5,536	4,427	153,272	137,064
USD	101,693	22,938	68,289,976	55,438,399
Total	152,586	44,464	95,630,641	75,493,210
Liabilities				
JPY	-	-	(962)	(535)
USD	-	-	(6,203)	(7,691)
Total	-	-	(7,165)	(8,226)

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Notes to the financial statements (continued)

5. Risks associated with financial instruments (continued)

(a) Market risk (continued)

(ii) Currency risk (continued)

Amundi S&P Global Industrials ESG UCITS ETF

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December 2023 EUR	31 December 2022 EUR	31 December 2023 EUR	31 December 2022 EUR
Assets				
AUD	17,866	6,785	2,195,540	1,340,009
CAD	15,888	10,887	6,873,163	5,504,358
CHF	4,619	3,731	4,312,914	2,891,337
DKK	2,784	6,709	2,083,201	1,762,718
GBP	6,537	569	5,954,798	4,913,723
HKD	4,239	3,200	919,230	1,003,391
ILS	1,717	(4,040)	-	62,696
JPY	15,261	5,021	23,769,039	17,291,428
NOK	5,386	3,447	112,369	168,516
NZD	4,250	4,376	276,473	180,104
SEK	6,201	3,851	7,102,032	5,142,403
SGD	4,875	6,369	331,757	244,392
USD	80,904	22,469	61,352,980	36,539,923
Total	170,527	73,374	115,283,496	77,044,998
Liabilities				
AUD	-	-	(6,177)	(4,295)
CAD	-	-	(1,558)	(1,339)
JPY	-	-	(3,446)	(1,834)
USD	-	-	(15,245)	(39,679)
Total	-	-	(26,426)	(47,147)

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Notes to the financial statements (continued)

5. Risks associated with financial instruments (continued)

(a) Market risk (continued)

(ii) Currency risk (continued)

Amundi S&P Global Information Technology ESG UCITS ETF

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December 2023 EUR	31 December 2022 EUR	31 December 2023 EUR	31 December 2022 EUR
Assets				
AUD	2,374	1,164	168,113	348,238
CAD	2,399	2,718	522,080	1,490,520
GBP	2,681	3,115	377,523	448,162
HKD	2,098	-	-	-
ILS	2,039	1,441	261,562	181,295
JPY	24,629	2,589	9,010,741	6,361,767
NOK	5,774	2,336	47,206	66,302
SEK	131	1,755	516,286	687,429
USD	12,064	126,779	185,952,166	149,284,518
Total	54,189	141,897	196,855,677	158,868,231
Liabilities				
AUD	-	-	(21,949)	-
JPY	-	-	(23,849)	(820)
USD	-	-	(886,678)	(20,489)
Total	-	-	(932,476)	(21,309)

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Notes to the financial statements (continued)

5. Risks associated with financial instruments (continued)

(a) Market risk (continued)

(ii) Currency risk (continued)

Amundi S&P Global Materials ESG UCITS ETF

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December 2023 EUR	31 December 2022 EUR	31 December 2023 EUR	31 December 2022 EUR
Assets				
AUD	12,484	2,247	11,122,702	2,274,100
CAD	83,170	1,487	5,509,890	1,194,530
CHF	4,626	637	3,933,563	472,335
DKK	3,399	813	807,016	106,945
GBP	101,725	410	11,243,784	1,425,833
ILS	1,756	1,988	-	5,598
JPY	24,037	972	8,276,061	987,356
NOK	3,817	241	639,771	110,965
SEK	3,362	381	1,068,523	175,218
USD	413,892	4,858	36,797,790	5,433,362
Total	652,268	14,034	79,399,100	12,186,242
Liabilities				
CAD	-	-	(469)	(98)
JPY	-	-	(1,303)	(117)
USD	-	-	(11,278)	(1,540)
Total	-	-	(13,050)	(1,755)

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Notes to the financial statements (continued)

5. Risks associated with financial instruments (continued)

(a) Market risk (continued)

(ii) Currency risk (continued)

Amundi S&P Global Utilities ESG UCITS ETF

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December 2023 EUR	31 December 2022 EUR	31 December 2023 EUR	31 December 2022 EUR
Assets				
AUD	4,563	728	559,555	619,716
CAD	61,999	1,746	3,437,781	1,852,193
DKK	6,820	1,622	771,979	692,555
GBP	123,824	1,944	7,693,299	3,109,801
HKD	6,582	1,609	1,636,636	1,191,830
ILS	2,761	2,565	74,667	78,868
JPY	6,506	1,547	1,351,667	503,432
NZD	3,168	418	1,249,722	399,562
USD	45,551	17,799	21,689,545	11,694,623
Total	261,774	29,978	38,464,851	20,142,580
Liabilities				
AUD	-	-	(5,052)	(2,188)
CAD	-	-	(2,427)	(1,220)
USD	-	-	(9,639)	(8,356)
Total	-	-	(17,118)	(11,764)

Amundi MSCI USA ESG Leaders Extra UCITS ETF

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December 2023 USD	31 December 2022 USD	31 December 2023 USD	31 December 2022 USD
Assets				
EUR	8,172	-	-	-
Total	8,172	-	-	-

There are no financial liabilities in other currencies as at 31 December 2023 and 2022.

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Notes to the financial statements (continued)

5. Risks associated with financial instruments (continued)

(a) Market risk (continued)

(ii) Currency risk (continued)

Amundi S&P Small Cap 600 ESG UCITS ETF[^]

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December	31 December	31 December	31 December
	2023	2022	2023	2022
	USD	USD	USD	USD
Assets				
EUR	660	-	-	-
Total	660	-	-	-

There are no financial liabilities in other currencies as at 31 December 2023 and 2022.

[^]The sub-fund was launched on 19 January 2023.

Amundi MSCI World ESG Leaders UCITS ETF[^]

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December	31 December	31 December	31 December
	2023	2022	2023	2022
	USD	USD	USD	USD
Assets				
AUD	(2,233)	-	15,821,741	-
CAD	(2,603)	-	26,850,619	-
CHF	4,126	-	19,500,277	-
DKK	369	-	14,898,818	-
EUR	7,527	-	77,279,166	-
GBP	80	-	33,495,318	-
HKD	5,692	-	5,126,887	-
ILS	11,338	-	314,617	-
JPY	3,511	-	58,369,032	-
NOK	7,253	-	2,927,220	-
NZD	662	-	864,132	-
SEK	1,297	-	7,885,023	-
SGD	1,815	-	1,686,651	-
Total	38,834	-	265,019,501	-

[^]The sub-fund was launched on 6 July 2023.

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Notes to the financial statements (continued)

5. Risks associated with financial instruments (continued)

(a) Market risk (continued)

(ii) Currency risk (continued)

Amundi MSCI World ESG Leaders UCITS ETF^ (continued)

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December 2023 USD	31 December 2022 USD	31 December 2023 USD	31 December 2022 USD
Liabilities				
AUD	-	-	(14,108)	-
CAD	-	-	(15,256)	-
EUR	-	-	(15)	-
GBP	-	-	(8,871)	-
JPY	-	-	(8,519)	-
Total	-	-	(46,769)	-

^The sub-fund was launched on 6 July 2023.

Amundi MSCI USA ESG Leaders UCITS ETF^

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December 2023 USD	31 December 2022 USD	31 December 2023 USD	31 December 2022 USD
Assets				
EUR	463,158	-	-	-
Total	463,158	-	-	-

There are no financial liabilities in other currencies as at 31 December 2023 and 2022.

^The sub-fund was launched on 14 September 2023.

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Notes to the financial statements (continued)

5. Risks associated with financial instruments (continued)

(a) Market risk (continued)

(ii) Currency risk (continued)

Amundi S&P 500 ESG UCITS ETF[^]

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December 2023 USD	31 December 2022 USD	31 December 2023 USD	31 December 2022 USD
Assets				
EUR	188,836	-	1,110,375	-
Total	188,836	-	1,110,375	-
Liabilities				
EUR	-	-	(994,185)	-
Total	-	-	(994,185)	-

[^]The sub-fund was launched on 17 October 2023.

Amundi MSCI USA SRI Climate Net Zero Ambition PAB UCITS ETF[^]

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December 2023 USD	31 December 2022 USD	31 December 2023 USD	31 December 2022 USD
Assets				
EUR	(657,134)	-	-	-
Total	(657,134)	-	-	-

There are no financial liabilities in other currencies as at 31 December 2023 and 2022.

[^]The sub-fund was launched on 9 November 2023.

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Notes to the financial statements (continued)

5. Risks associated with financial instruments (continued)

(a) Market risk (continued)

(ii) Currency risk (continued)

Amundi MSCI North America ESG Climate Net Zero Ambition CTB UCITS ETF[^]

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December 2023 USD	31 December 2022 USD	31 December 2023 USD	31 December 2022 USD
Assets				
CAD	28,186	-	25,513,273	-
EUR	68,743	-	-	-
Total	96,929	-	25,513,273	-
Liabilities				
CAD	-	-	(18,227)	-
Total	-	-	(18,227)	-

[^]The sub-fund was launched on 9 November 2023.

Amundi MSCI USA ESG Climate Net Zero Ambition CTB UCITS ETF[^]

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December 2023 USD	31 December 2022 USD	31 December 2023 USD	31 December 2022 USD
Assets				
EUR	177,744	-	-	-
Total	177,744	-	-	-

There are no financial liabilities in other currencies as at 31 December 2023 and 2022.

[^]The sub-fund was launched on 16 November 2023.

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Notes to the financial statements (continued)

5. Risks associated with financial instruments (continued)

(a) Market risk (continued)

(ii) Currency risk (continued)

Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF[^]

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December	31 December	31 December	31 December
	2023	2022	2023	2022
	USD	USD	USD	USD
Assets				
EUR	96,672	-	1,105,568	-
Total	96,672	-	1,105,568	-
Liabilities				
EUR	-	-	(1,094,206)	-
Total	-	-	(1,094,206)	-

[^]The sub-fund was launched on 22 November 2023.

Amundi MSCI World ESG Climate Net Zero Ambition CTB UCITS ETF[^]

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December	31 December	31 December	31 December
	2023	2022	2023	2022
	USD	USD	USD	USD
Assets				
AUD	(41,010)	-	21,784,613	-
CAD	273,401	-	49,307,879	-
CHF	3,830	-	36,499,962	-
DKK	2,199	-	10,874,332	-
EUR	(101,320)	-	103,197,529	-
GBP	(12,935)	-	43,596,346	-
HKD	(8,975)	-	7,533,974	-
ILS	(1,890)	-	1,568,847	-
JPY	155,905	-	75,964,501	-
NOK	417	-	5,501,056	-
NZD	(262)	-	270,362	-
SEK	7,195	-	6,490,140	-
SGD	(951)	-	4,881,178	-
Total	275,604	-	367,470,719	-

[^]The sub-fund was launched on 4 December 2023.

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Notes to the financial statements (continued)

5. Risks associated with financial instruments (continued)

(a) Market risk (continued)

(ii) Currency risk (continued)

Amundi MSCI World ESG Climate Net Zero Ambition CTB UCITS ETF[^] (continued)

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December 2023	31 December 2022	31 December 2023	31 December 2022
	USD	USD	USD	USD
Liabilities				
AUD	-	-	(31,027)	-
CAD	-	-	(29,557)	-
EUR	-	-	(8)	-
ILS	-	-	(141)	-
JPY	-	-	(11,323)	-
NZD	-	-	(239)	-
Total	-	-	(72,295)	-

[^]The sub-fund was launched on 4 December 2023.

Amundi MSCI World Climate Net Zero Ambition PAB UCITS ETF[^]

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December 2023	31 December 2022	31 December 2023	31 December 2022
	USD	USD	USD	USD
Assets				
AUD	(83,950)	-	6,245,046	-
CAD	(12,103)	-	19,672,795	-
CHF	2,529	-	15,082,098	-
DKK	2,381	-	6,906,385	-
EUR	4,868	-	37,988,096	-
GBP	(13,413)	-	11,814,589	-
HKD	(5,056)	-	1,895,504	-
ILS	(551)	-	321,023	-
JPY	(76,810)	-	25,341,042	-
NOK	41	-	1,088,326	-
NZD	4,904	-	690,337	-
SEK	1,931	-	3,587,147	-
SGD	3,330	-	2,615,142	-
Total	(171,899)	-	133,247,530	-

[^]The sub-fund was launched on 4 December 2023.

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Notes to the financial statements (continued)

5. Risks associated with financial instruments (continued)

(a) Market risk (continued)

(ii) Currency risk (continued)

Amundi MSCI World Climate Net Zero Ambition PAB UCITS ETF[^] (continued)

Local Currency	Monetary items	Monetary items	Non-monetary items	Non-monetary items
	31 December 2023 USD	31 December 2022 USD	31 December 2023 USD	31 December 2022 USD
Liabilities				
AUD	-	-	(11,414)	-
CAD	-	-	(14,448)	-
ILS	-	-	(62)	-
JPY	-	-	(1,761)	-
NZD	-	-	(226)	-
Total	-	-	(27,911)	-

[^]The sub-fund was launched on 4 December 2023.

(b) Credit risk

Credit risk refers to the risk that a counterparty will default on its contractual obligations resulting in financial loss to the sub-funds. The sub-funds are exposed to credit risk on parties with whom they trade and also bear the risk of settlement default. The sub-funds minimise concentration of credit risk by undertaking transactions with reputable counterparties with strong credit ratings on recognised and reputable exchanges. The sub-fund will be exposed to credit risk on the counterparties with which it trades in relation to OTC financial derivative instruments used to replicate the performance of the index.

Substantially all security transactions are cleared through and held in custody by the Depositary. Bankruptcy or insolvency of the Depositary may cause the sub-fund's rights with respect to securities to be delayed or limited. The credit ratings of the Depositary at 31 December 2023 in accordance with Standard & Poor's is A+(2022: A+).

The ICAV's future contracts and related collateral amounts were held with Societe Generale SA (2022: Societe Generale SA), which is rated as A by Standard & Poor's as at 31 December 2023 (2022: A).

The ICAV's forward contracts were held with multiple counterparties and those were rated by Standard & Poor's as at 31 December 2023 and 2022 as below.

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Notes to the financial statements (continued)

5. Risks associated with financial instruments (continued)

(b) Credit risk (continued)

Counterparty	2023	2022
Goldman Sachs Bank	A+	A+
Royal Bank of Canada	AA-	AA-
BNP Paribas	A+	A+
Societe Generale	A	A
Bank of America	A+	A+
JP Morgan Chase Bank	A+	A+
Morgan Stanley	A-	A-
Citi Bank	A+	A+
State Street	AA-	AA-

None of the sub-funds held bond securities as at 31 December 2023 (2022: None).

(c) Liquidity risk

Liquidity risk is the risk that the sub-funds will encounter difficulty in meeting obligations associated with financial liabilities. The main liability of the sub-funds is the redemption of any shares that investors wish to sell. Large redemptions of shares in the sub-funds might result in the sub-funds being forced to sell assets at a time and price at which it would normally prefer not to dispose of those assets, which could adversely affect the value of the shares.

The sub-funds' financial instruments comprise mainly of investments in securities which are highly liquid and are readily realisable as they are all traded on regulated markets. The ICAV has therefore limited exposure to liquidity risk.

Substantially all of the ICAV's financial liabilities included in the Statement of financial position at 31 December 2023 and 31 December 2022 of each sub-fund, are payable within one month.

Capital Management

Participating shares in the ICAV provide an investor with the right to request redemption of their shares for cash at the value proportionate to the investor's shares in the ICAV's net assets and are classified as liabilities. The ICAV's objective, in managing the participating shares, is to ensure a stable base to maximise returns to investors and to manage liquidity and to manage liquidity risk arising from redemptions.

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Notes to the financial statements (continued)

6. Derivative contracts

Futures contracts

Futures contracts are commitments either to purchase or sell a specific financial instrument, currency, commodity or an index at a specified future date for a specified price and may be settled in cash or another financial asset. Futures are standardised exchange-traded contracts. Initial margin requirements for futures are met in cash or other instruments, and changes in the future contract values are settled daily through cash margin accounts.

As at 31 December 2023 and 31 December 2022, the future contracts were held by Societe Generale SA. Please refer the Schedule of investments for more details.

Forward contracts

Forward contracts are contractual agreements to buy or sell a specified financial instrument at a specific price and date in the future. Forwards are customised contracts transacted in the OTC market. The ICAV may enter into forward contracts to manage the currency risk arising from the ICAV's investment or anticipated investment in investments denominated in foreign currencies. Forward contracts may be used for hedging and currency management of both local and foreign currencies.

For the year ended 31 December 2023, the forward contracts were held by Goldman Sachs Bank, Royal Bank of Canada, BNP Paribas, Societe Generale, Bank of America, JP Morgan Chase Bank, Morgan Stanley, Citi Bank, State Street (2022: None).

Offsetting of financial assets and liabilities

The sub-funds are subject to master netting arrangements with the counterparties to the futures and forward contracts. As of 31 December 2023 and 2022, the sub-funds did not hold financial instruments and derivative instruments that are eligible for offsetting in the Statement of financial position but did hold those which are subject to a master netting agreement or similar arrangement. The following table presents the respective sub-fund's financial assets and liabilities subject to enforceable master netting arrangement or similar agreements as at 31 December 2023 and 2022, where applicable:

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Notes to the financial statements (continued)

6. Derivative contracts (continued)

Offsetting of financial assets and liabilities (continued)

31 December 2023

Financial assets - futures	Currency	Gross amounts of recognised financial assets	Gross amounts of recognised financial liabilities offset in the Statement of financial position	Net amounts of financial assets presented in the Statement of financial position	Gross amounts not offset in the Statement of financial position (including non-cash collateral) available for offset	Cash collateral received	Net amount
Amundi S&P 500 Equal Weight ESG Leaders UCITS ETF	USD	87,495	-	87,495	-	-	87,495
Amundi MSCI World UCITS ETF	USD	11,512	-	11,512	-	-	11,512
Amundi MSCI ACWI Sri Pab UCITS ETF	USD	9,381	-	9,381	-	-	9,381
Amundi S&P Global Communication Services ESG UCITS ETF	EUR	5,718	-	5,718	(5)	-	5,713
Amundi S&P Global Consumer Discretionary ESG UCITS ETF	EUR	6,239	-	6,239	(1,610)	-	4,629
Amundi S&P Global Consumer Staples ESG UCITS ETF	EUR	6,372	-	6,372	-	-	6,372
Amundi S&P Global Energy Carbon Reduced UCITS ETF	EUR	9,314	-	9,314	-	-	9,314
Amundi S&P Global Financials ESG UCITS ETF	EUR	4,961	-	4,961	(1,150)	-	3,811
Amundi S&P Global Health Care ESG UCITS ETF	EUR	6,713	-	6,713	-	-	6,713

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Notes to the financial statements (continued)

6. Derivative contracts (continued)

Offsetting of financial assets and liabilities (continued)

31 December 2023

		Gross amounts of recognised financial assets	Gross amounts of recognised financial liabilities offset in the Statement of financial position	Net amounts of financial assets presented in the Statement of financial position	Gross amounts not offset in the Statement of financial position Financial instruments (including non-cash collateral) available for offset	Cash collateral received	Net amount
	Currency						
Amundi S&P Global Industrials ESG UCITS ETF	EUR	10,952	-	10,952	-	-	10,952
Amundi S&P Global Information Technology ESG UCITS ETF	EUR	12,918	-	12,918	(605)	-	12,313
Amundi S&P Global Materials ESG UCITS ETF	EUR	9,700	-	9,700	(65)	-	9,635
Amundi S&P Global Utilities ESG UCITS ETF	EUR	1,647	-	1,647	(1,060)	-	587
Amundi MSCI USA ESG Leaders Extra UCITS ETF	USD	108,260	-	108,260	-	-	108,260
Amundi US Tech 100 Equal Weight UCITS ETF	USD	96,150	-	96,150	-	-	96,150
Amundi S&P Small Cap 600 ESG UCITS ETF	USD	21,738	-	21,738	-	-	21,738
Amundi MSCI World ESG Leaders UCITS ETF	USD	43,670	-	43,670	-	-	43,670
Amundi MSCI USA ESG Leaders UCITS ETF	USD	475,985	-	475,985	-	-	475,985
Amundi S&P 500 ESG UCITS ETF	USD	436,265	-	436,265	-	-	436,265

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Notes to the financial statements (continued)

6. Derivative contracts (continued)

Offsetting of financial assets and liabilities (continued)

31 December 2023

	Currency	Gross amounts of recognised financial assets	Gross amounts of recognised financial liabilities offset in the Statement of financial position	Net amounts of financial assets presented in the Statement of financial position	Gross amounts not offset in the Statement of financial position		Net amount
					Financial instruments (including non-cash collateral) available for offset	Cash collateral received	
Financial assets - futures							
Amundi MSCI USA SRI Climate Net Zero Ambition PAB UCITS ETF	USD	194,088	-	194,088	-	-	194,088
Amundi MSCI North America ESG Climate Net Zero Ambition CTB UCITS ETF	USD	44,275	-	44,275	-	-	44,275
Amundi MSCI USA ESG Climate Net Zero Ambition CTB	USD	140,220	-	140,220	-	-	140,220
Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF	USD	532,740	-	532,740	-	-	532,740
Amundi MSCI World ESG Climate Net Zero Ambition CTB UCITS ETF	USD	11,310	-	11,310	-	-	11,310
Amundi MSCI World Climate Net Zero Ambition PAB UCITS ETF CTB	USD	11,740	-	11,740	-	-	11,740

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Notes to the financial statements (continued)

6. Derivative contracts (continued)

Offsetting of financial assets and liabilities (continued)

31 December 2023

	Currency	Gross amounts of recognised financial liabilities	Gross amounts of recognised financial liabilities offset in the Statement of financial position	Net amounts of financial assets presented in the Statement of financial position	Gross amounts not offset in the Statement of financial position		Net amount
					Financial instruments (including non-cash collateral) available for offset	Cash collateral pledged	
Amundi S&P Global Communication Services ESG UCITS ETF	EUR	5	-	5	(5)	-	-
Amundi S&P Global Consumer Discretionary ESG UCITS ETF	EUR	1,610	-	1,610	(1,610)	-	-
Amundi S&P Global Financials ESG UCITS ETF	EUR	1,150	-	1,150	(1,150)	-	-
Amundi S&P Global Information Technology ESG UCITS ETF	EUR	605	-	605	(605)	-	-
Amundi S&P Global Materials ESG UCITS ETF	EUR	65	-	65	(65)	-	-
Amundi S&P Global Utilities ESG UCITS ETF	EUR	1,060	-	1,060	(1,060)	-	-

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Notes to the financial statements (continued)

6. Derivative contracts (continued)

Offsetting of financial assets and liabilities (continued)

31 December 2023*

	Currency	Gross amounts of recognised financial assets	Gross amounts of recognised financial liabilities offset in the Statement of financial position	Net amounts of financial assets presented in the Statement of financial position	Gross amounts not offset in the Statement of financial position		Net amount
					Financial instruments (including non-cash collateral) available for offset	Cash collateral received	
Financial assets – forward contracts							
Amundi S&P 500 Equal Weight ESG Leaders UCITS ETF	USD	400,841	-	400,841	(21,658)	-	379,183
Amundi MSCI USA ESG Leaders UCITS ETF	USD	3,829,785	-	3,829,785	(104,625)	-	3,725,160
Amundi S&P 500 ESG UCITS ETF	USD	8,787,063	-	8,787,063	(614,224)	-	8,172,839
Amundi MSCI USA SRI Climate Net Zero Ambition PAB UCITS ETF	USD	2,487,774	-	2,487,774	(153,932)	-	2,333,842
Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF	USD	4,649,311	-	4,649,311	(138,397)	-	4,510,914

*There are no forward contracts as at 31 December 2022.

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Notes to the financial statements (continued)

6. Derivative contracts (continued)

Offsetting of financial assets and liabilities (continued)

31 December 2023*

	Currency	Gross amounts of recognised financial liabilities	Gross amounts of recognised financial liabilities offset in the Statement of financial position	Net amounts of financial assets presented in the Statement of financial position	Gross amounts not offset in the Statement of financial position		Net amount
					Financial instruments (including non-cash collateral) available for offset	Cash collateral pledged	
Financial liabilities - forward contracts							
Amundi S&P 500 Equal Weight ESG Leaders UCITS ETF	USD	21,658	-	21,658	(21,658)	-	-
Amundi MSCI USA ESG Leaders UCITS ETF	USD	104,625	-	104,625	(104,625)	-	-
Amundi S&P 500 ESG UCITS ETF	USD	614,224	-	614,224	(614,224)	-	-
Amundi MSCI USA SRI Climate Net Zero Ambition PAB UCITS ETF	USD	153,932	-	153,932	(153,932)	-	-
Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF	USD	138,397	-	138,397	(138,397)	-	-

*There are no forward contracts as at 31 December 2022.

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Notes to the financial statements (continued)

6. Derivative contracts (continued)

Offsetting of financial assets and liabilities (continued)

31 December 2022

	Currency	Gross amounts of recognised financial assets	Gross amounts of recognised financial liabilities offset in the Statement of financial position	Net amounts of financial assets presented in the Statement of financial position	Gross amounts not offset in the Statement of financial position		Net amount
					Financial instruments (including non-cash collateral) available for offset	Cash collateral received	
Financial assets - futures							
Amundi S&P Global Energy Carbon Reduced UCITS ETF	EUR	9	-	9	(9)	-	-
Amundi S&P Global Financials ESG UCITS ETF	EUR	153	-	153	(153)	-	-
Amundi S&P Global Materials ESG UCITS ETF	EUR	230	-	230	-	-	230

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Notes to the financial statements (continued)

6. Derivative contracts (continued)

Offsetting of financial assets and liabilities (continued)

31 December 2022

Financial liabilities – futures

		Gross amounts of recognized financial liabilities	Gross amounts of recognized financial liabilities offset in the Statement of financial position	Net amounts of financial assets presented in the Statement of financial position	Gross amounts not offset in the Statement of financial position Financial instruments (including non-cash collateral) available for offset	Cash collateral pledged	Net amount
	Currency						
Amundi S&P 500 Equal Weight ESG Leaders UCITS ETF	USD	4,470	-	4,470	-	(4,470)	-
Amundi MSCI World UCITS ETF	USD	300	-	300	-	(300)	-
Amundi MSCI ACWI SRI PAB UCITS ETF	USD	1,260	-	1,260	-	(1,260)	-
Amundi S&P Global Communication Services ESG UCITS ETF	EUR	363	-	363	-	(363)	-
Amundi S&P Global Consumer Discretionary ESG UCITS ETF	EUR	10,303	-	10,303	-	(10,303)	-
Amundi S&P Global Consumer Staples ESG UCITS ETF	EUR	2,037	-	2,037	-	(2,037)	-
Amundi S&P Global Energy Carbon Reduced UCITS ETF	EUR	225	-	225	(9)	(216)	-

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Notes to the financial statements (continued)

6. Derivative contracts (continued)

Offsetting of financial assets and liabilities (continued)

31 December 2022

Financial liabilities - futures

		Gross amounts of recognised financial liabilities	Gross amounts of recognised financial liabilities offset in the Statement of financial position	Net amounts of financial assets presented in the Statement of financial position	Gross amounts not offset in the Statement of financial position Financial instruments (including non-cash collateral) available for offset	Cash collateral pledged	Net amount
	Currency						
Amundi S&P Global Financials ESG UCITS ETF	EUR	1,843	-	1,843	(153)	(1,690)	-
Amundi S&P Global Health Care ESG UCITS ETF	EUR	2,699	-	2,699	-	(2,699)	-
Amundi S&P Global Industrials ESG UCITS ETF	EUR	1,046	-	1,046	-	(1,046)	-
Amundi S&P Global Information Technology ESG UCITS ETF	EUR	19,328	-	19,328	-	(19,328)	-
Amundi S&P Global Utilities ESG UCITS ETF	EUR	1,551	-	1,551	-	(1,551)	-
Amundi MSCI USA ESG Leaders Extra UCITS ETF	USD	3,995	-	3,995	-	(3,995)	-
Amundi US Tech 100 Equal Weight UCITS ETF	USD	10,550	-	10,550	-	(10,550)	-

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Notes to the financial statements (continued)

7. Fair value of assets and liabilities

IFRS 13- Fair Value Measurement, establishes a three-tier fair value hierarchy that prioritises the inputs to valuation techniques to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurement) and lowest priority to unobservable inputs (Level 3 measurement). Investments measured and reported at fair value are classified and disclosed in one of the following fair value hierarchy levels based on the significance of the inputs used in measuring their fair value:

- Level 1- Unadjusted quoted prices in active markets that are accessible at the measurement date for identical, unrestricted assets or liabilities;
- Level 2- Quoted prices in markets that are not active or financial instruments for which all significant inputs are observable, either directly or indirectly. Fair value is determined through the use of models or other valuation methodologies;
- Level 3- Prices or valuations that require inputs that are both significant to the fair value measurement and are unobservable. Unobservable inputs are developed based on the best information available in the circumstances and reflect the sub-funds' own assumptions about how market participants would be expected to value the asset or liability.

An investment is always categorised as Level 1, 2 or 3 in its entirety. In certain cases, the fair value measurement for an investment may use a number of different inputs that fall into different levels of the fair value hierarchy. In such cases, an investment's level within the fair value hierarchy is based on the lowest level of input that is significant to the fair value measurement. The ICAV's financial instruments are measured at fair value and it is usually possible to determine their fair values within a reasonable range of estimates. Fair value estimates are made at a specific point in time, based on market conditions and information about the financial instrument. These estimates are subjective in nature and involve uncertainties that may require significant judgement (e.g., interest rates, volatility, estimated cash flows etc.) Actual results could differ from these estimates.

The financial instruments as at 31 December 2023 and 31 December 2022 were classified as follows:

Equities	Level 1
Futures contracts	Level 1
Forward contracts	Level 2
Warrants	Level 2

Cash and cash equivalents and due to/from broker are classified as level 1. All other assets and liabilities other than financial assets above have been classified as level 2.

The following table presents the fair value hierarchy of the ICAV's financial assets and liabilities measured at 31 December 2023.

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Notes to the financial statements (continued)

7. Fair value of assets and liabilities (continued)

Amundi S&P 500 Equal Weight ESG Leaders UCITS ETF

At 31 December 2023

Financial assets at FVTPL	Level 1 USD	Level 2 USD	Level 3 USD	Total USD
Equities	738,657,073			738,657,073
Transferable securities	738,657,073	-	-	738,657,073
Futures contracts	87,495			87,495
Forward contracts		400,841		400,841
Total	738,744,568	400,841	-	739,145,409

Financial liabilities at FVTPL

Forward contracts		(21,658)		(21,658)
Total	-	(21,658)	-	(21,658)

Amundi MSCI World UCITS ETF

At 31 December 2023

Financial assets at FVTPL	Level 1 USD	Level 2 USD	Level 3 USD	Total USD
Equities	180,965,516	-	-	180,965,516
Transferable securities	180,965,516	-	-	180,965,516
Futures contracts	11,512	-	-	11,512
Warrants	-	263	-	263
Total	180,977,028	263	-	180,977,291

There are no financial liabilities at FVTPL as at year ended 31 December 2023.

Amundi MSCI ACWI SRI PAB UCITS ETF

At 31 December 2023

Financial assets at FVTPL	Level 1 USD	Level 2 USD	Level 3 USD	Total USD
Equities	71,854,758	-	-	71,854,758
Transferable securities	71,854,758	-	-	71,854,758
Futures contracts	9,381	-	-	9,381
Total	71,864,139	-	-	71,864,139

There are no financial liabilities at FVTPL as at year ended 31 December 2023.

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Notes to the financial statements (continued)

7. Fair value of assets and liabilities (continued)

Amundi S&P Global Communication Services ESG UCITS ETF

At 31 December 2023

Financial assets at FVTPL	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Equities	104,786,753	-	-	104,786,753
Transferable securities	104,786,753	-	-	104,786,753
Futures contracts	5,718	-	-	5,718
Total	104,792,471	-	-	104,792,471

Financial liabilities at FVTPL

Futures contracts	(5)	-	-	(5)
Total	(5)	-	-	(5)

Amundi S&P Global Consumer Discretionary ESG UCITS ETF

At 31 December 2023

Financial assets at FVTPL	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Equities	190,347,717	-	-	190,347,717
Transferable securities	190,347,717	-	-	190,347,717
Futures contracts	6,239	-	-	6,239
Total	190,353,956	-	-	190,353,956

Financial liabilities at FVTPL

Futures contracts	(1,610)	-	-	(1,610)
Total	(1,610)	-	-	(1,610)

Amundi S&P Global Consumer Staples ESG UCITS ETF

At 31 December 2023

Financial assets at FVTPL	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Equities	168,454,602	-	-	168,454,602
Transferable securities	168,454,602	-	-	168,454,602
Futures contracts	6,372	-	-	6,372
Total	168,460,974	-	-	168,460,974

There are no financial liabilities at FVTPL as at year ended 31 December 2023.

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Notes to the financial statements (continued)

7. Fair value of assets and liabilities (continued)

Amundi S&P Global Energy Carbon Reduced UCITS ETF

At 31 December 2023

Financial assets at FVTPL	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Equities	255,051,979	-	-	255,051,979
Transferable securities	255,051,979	-	-	255,051,979
Futures contracts	9,314	-	-	9,314
Total	255,061,293	-	-	255,061,293

There are no financial liabilities at FVTPL as at year ended 31 December 2023.

Amundi S&P Global Financials ESG UCITS ETF

At 31 December 2023

Financial assets at FVTPL	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Equities	82,590,731	-	-	82,590,731
Transferable securities	82,590,731	-	-	82,590,731
Futures contracts	4,961	-	-	4,961
Total	82,595,692	-	-	82,595,692

Financial liabilities at FVTPL

Futures contracts	(1,150)	-	-	(1,150)
Total	(1,150)	-	-	(1,150)

Amundi S&P Global Health Care ESG UCITS ETF

At 31 December 2023

Financial assets at FVTPL	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Equities	99,992,306	-	-	99,992,306
Transferable securities	99,992,306	-	-	99,992,306
Futures contracts	6,713	-	-	6,713
Total	99,999,019	-	-	99,999,019

There are no financial liabilities at FVTPL as at year ended 31 December 2023.

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Notes to the financial statements (continued)

7. Fair value of assets and liabilities (continued)

Amundi S&P Global Industrials ESG UCITS ETF

At 31 December 2023

Financial assets at FVTPL	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Equities	133,474,146	-	-	133,474,146
Transferable securities	133,474,146	-	-	133,474,146
Futures contracts	10,952	-	-	10,952
Total	133,485,098	-	-	133,485,098

There are no financial liabilities at FVTPL as at year ended 31 December 2023.

Amundi S&P Global Information Technology ESG UCITS ETF

At 31 December 2023

Financial assets at FVTPL	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Equities	213,498,891	-	-	213,498,891
Transferable securities	213,498,891	-	-	213,498,891
Futures contracts	12,918	-	-	12,918
Total	213,511,809	-	-	213,511,809

Financial liabilities at FVTPL

Futures contracts	(605)	-	-	(605)
Total	(605)	-	-	(605)

Amundi S&P Global Materials ESG UCITS ETF

At 31 December 2023

Financial assets at FVTPL	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Equities	90,709,436	-	-	90,709,436
Transferable securities	90,709,436	-	-	90,709,436
Futures contracts	9,700	-	-	9,700
Total	90,719,136	-	-	90,719,136

Financial liabilities at FVTPL

Futures contracts	(65)	-	-	(65)
Total	(65)	-	-	(65)

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Notes to the financial statements (continued)

7. Fair value of assets and liabilities (continued)

Amundi S&P Global Utilities ESG UCITS ETF

At 31 December 2023

Financial assets at FVTPL	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Equities	59,635,450	-	-	59,635,450
Transferable securities	59,635,450	-	-	59,635,450
Futures contracts	1,647	-	-	1,647
Total	59,637,097	-	-	59,637,097

Financial liabilities at FVTPL

Futures contracts	(1,060)	-	-	(1,060)
Total	(1,060)	-	-	(1,060)

Amundi MSCI USA ESG Leaders Extra UCITS ETF

At 31 December 2023

Financial assets at FVTPL	Level 1 USD	Level 2 USD	Level 3 USD	Total USD
Equities	800,016,129	-	-	800,016,129
Transferable securities	800,016,129	-	-	800,016,129
Futures contracts	108,260	-	-	108,260
Total	800,124,389	-	-	800,124,389

There are no financial liabilities at FVTPL as at year ended 31 December 2023.

Amundi US Tech 100 Equal Weight UCITS ETF

At 31 December 2023

Financial assets at FVTPL	Level 1 USD	Level 2 USD	Level 3 USD	Total USD
Equities	583,221,711	-	-	583,221,711
Transferable securities	583,221,711	-	-	583,221,711
Futures contracts	96,150	-	-	96,150
Total	583,317,861	-	-	583,317,861

There are no financial liabilities at FVTPL as at year ended 31 December 2023.

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Notes to the financial statements (continued)

7. Fair value of assets and liabilities (continued)

Amundi S&P Small Cap 600 ESG UCITS ETF*

At 31 December 2023

Financial assets at FVTPL	Level 1 USD	Level 2 USD	Level 3 USD	Total USD
Equities	91,124,751	-	-	91,124,751
Transferable securities	91,124,751	-	-	91,124,751
Futures contracts	21,738	-	-	21,738
Total	91,146,489	-	-	91,146,489

There are no financial liabilities at FVTPL as at year ended 31 December 2023.

*The sub-fund was launched on 19 January 2023.

Amundi MSCI World ESG Leaders UCITS ETF*

At 31 December 2023

Financial assets at FVTPL	Level 1 USD	Level 2 USD	Level 3 USD	Total USD
Equities	858,117,778	-	-	858,117,778
Transferable securities	858,117,778	-	-	858,117,778
Futures contracts	43,670	-	-	43,670
Total	858,161,448	-	-	858,161,448

There are no financial liabilities as at year ended 31 December 2023.

*The sub-fund was launched on 6 July 2023.

Amundi MSCI USA ESG Leaders UCITS ETF*

At 31 December 2023

Financial assets at FVTPL	Level 1 USD	Level 2 USD	Level 3 USD	Total USD
Equities	2,741,620,201	-	-	2,741,620,201
Transferable securities	2,741,620,201	-	-	2,741,620,201
Futures contracts	475,985	-	-	475,985
Forward contracts	-	3,829,785	-	3,829,785
Total	2,742,096,186	3,829,785	-	2,745,925,971

Financial liabilities at FVTPL

Forward contracts	-	(104,625)	-	(104,625)
Total	-	(104,625)	-	(104,625)

*The sub-fund was launched on 14 September 2023.

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Notes to the financial statements (continued)

7. Fair value of assets and liabilities (continued)

Amundi S&P 500 ESG UCITS ETF*

At 31 December 2023

Financial assets at FVTPL	Level 1 USD	Level 2 USD	Level 3 USD	Total USD
Equities	3,222,535,248	-	-	3,222,535,248
Transferable securities	3,222,535,248	-	-	3,222,535,248
Futures contracts	436,265	-	-	436,265
Forward contracts	-	8,787,063	-	8,787,063
Total	3,222,971,513	8,787,063	-	3,231,758,576

Financial liabilities at FVTPL

Forward contracts	-	(614,224)	-	(614,224)
Total	-	(614,224)	-	(614,224)

*The sub-fund was launched on 17 October 2023.

Amundi MSCI USA SRI Climate Net Zero Ambition PAB UCITS ETF*

At 31 December 2023

Financial assets at FVTPL	Level 1 USD	Level 2 USD	Level 3 USD	Total USD
Equities	6,039,980,286	-	-	6,039,980,286
Transferable securities	6,039,980,286	-	-	6,039,980,286
Futures contracts	194,088	-	-	194,088
Forward contracts	-	2,487,774	-	2,487,774
Total	6,040,174,374	2,487,774	-	6,042,662,148

Financial liabilities at FVTPL

Forward contracts	-	(153,932)	-	(153,932)
Total	-	(153,932)	-	(153,932)

*The sub-fund was launched on 9 November 2023.

Amundi MSCI North America ESG Climate Net Zero Ambition CTB UCITS ETF*

At 31 December 2023

Financial assets at FVTPL	Level 1 USD	Level 2 USD	Level 3 USD	Total USD
Equities	394,759,920	-	-	394,759,920
Transferable securities	394,759,920	-	-	394,759,920
Futures contracts	44,275	-	-	44,275
Total	394,804,195	-	-	394,804,195

There are no financial liabilities as at year ended 31 December 2023.

*The sub-fund was launched on 9 November 2023.

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Notes to the financial statements (continued)

7. Fair value of assets and liabilities (continued)

Amundi MSCI USA ESG Climate Net Zero Ambition CTB UCITS ETF*

At 31 December 2023

Financial assets at FVTPL	Level 1 USD	Level 2 USD	Level 3 USD	Total USD
Equities	1,836,657,104	-	-	1,836,657,104
Transferable securities	1,836,657,104	-	-	1,836,657,104
Futures contracts	140,220	-	-	140,220
Total	1,836,797,324	-	-	1,836,797,324

There are no financial liabilities as at year ended 31 December 2023.

*The sub-fund was launched on 16 November 2023.

Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF*

At 31 December 2023

Financial assets at FVTPL	Level 1 USD	Level 2 USD	Level 3 USD	Total USD
Equities	2,707,501,336	-	-	2,707,501,336
Transferable securities	2,707,501,336	-	-	2,707,501,336
Futures contracts	532,740	-	-	532,740
Forward contracts	-	4,649,311	-	4,649,311
Total	2,708,034,076	4,649,311	-	2,712,683,387

Financial liabilities at FVTPL

Forward contracts	-	(138,397)	-	(138,397)
Total	-	(138,397)	-	(138,397)

*The sub-fund was launched on 22 November 2023.

Amundi MSCI World ESG Climate Net Zero Ambition CTB UCITS ETF*

At 31 December 2023

Financial assets at FVTPL	Level 1 USD	Level 2 USD	Level 3 USD	Total USD
Equities	1,126,963,478	-	-	1,126,963,478
Transferable securities	1,126,963,478	-	-	1,126,963,478
Futures contracts	11,310	-	-	11,310
Warrants	-	389	-	389
Total	1,126,974,788	389	-	1,126,975,177

There are no financial liabilities as at year ended 31 December 2023.

*The sub-fund was launched on 4 December 2023.

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Notes to the financial statements (continued)

7. Fair value of assets and liabilities (continued)

Amundi MSCI World Climate Net Zero Ambition PAB UCITS ETF CTB*

At 31 December 2023

Financial assets at FVTPL	Level 1 USD	Level 2 USD	Level 3 USD	Total USD
Equities	409,763,452	-	-	409,763,452
Transferable securities	409,763,452	-	-	409,763,452
Futures contracts	11,740	-	-	11,740
Total	409,775,192	-	-	409,775,192

There are no financial liabilities as at year ended 31 December 2023.

*The sub-fund was launched on 4 December 2023.

The following table presents the fair value hierarchy of the ICAV's financial assets and liabilities measured at 31 December 2022.

Amundi S&P 500 Equal Weight ESG Leaders UCITS ETF

At 31 December 2022

Financial assets at FVTPL	Level 1 USD	Level 2 USD	Level 3 USD	Total USD
Equities	341,258,218	-	-	341,258,218
Transferable securities	341,258,218	-	-	341,258,218
Futures contracts	-	-	-	-
Total	341,258,218	-	-	341,258,218

Financial liabilities at FVTPL

Futures contracts	4,470	-	-	4,470
Total	4,470	-	-	4,470

Amundi MSCI World UCITS ETF

At 31 December 2022

Financial assets at FVTPL	Level 1 USD	Level 2 USD	Level 3 USD	Total USD
Equities	11,592,296	-	-	11,592,296
Transferable securities	11,592,296	-	-	11,592,296
Futures contracts	-	-	-	-
Total	11,592,296	-	-	11,592,296

Financial liabilities at FVTPL

Futures contracts	300	-	-	300
Total	300	-	-	300

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Notes to the financial statements (continued)

7. Fair value of assets and liabilities (continued)

Amundi MSCI ACWI SRI PAB UCITS ETF

At 31 December 2022

Financial assets at FVTPL	Level 1 USD	Level 2 USD	Level 3 USD	Total USD
Equities	10,692,899	-	-	10,692,899
Transferable securities	10,692,899	-	-	10,692,899
Futures contracts	-	-	-	-
Total	10,692,899	-	-	10,692,899

Financial liabilities at FVTPL

Futures contracts	1,260	-	-	1,260
Total	1,260	-	-	1,260

Amundi S&P Global Communication Services ESG UCITS ETF

At 31 December 2022

Financial assets at FVTPL	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Equities	73,402,712	-	-	73,402,712
Transferable securities	73,402,712	-	-	73,402,712
Futures contracts	-	-	-	-
Total	73,402,712	-	-	73,402,712

Financial liabilities at FVTPL

Futures contracts	363	-	-	363
Total	363	-	-	363

Amundi S&P Global Consumer Discretionary ESG UCITS ETF

At 31 December 2022

Financial assets at FVTPL	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Equities	83,423,241	-	-	83,423,241
Transferable securities	83,423,241	-	-	83,423,241
Futures contracts	-	-	-	-
Total	83,423,241	-	-	83,423,241

Financial liabilities at FVTPL

Futures contracts	10,303	-	-	10,303
Total	10,303	-	-	10,303

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Notes to the financial statements (continued)

7. Fair value of assets and liabilities (continued)

Amundi S&P Global Consumer Staples ESG UCITS ETF

At 31 December 2022

Financial assets at FVTPL	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Equities	39,334,468	-	-	39,334,468
Transferable securities	39,334,468	-	-	39,334,468
Futures contracts	-	-	-	-
Total	39,334,468	-	-	39,334,468

Financial liabilities at FVTPL

Futures contracts	2,037	-	-	2,037
Total	2,037	-	-	2,037

Amundi S&P Global Energy Carbon Reduced UCITS ETF

At 31 December 2022

Financial assets at FVTPL	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Equities	24,060,914	-	-	24,060,914
Transferable securities	24,060,914	-	-	24,060,914
Futures contracts	9	-	-	9
Total	24,060,923	-	-	24,060,923

Financial liabilities at FVTPL

Futures contracts	225	-	-	225
Total	225	-	-	225

Amundi S&P Global Financials ESG UCITS ETF

At 31 December 2022

Financial assets at FVTPL	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Equities	49,022,191	-	-	49,022,191
Transferable securities	49,022,191	-	-	49,022,191
Futures contracts	153	-	-	153
Total	49,022,344	-	-	49,022,344

Financial liabilities at FVTPL

Futures contracts	1,843	-	-	1,843
Total	1,843	-	-	1,843

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Notes to the financial statements (continued)

7. Fair value of assets and liabilities (continued)

Amundi S&P Global Health Care ESG UCITS ETF

At 31 December 2022

Financial assets at FVTPL	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Equities	78,255,409	-	-	78,255,409
Transferable securities	78,255,409	-	-	78,255,409
Futures contracts				
Total	78,255,409	-	-	78,255,409

Financial liabilities at FVTPL

Futures contracts	2,699	-	-	2,699
Total	2,699	-	-	2,699

Amundi S&P Global Industrials ESG UCITS ETF

At 31 December 2022

Financial assets at FVTPL	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Equities	89,815,883	-	-	89,815,883
Transferable securities	89,815,883	-	-	89,815,883
Futures contracts	-	-	-	-
Total	89,815,883	-	-	89,815,883

Financial liabilities at FVTPL

Futures contracts	1,046	-	-	1,046
Total	1,046	-	-	1,046

Amundi S&P Global Information Technology ESG UCITS ETF

At 31 December 2022

Financial assets at FVTPL	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Equities	171,916,980	-	-	171,916,980
Transferable securities	171,916,980	-	-	171,916,980
Futures contracts	-	-	-	-
Total	171,916,980	-	-	171,916,980

Financial liabilities at FVTPL

Futures contracts	19,328	-	-	19,328
Total	19,328	-	-	19,328

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Notes to the financial statements (continued)

7. Fair value of assets and liabilities (continued)

Amundi S&P Global Materials ESG UCITS ETF

At 31 December 2022

Financial assets at FVTPL	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Equities	13,975,141	-	-	13,975,141
Transferable securities	13,975,141	-	-	13,975,141
Futures contracts	230	-	-	230
Total	13,975,371	-	-	13,975,371

Financial liabilities at FVTPL

Futures contracts	-	-	-	-
Total	-	-	-	-

Amundi S&P Global Utilities ESG UCITS ETF

At 31 December 2022

Financial assets at FVTPL	Level 1 EUR	Level 2 EUR	Level 3 EUR	Total EUR
Equities	29,336,646	-	-	29,336,646
Transferable securities	29,336,646	-	-	29,336,646
Futures contracts	-	-	-	-
Total	29,336,646	-	-	29,336,646

Financial liabilities at FVTPL

Futures contracts	1,551	-	-	1,551
Total	1,551	-	-	1,551

Amundi MSCI USA ESG Leaders Extra UCITS ETF

At 31 December 2022

Financial assets at FVTPL	Level 1 USD	Level 2 USD	Level 3 USD	Total USD
Equities	275,370,156	-	-	275,370,156
Transferable securities	275,370,156	-	-	275,370,156
Futures contracts	-	-	-	-
Total	275,370,156	-	-	275,370,156

Financial liabilities at FVTPL

Futures contracts	3,995	-	-	3,995
Total	3,995	-	-	3,995

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Notes to the financial statements (continued)

7. Fair value of assets and liabilities (continued)

Amundi US Tech 100 Equal Weight UCITS ETF

At 31 December 2022

Financial assets at FVTPL	Level 1 USD	Level 2 USD	Level 3 USD	Total USD
Equities	367,510,646	-	-	367,510,646
Transferable securities	367,510,646	-	-	367,510,646
Futures contracts	-	-	-	-
Total	367,510,646	-	-	367,510,646
Financial liabilities at FVTPL				
Futures contracts	10,550	-	-	10,550
Total	10,550	-	-	10,550

There were no level 3 securities or transfers between the levels during the financial year (2022: None).

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Notes to the financial statements (continued)

7. Fair value of assets and liabilities (continued)

The following table presents a breakdown of gains/(losses) on financial assets and liabilities at fair value through profit or loss in the Statement of comprehensive income for the year ended 31 December 2023 and 2022.

	Amundi S&P 500 Equal Weight ESG Leaders UCITS ETF		Amundi MSCI World UCITS ETF		Amundi MSCI ACWI Sri Pab UCITS ETF	
	2023	2022	2023	2022	2023	2022
Net realised gains/(losses) on financial assets and liabilities at fair value through profit or loss						
Net (loss)/gain on transferable securities	(6,435,635)	5,415,950	1,043,005	(2,918)	1,706,795	11,145
Net gain/(loss) on futures	108,407	(13,876)	14,756	(7,276)	18,084	10,230
Net gain on forward contracts	853	-	-	-	-	-
Net realised (loss)/gain on financial assets and liabilities at fair value through profit or loss	(6,326,375)	5,402,074	1,057,761	(10,194)	1,724,879	21,375
Net unrealised gains/(losses) on financial assets and liabilities at fair value through profit or loss						
Net gain/(loss) on transferable securities	36,999,166	4,785,791	21,168,480	(509,457)	7,227,786	(405,668)
Net gain/(loss) on futures	87,495	(4,470)	11,512	(300)	9,381	(1,260)
Net gain on forward contracts	379,183	-	-	-	-	-
Net unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss	37,465,844	4,781,321	21,179,992	(509,757)	7,237,167	(406,928)

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Notes to the financial statements (continued)

7. Fair value of assets and liabilities (continued)

	Amundi S&P Global Communication Services ESG UCITS ETF		Amundi S&P Global Consumer Discretionary ESG UCITS ETF		Amundi S&P Global Consumer Staples ESG UCITS ETF	
	2023	2022	2023	2022	2023	2022
Net realised gains/(losses) on financial assets and liabilities at fair value through profit or loss						
Net gain/(loss) on transferable securities	6,259,945	(53,220)	542,146	44,048	212,688	89,743
Net gain/(loss) on futures	78,236	(6,021)	78,546	3,673	(24,198)	9,126
Net realised gain/(loss) on financial assets and liabilities at fair value through profit or loss	6,338,181	(59,241)	620,692	47,721	188,490	98,869
Net unrealised gains/(losses) on financial assets and liabilities at fair value through profit or loss						
Net gain/(loss) on transferable securities	25,682,145	(7,722,963)	26,872,329	(9,467,313)	(5,227,475)	447,089
Net gain/(loss) on futures	5,712	(363)	4,629	(10,303)	6,371	(2,037)
Net unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss	25,687,857	(7,723,326)	26,876,958	(9,477,616)	(5,221,104)	445,052

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Notes to the financial statements (continued)

7. Fair value of assets and liabilities (continued)

	Amundi S&P Global Energy Carbon Reduced UCITS ETF		Amundi S&P Global Financials ESG UCITS ETF		Amundi S&P Global Health Care ESG UCITS ETF	
	2023	2022	2023	2022	2023	2022
Net realised gains/(losses) on financial assets and liabilities at fair value through profit or loss						
Net (loss)/gain on transferable securities	(1,472,394)	237,937	232,754	177,736	649,816	117,991
Net (loss)/gain on futures	(9,090)	(8,429)	39,574	15,907	4,231	16,654
Net realised (loss)/gain on financial assets and liabilities at fair value through profit or loss	(1,481,484)	229,508	272,328	193,643	654,047	134,645
Net unrealised gains/(losses) on financial assets and liabilities at fair value through profit or loss						
Net (loss)/gain on transferable securities	(6,863,047)	109,491	6,754,798	1,807,609	967,531	33,255
Net gain/(loss) on futures	9,314	(216)	3,811	(1,691)	6,713	(2,699)
Net unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss	(6,853,733)	109,275	6,758,609	1,805,918	974,244	30,556

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Notes to the financial statements (continued)

7. Fair value of assets and liabilities (continued)

	Amundi S&P Global Industrials ESG UCITS ETF		Amundi S&P Global Information Technology ESG UCITS ETF		Amundi S&P Global Materials ESG UCITS ETF	
	2023	2022	2023	2022	2023	2022
Net realised gains/(losses) on financial assets and liabilities at fair value through profit or loss						
Net gain on transferable securities	2,362,462	1,186,327	13,725,900	172,188	72,195	52,033
Net gain/(loss) on futures	48,789	44,215	170,202	45,234	(13,636)	4,747
Net realised gain on financial assets and liabilities at fair value through profit or loss	2,411,251	1,230,542	13,896,102	217,422	58,559	56,780
Net unrealised gains/(losses) on financial assets and liabilities at fair value through profit or loss						
Net gain/(loss) on transferable securities	15,038,017	1,036,836	65,437,085	(4,233,221)	5,224,481	713,573
Net gain/(loss) on futures	10,952	(1,046)	12,313	(19,328)	9,635	230
Net unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss	15,048,969	1,035,790	65,449,398	(4,252,549)	5,234,116	713,803

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Notes to the financial statements (continued)

7. Fair value of assets and liabilities (continued)

	Amundi S&P Global Utilities ESG UCITS ETF		Amundi MSCI USA ESG Leaders Extra UCITS ETF		Amundi US Tech 100 Equal Weight UCITS ETF	
	2023	2022	2023	2022	2023	2022
Net realised gains/(losses) on financial assets and liabilities at fair value through profit or loss						
Net gain/(loss) on transferable securities	91,857	128,588	22,480,487	183,629	11,566,057	(293,039)
Net (loss)/gain on futures	(6,767)	13,426	198,146	(8,399)	482,692	(41,231)
Net realised gain/(loss) on financial assets and liabilities at fair value through profit or loss	85,090	142,014	22,678,633	175,230	12,048,749	(334,270)
Net unrealised gains/(losses) on financial assets and liabilities at fair value through profit or loss						
Net (loss)/gain on transferable securities	(1,392,456)	1,120,781	75,693,299	(6,475,667)	120,115,996	(30,586,559)
Net gain/(loss) on futures	587	(1,551)	108,260	(3,994)	96,150	(10,550)
Net unrealised (loss)/gain on financial assets and liabilities at fair value through profit or loss	(1,391,869)	1,119,230	75,801,559	(6,479,661)	120,212,146	(30,597,109)

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Notes to the financial statements (continued)

7. Fair value of assets and liabilities (continued)

	Amundi S&P Small Cap 600 ESG UCITS ETF	Amundi MSCI World ESG Leaders UCITS ETF	Amundi MSCI USA ESG Leaders UCITS ETF	Amundi S&P 500 ESG UCITS ETF	Amundi MSCI USA SRI Climate Net Zero Ambition PAB UCITS ETF	Amundi MSCI North America ESG Climate Net Zero Ambition CTB UCITS ETF
	2023	2023	2023	2023	2023	2023
Net realised gains/(losses) on financial assets and liabilities at fair value through profit or loss						
Net (loss)/gain on transferable securities	(417,934)	1,010,496	(2,418,518)	7,778,636	23,662,016	3,257,065
Net (loss)/gain on futures	(7,234)	116,204	(115,703)	600,127	1,786,018	111,313
Net gain on forward contracts	-	-	4,890,226	17,117,897	3,443,063	-
Net realised (loss)/gain on financial assets and liabilities at fair value through profit or loss	(425,168)	1,126,700	2,356,005	25,496,660	28,891,097	3,368,378
Net unrealised gains/(losses) on financial assets and liabilities at fair value through profit or loss						
Net gain on transferable securities	10,351,857	58,393,967	166,392,762	256,209,462	692,425,573	35,677,667
Net gain on futures	21,738	43,670	475,985	436,265	194,088	44,275
Net gain on forward contracts	-	-	3,725,160	8,172,839	2,333,842	-
Net unrealised gain on financial assets and liabilities at fair value through profit or loss	10,373,595	58,437,637	170,593,907	264,818,566	694,953,503	35,721,942

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Notes to the financial statements (continued)

7. Fair value of assets and liabilities (continued)

	Amundi MSCI USA ESG Climate Net Zero Ambition CTB	Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF	Amundi MSCI World ESG Climate Net Zero Ambition CTB UCITS ETF	Amundi MSCI World Climate Net Zero Ambition PAB UCITS ETF CTB
	2023	2023	2023	2023
Net realised gains/(losses) on financial assets and liabilities at fair value through profit or loss				
Net gain on transferable securities	4,006,982	9,679,558	6,925,251	16,962,660
Net gain on futures	15,660	85,453	54,820	188,042
Net gain on forward contracts	-	1,265,306	-	-
Net realised gain on financial assets and liabilities at fair value through profit or loss	4,022,642	11,030,317	6,980,071	17,150,702
Net unrealised gains/(losses) on financial assets and liabilities at fair value through profit or loss				
Net gain on transferable securities	99,833,215	117,565,990	43,835,848	15,850,181
Net gain on futures	140,220	532,740	11,310	11,740
Net gain on forward contracts	-	4,510,914	-	-
Net unrealised gain on financial assets and liabilities at fair value through profit or loss	99,973,435	122,609,644	43,847,158	15,861,921

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Notes to the financial statements (continued)

8. Net asset value

Share Class	Functional Currency	NAV Per Share 31 December 2023	Total NAV 31 December 2023
Amundi S&P 500 Equal Weight ESG Leaders UCITS ETF USD (ACC)	USD	11.55	722,281,218
Amundi MSCI World UCITS ETF USD (DIST)	USD	11.86	190,953,551
AMUNDI MSCI ACWI SRI PAB UCITS ETF USD(ACC)	USD	11.85	72,209,303
Amundi S&P Global Communication Services ESG UCITS ETF EUR (ACC)	EUR	12.77	102,458,671
Amundi S&P Global Communication Services ESG UCITS ETF EUR (DIST)	EUR	12.72	2,568,051
Amundi S&P Global Consumer Discretionary ESG UCITS ETF EUR (ACC)	EUR	10.88	186,654,716
Amundi S&P Global Consumer Discretionary ESG UCITS ETF EUR (DIST)	EUR	10.79	3,973,408
Amundi S&P Global Consumer Staples ESG UCITS ETF EUR (ACC)	EUR	9.83	165,316,099
Amundi S&P Global Consumer Staples ESG UCITS ETF EUR (DIST)	EUR	9.60	3,701,139
Amundi S&P Global Energy Carbon Reduced UCITS ETF EUR (ACC)	EUR	10.52	251,627,978
Amundi S&P Global Energy Carbon Reduced UCITS ETF EUR (DIST)	EUR	10.45	4,238,204
Amundi S&P Global Financials ESG UCITS ETF EUR (ACC)	EUR	11.34	80,699,544
Amundi S&P Global Financials ESG UCITS ETF EUR (DIST)	EUR	11.32	2,173,237
Amundi S&P Global Health Care ESG UCITS ETF EUR (ACC)	EUR	10.46	95,446,201
Amundi S&P Global Health Care ESG UCITS ETF EUR (DIST)	EUR	10.44	4,811,224
Amundi S&P Global Industrials ESG UCITS ETF EUR (ACC)	EUR	12.33	130,495,924
Amundi S&P Global Industrials ESG UCITS ETF EUR (DIST)	EUR	12.19	3,445,698
Amundi S&P Global Information Technology ESG UCITS ETF EUR (ACC)	EUR	14.38	200,498,566
Amundi S&P Global Information Technology ESG UCITS ETF EUR (DIST)	EUR	14.36	13,381,485
Amundi S&P Global Materials ESG UCITS ETF EUR (ACC)	EUR	11.60	87,687,372

AMUNDI ETF ICAV
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Notes to the financial statements (continued)

8. Net asset value (continued)

Share Class	Functional Currency	NAV Per Share 31 December 2023	Total NAV 31 December 2023
Amundi S&P Global Materials ESG UCITS ETF EUR (DIST)	EUR	11.56	3,294,840
Amundi S&P Global Utilities ESG UCITS ETF EUR (ACC)	EUR	9.57	58,937,825
Amundi S&P Global Utilities ESG UCITS ETF EUR (DIST)	EUR	9.52	1,094,578
Amundi MSCI USA ESG Leaders Extra UCITS ETF USD (ACC)	USD	13.60	515,171,052
Amundi US Tech 100 Equal Weight UCITS ETF USD (DIST)	USD	12.78	585,728,743
Amundi S&P Small Cap 600 ESG UCITS ETF USD (DIST) [^]	USD	67.92	91,843,530
Amundi S&P 500 Equal Weight ESG Leaders UCITS ETF EUR Hedged (ACC) ^{^^}	EUR	10.72	15,783,780
Amundi MSCI World ESG Leaders UCITS ETF USD (ACC) ^{^^^}	USD	83.05	860,407,824
Amundi MSCI USA ESG Leaders UCITS ETF USD (ACC) ^{^^^^}	USD	87.45	2,402,610,657
Amundi MSCI USA ESG Leaders UCITS ETF EUR Hedged (ACC) ^{^^^^}	EUR	67.03	321,990,974
Amundi MSCI USA SRI Climate Net Zero Ambition PAB UCITS ETF EUR (ACC) ^{^^^^^}	EUR	98.98	5,257,362,147
Amundi MSCI USA SRI Climate Net Zero Ambition PAB UCITS ETF EUR Hedged (ACC) ^{^^^^^}	EUR	73.43	210,186,406
Amundi MSCI North America ESG Climate Net Zero Ambition CTB UCITS ETF EUR (ACC) ^{^^^^^}	EUR	116.34	326,621,985
Amundi MSCI North America ESG Climate Net Zero Ambition CTB UCITS ETF EUR (DIST) ^{^^^^^}	EUR	94.65	31,968,159
Amundi S&P 500 ESG UCITS ETF EUR (ACC) ^{^^^^^^}	EUR	123.17	2,224,321,891
Amundi S&P 500 ESG UCITS ETF EUR Hedged (ACC) ^{^^^^^^}	EUR	69.15	716,536,843

[^]The share class launched on 19 January 2023.

^{^^}The share class launched on 22 June 2023.

^{^^^}The share class launched on 7 July 2023.

^{^^^^}The share class launched on 15 September 2023.

^{^^^^^}The share class launched on 11 October 2023.

^{^^^^^^}The share class launched on 18 October 2023.

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Notes to the financial statements (continued)

8. Net asset value (continued)

Share Class	Functional Currency	NAV Per Share 31 December 2023	Total NAV 31 December 2023
Amundi MSCI USA ESG Climate Net Zero Ambition CTB UCITS ETF EUR (ACC) [^]	EUR	438.29	461,108,154
Amundi MSCI USA ESG Climate Net Zero Ambition CTB UCITS ETF EUR (DIST) [^]	EUR	412.33	1,205,102,474
Amundi MSCI USA ESG Leaders Extra UCITS ETF USD (DIST) ^{^^}	USD	38.46	288,957,873
Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF EUR Hedged (ACC) ^{^^}	EUR	24.02	375,546,310
Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF USD (ACC) ^{^^}	USD	31.07	825,732,828
Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF USD (DIST) ^{^^}	USD	21.06	1,492,889,466
Amundi MSCI World Climate Net Zero Ambition PAB UCITS ETF USD (ACC) ^{^^^}	USD	70.71	411,071,614
Amundi MSCI World ESG Climate Net Zero Ambition CTB UCITS ETF EUR (ACC) ^{^^^}	EUR	415.32	809,178,389
Amundi MSCI World ESG Climate Net Zero Ambition CTB UCITS ETF EUR (DIST) ^{^^^}	EUR	6.90	213,384,880

[^]The share class launched on 20 November 2023.

^{^^}The share class launched on 24 November 2023.

^{^^^}The share class launched on 5 December 2023.

^{^^^}The share class launched on 15 December 2023.

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Notes to the financial statements (continued)

8. Net asset value (continued)

Share Class	Functional Currency	NAV Per Share 31 December 2022	Total NAV 31 December 2022
Amundi S&P 500 Equal Weight ESG Leaders UCITS ETF USD (ACC)	USD	10.17	342,065,830
Amundi MSCI World UCITS ETF USD (DIST)	USD	9.64	11,655,371
Amundi MSCI ACWI SRI PAB UCITS ETF USD (ACC)	USD	9.64	22,005,827
Amundi S&P Global Communication Services ESG UCITS ETF EUR (ACC)	EUR	8.79	73,041,137
Amundi S&P Global Communication Services ESG UCITS ETF EUR (DIST)	EUR	8.79	439,465
Amundi S&P Global Consumer Discretionary ESG UCITS ETF EUR (ACC)	EUR	8.38	83,353,360
Amundi S&P Global Consumer Discretionary ESG UCITS ETF EUR (DIST)	EUR	8.38	251,433
Amundi S&P Global Consumer Staples ESG UCITS ETF EUR (ACC)	EUR	9.98	39,372,833
Amundi S&P Global Consumer Staples ESG UCITS ETF EUR (DIST)	EUR	9.98	59,852
Amundi S&P Global Energy Carbon Reduced UCITS ETF EUR (ACC)	EUR	10.60	23,172,213
Amundi S&P Global Energy Carbon Reduced UCITS ETF EUR (DIST)	EUR	10.60	943,159
Amundi S&P Global Financials ESG UCITS ETF EUR (ACC)	EUR	10.10	48,807,526
Amundi S&P Global Financials ESG UCITS ETF EUR (DIST)	EUR	10.11	372,361
Amundi S&P Global Health Care ESG UCITS ETF EUR (DIST)	EUR	10.24	388,977
Amundi S&P Global Industrials ESG UCITS ETF EUR (ACC)	EUR	10.27	89,485,393
Amundi S&P Global Industrials ESG UCITS ETF EUR (DIST)	EUR	10.27	569,851
Amundi S&P Global Information Technology ESG UCITS ETF EUR (ACC)	EUR	9.25	171,233,289
Amundi S&P Global Information Technology ESG UCITS ETF EUR (DIST)	EUR	9.25	934,654
Amundi S&P Global Materials ESG UCITS ETF EUR (ACC)	EUR	10.49	13,053,806
Amundi S&P Global Materials ESG UCITS ETF EUR (DIST)	EUR	10.49	954,691
Amundi S&P Global Utilities ESG UCITS ETF EUR (ACC)	EUR	9.38	28,413,611
Amundi S&P Global Utilities ESG UCITS ETF EUR (DIST)	EUR	9.38	1,078,385
Amundi MSCI USA ESG Leaders Extra UCITS ETF USD (ACC)	USD	10.51	275,869,102
Amundi US Tech 100 Equal Weight UCITS ETF USD (DIST)	USD	9.55	367,577,287

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Notes to the financial statements (continued)

9. Share capital and redeemable participating shares

The authorised share capital of the ICAV is 2 subscriber shares of €1 each and 1,000,000,000,000,000 Shares of no par value initially designated as unclassified shares. The unclassified shares are available for issue as shares. There are no rights of pre-emption attaching to the shares in the ICAV.

As at year end, neither the Directors nor any person closely associated have any beneficial interest in the share capital of the ICAV or any options in respect of such capital. The Directors are generally and unconditionally authorised to exercise all powers of the ICAV to allot relevant securities up to an amount equal to the authorised but as yet unissued share capital of the ICAV. The ICAV may from time to time by ordinary resolution increase the share capital by such amount and/or number as the resolution may prescribe.

The movement in the number of redeemable participating shares during the financial year ended 31 December 2023 is as follows:

31 December 2023

Share Class	At beginning of the year (units)	Issued during the financial year (units)	Redeemed during the financial year (units)	At The end of the financial year (units)
Amundi S&P 500 Equal Weight ESG Leaders UCITS ETF USD (ACC)	33,649,806	80,850,140	(51,980,950)	62,518,996
Amundi MSCI World UCITS ETF USD (DIST)	1,209,033	15,892,120	(1,000,000)	16,101,153
AMUNDI MSCI ACWI SRI PAB UCITS ETF USD(ACC)	2,283,188	4,811,642	(1,000,000)	6,094,830
Amundi S&P Global Communication Services ESG UCITS ETF EUR (ACC)	8,310,000	3,517,282	(3,806,664)	8,020,618
Amundi S&P Global Communication Services ESG UCITS ETF EUR (DIST)	50,000	482,088	(330,180)	201,908
Amundi S&P Global Consumer Discretionary ESG UCITS ETF EUR (ACC)	9,944,000	9,076,573	(1,868,317)	17,152,256
Amundi S&P Global Consumer Discretionary ESG UCITS ETF EUR (DIST)	30,000	646,866	(308,645)	368,221
Amundi S&P Global Consumer Staples ESG UCITS ETF EUR (ACC)	3,946,651	14,617,854	(1,748,012)	16,816,493
Amundi S&P Global Consumer Staples ESG UCITS ETF EUR (DIST)	6,000	683,658	(303,950)	385,708
Amundi S&P Global Energy Carbon Reduced UCITS ETF EUR (ACC)	2,186,924	34,237,449	(12,514,838)	23,909,535

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Notes to the financial statements (continued)

9. Share capital and redeemable participating shares (continued)

31 December 2023

Share Class	At beginning of the year (units)	Issued during the financial year (units)	Redeemed during the financial year (units)	At The end of the financial year (units)
Amundi S&P Global Energy Carbon Reduced UCITS ETF EUR (DIST)	89,001	819,772	(503,116)	405,657
Amundi S&P Global Financials ESG UCITS ETF EUR (ACC)	4,833,132	3,068,864	(787,599)	7,114,397
Amundi S&P Global Financials ESG UCITS ETF EUR (DIST)	36,843	290,110	(135,000)	191,953
Amundi S&P Global Health Care ESG UCITS ETF EUR (ACC)	7,618,861	2,700,354	(1,190,890)	9,128,325
Amundi S&P Global Health Care ESG UCITS ETF EUR (DIST)	38,001	423,000	-	461,001
Amundi S&P Global Industrials ESG UCITS ETF EUR (ACC)	8,714,931	5,381,322	(3,514,253)	10,582,000
Amundi S&P Global Industrials ESG UCITS ETF EUR (DIST)	55,500	417,161	(190,000)	282,661
Amundi S&P Global Information Technology ESG UCITS ETF EUR (ACC)	18,507,928	1,821,917	(6,384,762)	13,945,083
Amundi S&P Global Information Technology ESG UCITS ETF EUR (DIST)	101,001	1,238,823	(407,643)	932,181
Amundi S&P Global Materials ESG UCITS ETF EUR (ACC)	1,244,310	8,282,958	(1,966,767)	7,560,501
Amundi S&P Global Materials ESG UCITS ETF EUR (DIST)	91,001	284,000	(90,000)	285,001
Amundi S&P Global Utilities ESG UCITS ETF EUR (ACC)	3,030,000	4,390,938	(1,263,902)	6,157,036
Amundi S&P Global Utilities ESG UCITS ETF EUR (DIST)	115,000	-	-	115,000
Amundi MSCI USA ESG Leaders Extra UCITS ETF USD (ACC)	26,252,143	26,683,615	(15,046,813)	37,888,945
Amundi US Tech 100 Equal Weight UCITS ETF USD (DIST)	38,505,000	8,412,485	(1,081,820)	45,835,665
Amundi S&P Small Cap 600 ESG UCITS ETF USD (DIST)^	-	1,547,258	(195,000)	1,352,258

^The share class launched on 19 January 2023.

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Notes to the financial statements (continued)

9. Share capital and redeemable participating shares (continued)

31 December 2023

Share Class	At beginning of the year (units)	Issued during the financial year (units)	Redeemed during the financial year (units)	At The end of the financial year (units)
Amundi S&P 500 Equal Weight ESG Leaders UCITS ETF EUR Hedged (ACC) [^]	-	1,676,787	(204,120)	1,472,667
Amundi MSCI World ESG Leaders UCITS ETF USD (ACC) ^{^^}	-	10,873,412	(513,394)	10,360,018
Amundi MSCI USA ESG Leaders UCITS ETF USD (ACC) ^{^^^}	-	28,810,560	(1,336,378)	27,474,182
Amundi MSCI USA ESG Leaders UCITS ETF EUR Hedged (ACC) ^{^^^}	-	5,263,454	(459,828)	4,803,626
Amundi MSCI USA SRI Climate Net Zero Ambition PAB UCITS ETF EUR (ACC) ^{^^^}	-	55,102,181	(1,986,729)	53,115,452
Amundi MSCI USA SRI Climate Net Zero Ambition PAB UCITS ETF EUR Hedged (ACC) ^{^^^}	-	3,057,027	(194,454)	2,862,573
Amundi MSCI North America ESG Climate Net Zero Ambition CTB UCITS ETF EUR (ACC) ^{^^^}	-	3,039,897	(232,425)	2,807,472
Amundi MSCI North America ESG Climate Net Zero Ambition CTB UCITS ETF EUR (DIST) ^{^^^}	-	337,745	-	337,745
Amundi S&P 500 ESG UCITS ETF EUR (ACC) ^{^^^}	-	19,732,576	(1,674,195)	18,058,381
Amundi S&P 500 ESG UCITS ETF EUR Hedged (ACC) ^{^^^}	-	11,051,346	(689,753)	10,361,593
Amundi MSCI USA ESG Climate Net Zero Ambition CTB UCITS ETF EUR (ACC) ^{^^^}	-	1,058,908	(6,846)	1,052,062

[^]The share class launched on 22 June 2023.

^{^^}The share class launched on 7 July 2023.

^{^^^}The share class launched on 15 September 2023.

^{^^^}The share class launched on 11 October 2023.

^{^^^}The share class launched on 18 October 2023.

^{^^^}The share class launched on 20 November 2023.

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Notes to the financial statements (continued)

9. Share capital and redeemable participating shares (continued)

31 December 2023

Share Class	At beginning of the year (units)	Issued during the financial year (units)	Redeemed during the financial year (units)	At The end of the financial year (units)
Amundi MSCI USA ESG Climate Net Zero Ambition CTB UCITS ETF EUR (DIST) [^]	-	3,035,847	(113,148)	2,922,699
Amundi MSCI USA ESG Leaders Extra UCITS ETF USD (DIST) ^{^^}	-	7,603,497	(90,200)	7,513,297
Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF EUR Hedged (ACC) ^{^^}	-	16,080,624	(442,714)	15,637,910
Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF USD (ACC) ^{^^}	-	28,036,078	(1,461,222)	26,574,856
Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF USD (DIST) ^{^^}	-	72,267,490	(1,381,000)	70,886,490
Amundi MSCI World Climate Net Zero Ambition PAB UCITS ETF USD (ACC) ^{^^^}	-	13,927,930	(8,114,407)	5,813,523
Amundi MSCI World ESG Climate Net Zero Ambition CTB UCITS ETF EUR (ACC) ^{^^^}	-	2,213,151	(264,823)	1,948,328
Amundi MSCI World ESG Climate Net Zero Ambition CTB UCITS ETF EUR (DIST) ^{^^^}	-	30,946,720	-	30,946,720

[^]The share class launched on 20 November 2023.

^{^^}The share class launched on 24 November 2023.

^{^^^}The share class launched on 5 December 2023.

^{^^^}The share class launched on 15 December 2023.

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Notes to the financial statements (continued)

9. Share capital and redeemable participating shares (continued)

31 December 2022

Share Class	At beginning of the period (units)	Issued during the financial period (units)	Redeemed during the financial period (units)	At The end of the financial period (units)
Amundi S&P 500 Equal Weight ESG Leaders UCITS ETF USD (ACC)	-	46,622,169	(12,972,363)	33,649,806
Amundi MSCI World UCITS ETF USD (DIST)	-	1,209,033	-	1,209,033
Amundi MSCI ACWI SRI PAB UCITS ETF USD (ACC)	-	2,283,188	-	2,283,188
Amundi S&P Global Communication Services ESG UCITS ETF EUR (ACC)	-	8,460,000	(150,000)	8,310,000
Amundi S&P Global Communication Services ESG UCITS ETF EUR (DIST)	-	370,000	(320,000)	50,000
Amundi S&P Global Consumer Discretionary ESG UCITS ETF EUR (ACC)	-	10,279,772	(335,772)	9,944,000
Amundi S&P Global Consumer Discretionary ESG UCITS ETF EUR (DIST)	-	250,000	(220,000)	30,000
Amundi S&P Global Consumer Staples ESG UCITS ETF EUR (ACC)	-	4,096,651	(150,000)	3,946,651
Amundi S&P Global Consumer Staples ESG UCITS ETF EUR (DIST)	-	253,000	(247,000)	6,000
Amundi S&P Global Energy Carbon Reduced UCITS ETF EUR (ACC)	-	2,421,560	(234,636)	2,186,924
Amundi S&P Global Energy Carbon Reduced UCITS ETF EUR (DIST)	-	239,000	(149,999)	89,001
Amundi S&P Global Financials ESG UCITS ETF EUR (ACC)	-	5,180,132	(347,000)	4,833,132
Amundi S&P Global Financials ESG UCITS ETF EUR (DIST)	-	346,842	(309,999)	36,843
Amundi S&P Global Health Care ESG UCITS ETF EUR (ACC)	-	7,848,861	(230,000)	7,618,861
Amundi S&P Global Health Care ESG UCITS ETF EUR (DIST)	-	348,001	(310,000)	38,001

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Notes to the financial statements (continued)

9. Share capital and redeemable participating shares (continued)

31 December 2022

Share Class	At beginning of the period (units)	Issued during the financial period (units)	Redeemed during the financial period (units)	At The end of the financial period (units)
Amundi S&P Global Industrials ESG UCITS ETF EUR (ACC)	-	13,380,947	(4,666,016)	8,714,931
Amundi S&P Global Industrials ESG UCITS ETF EUR (DIST)	-	445,500	(390,000)	55,500
Amundi S&P Global Information Technology ESG UCITS ETF EUR (ACC)	-	18,919,838	(411,910)	18,507,928
Amundi S&P Global Information Technology ESG UCITS ETF EUR (DIST)	-	351,000	(249,999)	101,001
Amundi S&P Global Materials ESG UCITS ETF EUR (ACC)	-	1,350,000	(105,690)	1,244,310
Amundi S&P Global Materials ESG UCITS ETF EUR (DIST)	-	241,000	(149,999)	91,001
Amundi S&P Global Utilities ESG UCITS ETF EUR (ACC)	-	3,160,000	(130,000)	3,030,000
Amundi S&P Global Utilities ESG UCITS ETF EUR (DIST)	-	265,000	(150,000)	115,000
Amundi MSCI USA ESG Leaders Extra UCITS ETF USD (ACC)	-	26,252,143	-	26,252,143
Amundi US Tech 100 Equal Weight UCITS ETF USD (DIST)	-	39,273,000	(768,000)	38,505,000

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Notes to the financial statements (continued)

10. Distributions to redeemable participating shareholders

The Directors decide the dividend policy and arrangements relating to each sub-fund. Under the instrument of incorporation, the Directors are entitled to declare dividends out of net income (i.e. income less expenses) and/or capital. The ICAV will be obliged and entitled to deduct an amount in respect of Irish taxation from any dividend payable to a shareholder in any sub-fund who is or is deemed to be a taxable Irish person and pay such sum to the Irish revenue commissioners. For each distributing share class, dividends are paid in the currency of such share class or in such other currency as may be determined by the Directors.

The following are the distributions for the financial year ended 31 December 2023. (2022: Nil).

Share Class	Dividend Ex-Date	Dividend Rate per Share
Amundi MSCI World UCITS ETF USD (DIST)	15-Feb-23	0.0708
Amundi S&P Global Communication Services ESG UCITS ETF EUR (DIST)	15-Feb-23	0.0433
Amundi S&P Global Consumer Discretionary ESG UCITS ETF EUR (DIST)	15-Feb-23	0.0792
Amundi S&P Global Consumer Staples ESG UCITS ETF EUR (DIST)	15-Feb-23	0.237
Amundi S&P Global Energy Carbon Reduced UCITS ETF EUR (DIST)	15-Feb-23	0.0823
Amundi S&P Global Financials ESG UCITS ETF EUR (DIST)	15-Feb-23	0.0286
Amundi S&P Global Health Care ESG UCITS ETF EUR (DIST)	15-Feb-23	0.0181
Amundi S&P Global Industrials ESG UCITS ETF EUR (DIST)	15-Feb-23	0.1263
Amundi S&P Global Information Technology ESG UCITS ETF EUR (DIST)	15-Feb-23	0.0196
Amundi S&P Global Materials ESG UCITS ETF EUR (DIST)	15-Feb-23	0.0359
Amundi S&P Global Utilities ESG UCITS ETF EUR (DIST)	15-Feb-23	0.0538
Amundi US Tech 100 Equal Weight UCITS ETF USD (DIST)	15-Feb-23	0.0072

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Notes to the financial statements (continued)

11. Related parties

The Directors and Investment Manager are related parties to the ICAV.

Fees payable to the Investment Manager and the amounts due at the year-end is included in the accrued expenses on the Statement of financial position. The fees earned by the Investment Manager is included in the Management fees in the Statement of comprehensive income. The fees paid during the year and payable at year end are disclosed in note 4 (a). The Directors will seek to ensure any conflict of interest of which they are aware is resolved fairly.

There are no service contracts in existence between the ICAV and any of its Directors, nor are any such contracts proposed. The Directors had no interest, direct or indirect, in any assets which have been or are proposed to be acquired or disposed of by, or issued to, the ICAV and no Director is materially interested in any contract or arrangement subsisting at the date hereof which is unusual in its nature and conditions or significant in relation to the business of the ICAV. Directors' fee paid during the year are disclosed in note 4 (c).

Graham Fox and Mehdi Balafref are employees of the Investment Manager.

12. Significant shareholders

The table below represents the number of shareholders who had entitlement of 10% or more in the shares in issue of the sub-funds of the ICAV at 31 December 2023 and 31 December 2022.

Number of shareholders who own 10% or more in the secondary market are as follows:

Sub-Funds	Numbers of shareholders who own 10% or more 31 December 2023	Numbers of shareholders who own 10% or more 31 December 2022
Amundi S&P 500 Equal Weight ESG Leaders UCITS ETF	3	4
Amundi MSCI World UCITS ETF	1	1
Amundi MSCI ACWI SRI PAB UCITS ETF	2	1
Amundi S&P Global Communication Services ESG UCITS ETF	5	5
Amundi S&P Global Consumer Discretionary ESG UCITS ETF	8	6
Amundi S&P Global Consumer Staples ESG UCITS ETF	5	7
Amundi S&P Global Energy Carbon Reduced UCITS ETF	6	5
Amundi S&P Global Financials ESG UCITS ETF	5	6
Amundi S&P Global Health Care ESG UCITS ETF	5	5
Amundi S&P Global Industrials ESG UCITS ETF	8	6
Amundi S&P Global Information Technology ESG UCITS ETF	6	5
Amundi S&P Global Materials ESG UCITS ETF	3	5
Amundi S&P Global Utilities ESG UCITS ETF	6	4
Amundi MSCI USA ESG Leaders Extra UCITS ETF	5	1

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Notes to the financial statements (continued)

12. Significant shareholders (continued)

Sub-Funds	Numbers of shareholders who own 10% or more 31 December 2023	Numbers of shareholders who own 10% or more 31 December 2022
Amundi US Tech 100 Equal Weight UCITS ETF	2	2
Amundi S&P Small Cap 600 ESG UCITS ETF [^]	3	-
Amundi MSCI World ESG Leaders UCITS ETF ^{^^}	2	-
Amundi MSCI USA ESG Leaders UCITS ETF ^{^^^}	3	-
Amundi S&P 500 ESG UCITS ETF ^{^^^^}	4	-
Amundi MSCI USA SRI Climate Net Zero Ambition PAB UCITS ETF ^{^^^^^}	5	-
Amundi MSCI North America ESG Climate Net Zero Ambition CTB UCITS ETF ^{^^^^^^}	7	-
Amundi MSCI USA ESG Climate Net Zero Ambition CTB UCITS ETF ^{^^^^^^^}	4	-
Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF ^{^^^^^^^^}	8	-
Amundi MSCI World ESG Climate Net Zero Ambition CTB UCITS ETF ^{^^^^^^^^^}	4	-
Amundi MSCI World Climate Net Zero Ambition PAB UCITS ETF ^{^^^^^^^^^^}	3	-

[^]The sub-fund was launched on 19 January 2023.

^{^^}The sub-fund was launched on 6 July 2023.

^{^^^}The sub-fund was launched on 14 September 2023.

^{^^^^}The sub-fund was launched on 17 October 2023.

^{^^^^^}The sub-fund was launched on 9 November 2023.

^{^^^^^^}The sub-fund was launched on 16 November 2023.

^{^^^^^^^}The sub-fund was launched on 22 November 2023.

^{^^^^^^^^}The sub-fund was launched on 4 December 2023.

13. Significant events during the financial year

Amundi S&P Small Cap 600 ESG UCITS ETF sub-fund was launched on 19 January 2023.

Annual dividends were paid for distributing share classes with an ex-date of 15 February 2023 and payment date of 27 February 2023.

Amundi MSCI World ESG Leaders UCITS ETF sub-fund was launched on 6 July 2023.

Amundi MSCI USA ESG Leaders UCITS ETF sub-fund was launched on 14 September 2023.

Amundi S&P 500 ESG UCITS ETF sub-fund was launched on 17 October 2023.

Amundi MSCI USA SRI Climate Net Zero Ambition PAB UCITS ETF sub-fund was launched on 9 November 2023.

AMUNDI ETF ICAV
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Notes to the financial statements (continued)

13. Significant events during the financial year (continued)

Amundi MSCI North America ESG Climate Net Zero Ambition CTB UCITS ETF sub-fund was launched on 9 November 2023.

Amundi MSCI USA ESG Climate Net Zero Ambition CTB UCITS ETF sub-fund was launched on 16 November 2023.

Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF sub-fund was launched on 22 November 2023.

Amundi MSCI World ESG Climate Net Zero Ambition CTB UCITS ETF sub-fund was launched on 4 December 2023.

Amundi MSCI World Climate Net Zero Ambition PAB UCITS ETF sub-fund was launched on 4 December 2023.

An updated prospectus was issued on 5 December 2023.

The investment impact on the ICAV and its Sub-Funds due to the conflict in the Middle East since early October 2023 and the Russian invasion of Ukraine during the year 2022, has been minimal due to (i) its diverse holding across instrument type and geography and (ii) having no exposure to Russian assets and therefore no forced disposal of any assets. All instruments continue to be marked at fair value using a directly observable price in the relevant market. The ICAV and the Sub-Fund's investment profile has not changed as a result of these conflicts. As at 31 December 2023 (31 December 2022: None), there were no Russian or Ukrainian Securities held or receivables from Russian or Ukrainian Securities.

There were no other significant events during the financial year to report.

14. Significant events post the financial year end

Amundi MSCI World Sri Climate Net Zero Ambition PAB UCITS ETF sub-fund was launched on 17 January 2024.

An updated prospectus was issued on 1 February 2024.

Amundi Prime All Country World UCITS ETF sub-fund was launched on 21 February 2024.

Amundi Prime USA UCITS ETF sub-fund was launched on 6 March 2024.

During the period from 1 January 2024 to 24 April 2024, the following share classes had subscriptions and redemptions in excess of 20% of the 31 December 2023 Net Asset Value.

- Amundi S&P Global Consumer Staples ESG UCITS ETF EUR (DIST)
- Amundi S&P Global Energy Carbon Reduced UCITS ETF EUR (DIST)
- Amundi MSCI World ESG Climate Net Zero Ambition CTB UCITS ETF EUR (ACC)
- Amundi MSCI World ESG Climate Net Zero Ambition CTB UCITS ETF EUR (DIST)

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Notes to the financial statements (continued)

14. Significant events post the financial year end

- Amundi MSCI World UCITS ETF USD (DIST)
- Amundi S&P Global Financials ESG UCITS ETF EUR (ACC)
- Amundi S&P Global Health Care ESG UCITS ETF EUR (ACC)
- Amundi S&P Global Consumer Discretionary ESG UCITS ETF EUR (DIST)
- Amundi S&P Global Utilities ESG UCITS ETF EUR (DIST)
- Amundi S&P Global Communication Services ESG UCITS ETF EUR (ACC)
- Amundi S&P Global Consumer Discretionary ESG UCITS ETF EUR (ACC)
- Amundi S&P Small Cap 600 ESG UCITS ETF USD (DIST)
- Amundi S&P Global Information Technology ESG UCITS ETF EUR (DIST)
- Amundi S&P Global Materials ESG UCITS ETF EUR (ACC)
- Amundi S&P Global Industrials ESG UCITS ETF EUR (ACC)
- Amundi S&P Global Health Care ESG UCITS ETF EUR (DIST)
- Amundi S&P Global Industrials ESG UCITS ETF EUR (DIST)
- Amundi MSCI USA ESG Leaders Extra UCITS ETF USD (ACC)
- Amundi S&P 500 ESG UCITS ETF EUR (ACC)
- Amundi MSCI USA ESG Climate Net Zero Ambition CTB UCITS ETF EUR (ACC)
- Amundi MSCI USA SRI Climate Net Zero Ambition PAB UCITS ETF EUR (ACC)
- Amundi MSCI USA ESG Leaders UCITS ETF USD (ACC)
- Amundi S&P Global Communication Services ESG UCITS ETF EUR (DIST)
- Amundi S&P 500 Equal Weight ESG Leaders UCITS ETF USD (ACC)
- Amundi MSCI USA ESG Leaders UCITS ETF EUR Hedged (ACC)
- Amundi S&P Global Financials ESG UCITS ETF EUR (DIST)
- Amundi S&P Global Materials ESG UCITS ETF EUR (DIST)

There are no other significant events post year end that need to be disclosed in these financial statements.

15. Approval of the financial statements

These financial statements were approved and authorised for issue by the Board of Directors on 24 April 2024.

AMUNDI S&P 500 EQUAL WEIGHT ESG LEADERS UCITS ETF

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities				
Ireland				
Basic Materials (31 December 2022: 0.54%)				
9,723	Linde	USD	3,993,334	0.54
			<u>3,993,334</u>	<u>0.54</u>
Consumer Services (31 December 2022: 0.53%)				
Healthcare (31 December 2022: 0.56%)				
47,993	Medtronic	USD	3,953,663	0.53
			<u>3,953,663</u>	<u>0.53</u>
Industrial (31 December 2022: 1.60%)				
16,459	Trane Technologies	USD	4,014,350	0.54
			<u>4,014,350</u>	<u>0.54</u>
Netherlands				
Basic Materials (31 December 2022: 0.58%)				
41,040	Lyondell Basell Industries	USD	3,902,083	0.53
			<u>3,902,083</u>	<u>0.53</u>
Switzerland				
Industrial (31 December 2022: 0.52%)				
28,906	TE Connectivity	USD	4,061,293	0.55
			<u>4,061,293</u>	<u>0.55</u>
United States				
Basic Materials (31 December 2022: 5.34%)				
14,518	Air Products & Chemicals	USD	3,975,028	0.54
32,773	Albemarle	USD	4,735,043	0.64
51,054	CF Industries Holdings	USD	4,058,793	0.55
74,540	Dow	USD	4,087,774	0.55
19,933	Ecolab	USD	3,953,711	0.53
106,383	Freeport-McMoRan Copper & Gold	USD	4,528,724	0.61
108,134	Mosaic	USD	3,863,628	0.52
97,612	Newmont Mining	USD	4,040,161	0.55
26,583	PPG Industries	USD	3,975,488	0.54
			<u>37,218,350</u>	<u>5.03</u>
Consumer Goods (31 December 2022: 11.09%)				
51,829	Archer-Daniels-Midland	USD	3,743,090	0.51
87,728	Campbell Soup	USD	3,792,481	0.51
50,240	Colgate-Palmolive	USD	4,004,630	0.54
46,901	Delphi Automotive	USD	4,207,958	0.57
27,660	Electronic Arts	USD	3,784,165	0.51

AMUNDI S&P 500 EQUAL WEIGHT ESG LEADERS UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Goods (31 December 2022: 11.09%)				
(continued)				
28,444	Estee Lauder Cos	USD	4,159,935	0.56
57,571	General Mills	USD	3,750,175	0.52
115,264	General Motors	USD	4,140,283	0.56
79,284	Hasbro	USD	4,048,241	0.55
20,049	Hershey	USD	3,737,936	0.51
70,626	Kellogg	USD	3,948,700	0.53
104,788	Kraft Heinz	USD	3,875,060	0.52
56,007	McCormick	USD	3,831,999	0.52
54,399	Mondelez International	USD	3,940,120	0.53
32,670	NIKE	USD	3,546,982	0.48
23,240	PepsiCo	USD	3,947,082	0.53
40,916	Stanley Black & Decker	USD	4,013,860	0.54
34,731	Whirlpool	USD	4,229,194	0.57
			70,701,891	9.56
Consumer Services (31 December 2022: 11.41%)				
281,405	American Airlines Group	USD	3,866,505	0.52
50,517	Best Buy	USD	3,954,471	0.53
92,910	Comcast	USD	4,074,103	0.55
51,610	CVS Caremark	USD	4,075,126	0.55
91,472	eBay	USD	3,990,009	0.54
22,571	Hilton Worldwide Holdings	USD	4,109,953	0.56
11,924	Home Depot	USD	4,132,262	0.56
121,816	Interpublic Group of Companies	USD	3,976,074	0.54
68,920	Johnson Controls	USD	3,972,549	0.54
18,555	Lowe's Cos	USD	4,129,415	0.56
18,524	Marriott International	USD	4,177,347	0.56
13,513	McDonald's	USD	4,006,740	0.54
171,721	News	USD	4,261,914	0.58
63,722	PayPal Holdings	USD	3,913,168	0.53
30,006	Ralph Lauren	USD	4,326,865	0.58
32,101	Royal Caribbean Cruises	USD	4,156,758	0.56
39,099	Starbucks	USD	3,753,895	0.51
28,440	Target	USD	4,050,425	0.55
43,632	TJX Cos	USD	4,093,118	0.55
18,110	Tractor Supply	USD	3,894,193	0.53
177,425	Walgreens Boots Alliance	USD	4,632,567	0.63
25,269	Wal-Mart Stores	USD	3,983,658	0.54

AMUNDI S&P 500 EQUAL WEIGHT ESG LEADERS UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Services (31 December 2022: 11.41%)				
(continued)				
42,245	Walt Disney	USD	3,814,301	0.51
347,376	Warner Bros Discovery	USD	3,953,139	0.53
30,393	Yum! Brands	USD	3,971,149	0.54
			101,269,704	13.69
Financial (31 December 2022: 22.03%)				
46,413	Aflac	USD	3,829,072	0.52
31,136	Alexandria Real Estate Equity	USD	3,947,110	0.53
27,391	Allstate	USD	3,834,192	0.52
22,645	American Express	USD	4,242,314	0.57
58,029	American International Group	USD	3,931,464	0.53
127,295	Bank of America	USD	4,286,023	0.58
81,477	Bank of New York Mellon	USD	4,240,878	0.57
60,971	Boston Properties	USD	4,278,335	0.58
33,342	Capital One Financial	USD	4,371,803	0.59
46,573	CBRE Group	USD	4,335,481	0.59
80,085	Citigroup	USD	4,119,572	0.56
27,999	Digital Realty Trust	USD	3,768,105	0.51
128,342	Fifth Third Bancorp	USD	4,426,516	0.60
30,810	Globe Life	USD	3,750,193	0.51
11,093	Goldman Sachs	USD	4,279,347	0.58
48,391	Hartford Financial	USD	3,889,669	0.53
206,160	Healthpeak Properties	USD	4,081,968	0.55
220,949	Host Hotels & Resorts	USD	4,301,877	0.58
257,796	Invesco	USD	4,599,081	0.62
57,492	Iron Mountain	USD	4,023,290	0.54
24,268	JPMorgan Chase	USD	4,127,987	0.56
187,975	Kimco Realty	USD	4,005,747	0.54
28,994	M&T Bank	USD	3,974,498	0.54
9,243	Mastercard	USD	3,942,232	0.53
61,230	MetLife	USD	4,049,140	0.55
10,158	Moody's	USD	3,967,308	0.54
47,769	Morgan Stanley	USD	4,454,459	0.60
67,932	NASDAQ OMX Group	USD	3,949,566	0.53
48,227	Northern Trust	USD	4,069,394	0.55
51,924	Principal Financial Group	USD	4,084,861	0.55
32,639	ProLogis	USD	4,350,779	0.59
38,735	Prudential Financial	USD	4,017,207	0.54
59,485	Regency Centers	USD	3,985,495	0.54

AMUNDI S&P 500 EQUAL WEIGHT ESG LEADERS UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Financial (31 December 2022: 22.03%) (continued)				
221,833	Regions Financial	USD	4,299,124	0.58
9,061	S&P Global	USD	3,991,552	0.54
54,417	State Street	USD	4,215,141	0.57
82,357	Ventas	USD	4,104,673	0.55
14,917	Visa	USD	3,883,641	0.53
44,510	Welltower	USD	4,013,467	0.54
121,426	Weyerhaeuser	USD	4,221,982	0.57
			164,244,543	22.20
Healthcare (31 December 2022: 12.14%)				
36,148	Abbott Laboratories	USD	3,978,810	0.54
25,914	Abbvie	USD	4,015,893	0.54
14,083	Amgen	USD	4,056,185	0.55
7,931	Anthem	USD	3,739,942	0.51
107,439	Baxter International	USD	4,153,591	0.56
16,249	Becton Dickinson	USD	3,961,993	0.54
16,220	Biogen Idec	USD	4,197,249	0.57
69,196	Boston Scientific	USD	4,000,221	0.54
14,864	Cigna	USD	4,451,025	0.60
37,378	DaVita	USD	3,915,719	0.53
54,588	Edwards Lifesciences	USD	4,162,335	0.56
47,799	Gilead Sciences	USD	3,872,197	0.52
56,074	Hologic	USD	4,006,487	0.54
7,841	Humana	USD	3,589,688	0.49
34,034	illumina	USD	4,738,894	0.64
35,912	Merck	USD	3,915,126	0.53
48,150	Moderna	USD	4,788,518	0.65
28,733	Quest Diagnostics	USD	3,961,706	0.53
4,539	Regeneron Pharms	USD	3,986,558	0.54
7,682	Thermo Fisher Scientific	USD	4,077,529	0.55
6,903	UnitedHealth Group	USD	3,634,222	0.49
10,945	Vertex Pharmaceuticals	USD	4,453,411	0.60
13,102	Waters	USD	4,313,571	0.58
			93,970,870	12.70
Industrial (31 December 2022: 14.38%)				
29,426	Agilent Technologies	USD	4,091,097	0.55
16,326	Automatic Data Processing	USD	3,803,468	0.51
66,132	Ball	USD	3,803,912	0.51
14,819	Caterpillar	USD	4,381,534	0.59
115,611	CSX	USD	4,008,233	0.54

AMUNDI S&P 500 EQUAL WEIGHT ESG LEADERS UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Industrial (31 December 2022: 14.38%) (continued)				
16,447	Cummins	USD	3,940,208	0.53
10,377	Deere	USD	4,149,451	0.56
27,150	Dover	USD	4,175,942	0.56
43,254	Emerson Electric	USD	4,209,912	0.57
4,727	Grainger	USD	3,917,218	0.53
18,541	Ilex	USD	4,025,437	0.55
15,364	Illinois Tool Works	USD	4,024,446	0.55
20,169	JB Hunt Transport Services	USD	4,028,556	0.55
27,434	Keysight	USD	4,364,475	0.59
16,632	Norfolk Southern	USD	3,931,472	0.53
213,734	Norwegian Cruise Line Holdings	USD	4,283,229	0.58
43,879	Otis Worldwide	USD	3,925,854	0.53
40,048	PACCAR	USD	3,910,687	0.53
30,488	Paychex	USD	3,631,426	0.49
58,283	Pentair	USD	4,237,757	0.57
23,437	Republic Services	USD	3,864,996	0.52
46,936	Robert Half International	USD	4,126,613	0.56
13,972	Rockwell Automation	USD	4,338,027	0.59
16,696	Union Pacific	USD	4,100,872	0.56
24,427	United Parcel Service	USD	3,840,657	0.52
8,091	United Rentals	USD	4,639,541	0.63
16,151	Verisk Analytics	USD	3,857,828	0.52
22,374	Waste Management	USD	4,007,183	0.54
36,651	Xylem	USD	4,191,408	0.57
			117,811,439	15.93
Technology (31 December 2022: 15.17%)				
6,368	Adobe	USD	3,799,149	0.51
33,987	Akamai Technologies	USD	4,022,361	0.54
29,662	Alphabet	USD	4,159,936	0.56
26,215	Applied Materials	USD	4,248,665	0.58
18,211	Arista Networks	USD	4,288,873	0.58
17,278	Autodesk	USD	4,206,847	0.57
79,525	Cisco Systems	USD	4,017,603	0.54
47,691	Etsy	USD	3,865,356	0.52
74,932	Fortinet	USD	4,385,770	0.59
238,875	Hewlett Packard	USD	4,056,098	0.55
133,146	HP	USD	4,006,363	0.54
91,915	Intel	USD	4,618,729	0.63
6,699	Intuit	USD	4,187,076	0.57

AMUNDI S&P 500 EQUAL WEIGHT ESG LEADERS UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Technology (31 December 2022: 15.17%) (continued)				
131,668	Juniper Networks	USD	3,881,573	0.53
5,459	LAM Research	USD	4,275,816	0.58
53,080	Micron Technology	USD	4,529,847	0.61
10,286	Microsoft	USD	3,867,947	0.52
11,763	Motorola Solutions	USD	3,682,878	0.50
175,055	NortonLifeLock	USD	3,994,755	0.54
8,336	NVIDIA	USD	4,128,154	0.56
52,875	ON Semiconductor	USD	4,416,649	0.60
29,189	QUALCOMM	USD	4,221,605	0.57
15,226	Salesforce.com	USD	4,006,570	0.54
5,528	Servicenow	USD	3,905,477	0.53
24,308	Texas Instruments	USD	4,143,542	0.56
9,384	Tyler Technologies	USD	3,923,638	0.53
			106,841,277	14.45
Telecommunications (31 December 2022: 1.13%)				
223,928	AT&T	USD	3,757,512	0.51
			3,757,512	0.51
Utilities (31 December 2022: 2.74%)				
28,586	American Water Works	USD	3,773,066	0.51
131,805	CenterPoint Energy	USD	3,765,669	0.51
57,035	Edison International	USD	4,077,432	0.55
62,596	Eversource Energy	USD	3,863,425	0.52
96,253	Exelon	USD	3,455,483	0.47
53,281	Sempra Energy	USD	3,981,689	0.54
			22,916,764	3.10
Total equities (31 December 2022: 99.76%)*			738,657,073	99.86

Forward contracts^

Amounts receivables (2022: 0.00%)

Maturity date	Issue Currency	Currency to be received	Settle Currency	Currency to be Delivered	Unrealised gain	% of Net asset value
03 JAN 2024	EUR	2,085,253	USD	(2,278,000.00)	25,570	0.00
03 JAN 2024	EUR	12,587,224	USD	(13,538,000.00)	367,055	0.05
03 JAN 2024	EUR	1,218,630	USD	(1,338,000.00)	8,216	0.00
					400,841	0.05

AMUNDI S&P 500 EQUAL WEIGHT ESG LEADERS UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value		
Futures (31 December 2022: 0.00%)**						
18	CME Emini S&P 500 ESG Futures Mar 24	USD	87,495	0.01		
	Total futures		87,495	0.01		
Total financial assets at fair value through profit or loss			739,145,409	99.92		
Financial liabilities at fair value through profit or loss						
Forward contracts						
Amounts payables (2022: 0.00%)						
Maturity date	Issue Currency	Currency to be received	Settle Currency	Currency to be Delivered	Unrealised loss	% of Net asset value
03 JAN 2024	USD	1,081,000	EUR	(998,155.12)	(21,658)	(0.00)
					(21,658)	(0.00)
Total financial liabilities at fair value through profit or loss					(21,658)	(0.00)
Cash and/or other net assets					593,020	0.08
Net assets attributable to holders of redeemable participating shares					739,716,771	100.00
Analysis of Total Assets			Fair Value USD	% of Total Assets		
*Transferable securities admitted to an official stock exchange listing			738,657,073	99.38		
**Financial derivative instruments dealt in on a regulated market			87,495	0.01		
^OTC financial derivative instruments			400,841	0.05		
Other assets			4,102,872	0.56		
Total assets			743,248,281	100.00		
Country concentration risk			% of Net Asset Value 31 December 2023	% of Net Asset Value 31 December 2022		
Equities						
United States			97.17	95.43		
Other ¹			2.69	4.33		
			99.86	99.76		

The schedule of investments forms an integral part of the financial statements.

¹Any country with a holding less than 5% gets accumulated within "Other".

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities				
Australia				
<i>Basic Materials (31 December 2022: 0.53%)</i>				
14,965	BHP Group	AUD	514,755	0.28
163	Bluescope Steel	AUD	2,603	0.00
4,068	Fortescue Metals Group	AUD	80,553	0.04
578	Mineral Resources	AUD	27,608	0.01
3,398	Northern Star Resources	AUD	31,649	0.02
84	Orica	AUD	914	0.00
11,018	South32	AUD	25,035	0.01
			683,117	0.36
<i>Consumer Goods (31 December 2022: 0.02%)</i>				
3,316	Treasury Wine Estates	AUD	24,392	0.01
			24,392	0.01
<i>Consumer Services (31 December 2022: 0.25%)</i>				
2,441	Aristocrat Leisure	AUD	67,990	0.04
1,799	Carsales	AUD	38,226	0.02
3,215	Coles Group	AUD	35,341	0.02
10,733	Endeavour Group Australia	AUD	38,156	0.02
6,340	Lottery	AUD	20,938	0.01
3,465	Wesfarmers	AUD	134,862	0.07
4,152	Woolworths Group	AUD	105,392	0.05
			440,905	0.23
<i>Financial (31 December 2022: 0.89%)</i>				
621	ASX	AUD	26,721	0.01
7,185	Australia & New Zealand Banking Group	AUD	127,077	0.07
5,011	Commonwealth Bank of Australia	AUD	382,273	0.20
1,867	Computershare	AUD	31,072	0.02
332	Dexus	AUD	1,740	0.00
7,190	Goodman Group	AUD	124,124	0.07
649	GPT Group	AUD	2,055	0.00
8,389	Insurance Australia Group	AUD	32,399	0.02
1,127	Macquarie Group	AUD	141,213	0.07
11,678	Medibank Private	AUD	28,368	0.01
1,368	Mirvac Group	AUD	1,951	0.00
9,116	National Australia Bank	AUD	190,963	0.10
3,566	QBE Insurance Group	AUD	36,037	0.02
21,019	Scentre Group	AUD	42,884	0.02
12,904	Stockland	AUD	39,182	0.02

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Australia (continued)				
Financial (31 December 2022: 0.89%) (continued)				
3,497	Suncorp Group	AUD	33,049	0.02
1,490	Vicinity Centres	AUD	2,074	0.00
10,844	Westpac Banking	AUD	169,446	0.09
			1,412,628	0.74
Healthcare (31 December 2022: 0.27%)				
185	Cochlear	AUD	37,703	0.02
1,501	CSL	AUD	293,589	0.16
315	IDP Education	AUD	4,305	0.00
51	Ramsay Health Care	AUD	1,831	0.00
1,186	Sonic Healthcare	AUD	25,961	0.01
			363,389	0.19
Industrial (31 December 2022: 0.11%)				
11,408	Aurizon Holdings	AUD	29,580	0.02
6,509	Brambles	AUD	60,403	0.03
2,671	Reece	AUD	40,807	0.02
1,829	Seek	AUD	33,360	0.02
10,856	Transurban Group	AUD	101,558	0.05
1,442	Washington H. Soul Pattinson	AUD	32,244	0.02
			297,952	0.16
Oil & Gas (31 December 2022: 0.14%)				
1,539	Ampol	AUD	37,962	0.02
4,935	Origin Energy	AUD	28,522	0.02
7,580	Santos	AUD	39,309	0.02
5,523	Woodside Energy Group	AUD	117,053	0.06
			222,846	0.12
Technology (31 December 2022: Nil)				
44	REA Group	AUD	5,439	0.00
562	WiseTech Global	AUD	28,903	0.02
			34,342	0.02
Telecommunications (31 December 2022: 0.03%)				
12,318	Telstra	AUD	33,284	0.02
			33,284	0.02
Transportation (31 December 2022: Nil)				
11,619	Qantas Airways	AUD	42,575	0.02
			42,575	0.02
Utilities (31 December 2022: 0.01%)				

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Austria				
Basic Materials (31 December 2022: 0.01%)				
798	Voestalpine	EUR	25,176	0.01
			25,176	0.01
Financial (31 December 2022: 0.02%)				
950	Erste Group Bank	EUR	38,545	0.02
			38,545	0.02
Oil & Gas (31 December 2022: 0.04%)				
1,043	OMV	EUR	45,821	0.02
			45,821	0.02
Utilities (31 December 2022: 0.02%)				
356	Verbund	EUR	33,053	0.02
			33,053	0.02
Belgium				
Basic Materials (31 December 2022: 0.02%)				
809	Umicore	EUR	22,252	0.01
			22,252	0.01
Consumer Goods (31 December 2022: 0.09%)				
2,351	Anheuser-Busch InBev	EUR	151,719	0.08
			151,719	0.08
Consumer Services (31 December 2022: 0.02%)				
208	D'ieteren Group	EUR	40,646	0.02
			40,646	0.02
Financial (31 December 2022: 0.10%)				
1,272	Ageas	EUR	55,235	0.03
19	Groupe Bruxelles Lambert	EUR	1,495	0.00
1,270	KBC Groep	EUR	82,378	0.04
238	Syensqo	EUR	24,782	0.01
535	Warehouses De Pauw	EUR	16,843	0.01
			180,733	0.09
Healthcare (31 December 2022: 0.03%)				
329	UCB	EUR	28,674	0.02
			28,674	0.02
Utilities (31 December 2022: 0.02%)				
310	Elia Group	EUR	38,799	0.02
			38,799	0.02
Canada				
Basic Materials (31 December 2022: 0.39%)				
1,182	Agnico-Eagle Mines	CAD	65,124	0.03
6,156	Barrick Gold	CAD	111,766	0.06
1,084	Cameco	CAD	46,965	0.02

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Canada (continued)				
Basic Materials (31 December 2022: 0.39%)				
(continued)				
1,414	First Quantum Minerals	CAD	11,635	0.01
460	Franco-Nevada	CAD	51,201	0.03
301	Ivanhoe Mines	CAD	2,933	0.00
5,984	Kinross Gold	CAD	36,396	0.02
120	Lundin Mining	CAD	987	0.00
1,190	Nutrien	CAD	67,370	0.04
1,454	Pan American Silver	CAD	23,851	0.01
1,091	Teck Resources	CAD	46,342	0.02
14	West Fraser Timber	CAD	1,204	0.00
1,086	Wheaton Precious Metals	CAD	53,839	0.03
			519,613	0.27
Consumer Goods (31 December 2022: 0.15%)				
1,192	Gildan Activewear	CAD	39,613	0.02
652	Magna International	CAD	38,712	0.02
1,593	Saputo	CAD	32,413	0.02
			110,738	0.06
Consumer Services (31 December 2022: 0.31%)				
168	Air Canada	CAD	2,381	0.00
2,707	Alimentation Couch	CAD	160,191	0.09
31	Canadian Tire	CAD	3,308	0.00
1,161	Dollarama	CAD	84,077	0.04
1,017	Empire	CAD	27,033	0.01
471	George Weston	CAD	58,759	0.03
784	Loblaw	CAD	76,271	0.04
1,148	Metro	CAD	59,716	0.03
1,115	Restaurant Brands International	CAD	87,544	0.05
600	Thomson Reuters	CAD	88,153	0.05
			647,433	0.34
Financial (31 December 2022: 1.21%)				
1,948	Bank of Montreal	CAD	193,692	0.10
3,527	Bank of Nova Scotia	CAD	172,525	0.09
5,721	Brookfield Asset Management	CAD	230,654	0.12
813	Canadian Apartment Properties	CAD	30,088	0.02
2,176	Canadian Imperial Bank of Commerce	CAD	105,285	0.06
58	Fairfax Financial Holdings	CAD	53,773	0.03
1,077	Great West Lifeco	CAD	35,824	0.02
318	iA Financial	CAD	21,784	0.01

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Canada (continued)				
Financial (31 December 2022: 1.21%) (continued)				
421	Intact Financial	CAD	65,088	0.03
6,174	Manulife Financial	CAD	137,096	0.07
808	National Bank of Canada	CAD	61,890	0.03
2,328	Power	CAD	66,895	0.04
2,676	Riocan Real Estate Investment Trust	CAD	37,788	0.02
4,166	Royal Bank of Canada	CAD	423,361	0.21
1,408	Sun Life Financial	CAD	73,379	0.04
50	TMX Group	CAD	1,215	0.00
5,503	Toronto-Dominion Bank	CAD	357,324	0.19
			2,067,661	1.08
Industrial (31 December 2022: 0.49%)				
1,213	CAE	CAD	26,309	0.01
1,602	Canadian National Railway	CAD	202,346	0.11
2,501	Canadian Pacific Kansas City	CAD	198,851	0.10
550	CCL Industries	CAD	24,855	0.01
2,126	Element Fleet Management	CAD	34,762	0.02
844	GFL Environmental	CAD	29,258	0.01
1,068	Northland Power	CAD	19,496	0.01
148	Quebecor	CAD	3,538	0.00
460	RB Global	CAD	30,933	0.02
266	TFI International	CAD	36,360	0.02
357	Toromont Industries	CAD	31,433	0.02
618	Waste Connections	USD	92,249	0.05
299	WSP Global	CAD	42,118	0.02
			772,508	0.40
Oil & Gas (31 December 2022: 0.57%)				
1,643	Altagas Income	CAD	34,664	0.02
2,526	ARC Resources	CAD	37,681	0.02
3,651	Canadian Natural Resources	CAD	240,364	0.13
3,457	Cenovus Energy	CAD	57,888	0.03
6,544	Enbridge	CAD	236,727	0.12
519	Imperial Oil	CAD	29,709	0.02
40	Keyera	CAD	972	0.00
79	Parkland	CAD	2,559	0.00
4,314	Suncor Energy	CAD	138,882	0.07
3,185	TC Energy	CAD	125,023	0.06
771	Tourmaline Oil	CAD	34,843	0.02
			939,312	0.49

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Canada (continued)				
Technology (31 December 2022: 0.23%)				
840	CGI	CAD	90,428	0.05
65	Constellation Software	CAD	161,946	0.08
39	Descartes Systems Group	CAD	3,292	0.00
719	Open Text	CAD	30,366	0.02
3,928	Shopify	CAD	307,305	0.16
			<u>593,337</u>	<u>0.31</u>
Telecommunications (31 December 2022: 0.07%)				
51	BCE	CAD	2,018	0.00
1,035	Rogers Communications	CAD	48,689	0.03
1,348	Telus	CAD	24,106	0.01
			<u>74,813</u>	<u>0.04</u>
Utilities (31 December 2022: 0.12%)				
3,183	Algonquin Power & Utilities	CAD	20,180	0.01
88	Brookfield Renewable	CAD	2,545	0.00
100	Canadian Utilities	CAD	2,418	0.00
666	Emera	CAD	25,406	0.01
1,154	Fortis	CAD	47,706	0.02
947	Hydro One	CAD	28,512	0.02
1,325	Pembina Pipeline	CAD	45,841	0.03
			<u>172,608</u>	<u>0.09</u>
Denmark				
Consumer Goods (31 December 2022: 0.08%)				
197	Carlsberg	DKK	24,720	0.01
444	Christian Hansen Holding	DKK	37,252	0.02
255	Pandora	DKK	35,263	0.02
			<u>97,235</u>	<u>0.05</u>
Financial (31 December 2022: 0.03%)				
1,657	Danske Bank	DKK	44,296	0.03
1,245	Tryg	DKK	27,102	0.01
			<u>71,398</u>	<u>0.04</u>
Healthcare (31 December 2022: 0.54%)				
563	Coloplast	DKK	64,406	0.03
226	Genmab	DKK	72,170	0.04
10,089	Novo Nordisk	DKK	1,043,682	0.55
605	Novozymes	DKK	33,270	0.02
			<u>1,213,528</u>	<u>0.64</u>

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Denmark (continued)				
Industrial (31 December 2022: 0.19%)				
20	AP Moeller - Maersk	DKK	35,955	0.02
476	DSV	DKK	83,620	0.04
5	Rockwool International	DKK	1,464	0.00
2,426	Vestas Wind System	DKK	77,040	0.04
			<u>198,079</u>	<u>0.10</u>
Utilities (31 December 2022: 0.03%)				
1,181	Orsted	DKK	65,505	0.03
			<u>65,505</u>	<u>0.03</u>
Finland				
Basic Materials (31 December 2022: 0.05%)				
2,080	Stora Enso	EUR	28,778	0.02
2,176	UPM-Kymmene	EUR	81,870	0.04
			<u>110,648</u>	<u>0.06</u>
Consumer Services (31 December 2022: 0.03%)				
140	Kesko Oyj	EUR	2,772	0.00
			<u>2,772</u>	<u>0.00</u>
Financial (31 December 2022: 0.10%)				
10,999	Nordea Bank	SEK	136,120	0.07
1,152	Sampo Oyj	EUR	50,406	0.03
			<u>186,526</u>	<u>0.10</u>
Healthcare (31 December 2022: 0.02%)				
634	Orion oyj	EUR	27,503	0.01
			<u>27,503</u>	<u>0.01</u>
Industrial (31 December 2022: 0.05%)				
816	Kone	EUR	40,707	0.02
3,075	METSO	EUR	31,149	0.02
209	Wartsilap	EUR	3,030	0.00
			<u>74,886</u>	<u>0.04</u>
Oil & Gas (31 December 2022: 0.06%)				
1,258	Neste Oyj	EUR	44,761	0.02
			<u>44,761</u>	<u>0.02</u>
Technology (31 December 2022: 0.06%)				
26,827	Nokia	EUR	90,444	0.05
			<u>90,444</u>	<u>0.05</u>
Telecommunications (31 December 2022: 0.01%)				
723	Elisa	EUR	33,440	0.02
			<u>33,440</u>	<u>0.02</u>

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Finland (continued)				
Utilities (31 December 2022: 0.01%)				
960	Fortum	EUR	13,850	0.01
			13,850	0.01
France				
Basic Materials (31 December 2022: 0.16%)				
1,403	Air Liquide	EUR	272,955	0.14
404	Arkema	EUR	45,967	0.03
			318,922	0.17
Consumer Goods (31 December 2022: 0.85%)				
1,630	Cie Generale des Etablissements Michelin SCA	EUR	58,447	0.03
2,049	Danone	EUR	132,818	0.07
92	Hermes International	EUR	195,003	0.10
661	L'Oreal	EUR	329,053	0.17
809	LVMH Moet Hennessy Louis Vuitton	EUR	655,590	0.35
625	Pernod-Ricard	EUR	110,292	0.06
219	Remy Cointreau	EUR	27,821	0.01
646	Renault	EUR	26,336	0.01
			1,535,360	0.80
Consumer Services (31 December 2022: 0.16%)				
31	Accor	EUR	1,185	0.00
2,732	Carrefour	EUR	49,992	0.03
25	Eurofins Scientific	EUR	1,629	0.00
180	Kering	EUR	79,336	0.04
875	Publicis Groupe	EUR	81,192	0.04
290	Sodexo	EUR	31,913	0.02
5,347	Vivendi	EUR	57,152	0.03
			302,399	0.16
Financial (31 December 2022: 0.32%)				
4,518	AXA	EUR	147,179	0.08
3,151	BNP Paribas	EUR	217,860	0.11
2,923	Credit Agricole	EUR	41,498	0.02
1,240	Klepierre	EUR	33,806	0.02
3,047	Societe Generale	EUR	80,865	0.04
494	Unibail Rodamco Westfield	EUR	36,518	0.02
			557,726	0.29
Healthcare (31 December 2022: 0.34%)				
281	BioMerieux	EUR	31,227	0.02
786	Cie Generale d'Optique Essilor International	EUR	157,675	0.08

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
France (continued)				
Healthcare (31 December 2022: 0.34%) (continued)				
22	Ipsen Promesses	EUR	2,622	0.00
3,122	Sanofi	EUR	309,557	0.16
12	Sartorius Stedim Biotech	EUR	3,175	0.00
			<u>504,256</u>	<u>0.26</u>
Industrial (31 December 2022: 0.55%)				
193	Aéroports de Paris	EUR	24,987	0.01
1,166	Alstom	EUR	15,688	0.01
4,106	Bolloré	EUR	25,649	0.01
42	Bouygues	EUR	1,583	0.00
54	Bureau Veritas	EUR	1,364	0.00
1,177	Cie de Saint-Gobain	EUR	86,670	0.05
6	Dassault Aviation	EUR	1,188	0.00
600	Edenred	EUR	35,883	0.02
283	Eiffage	EUR	30,330	0.02
1,622	Groupe Eurotunnel	EUR	29,680	0.02
641	Legrand	EUR	66,630	0.03
1,021	Safran	EUR	179,847	0.09
1,467	Schneider Electric	EUR	294,578	0.16
256	Thales	EUR	37,879	0.02
1,571	Vinci	EUR	197,316	0.10
			<u>1,029,272</u>	<u>0.54</u>
Oil & Gas (31 December 2022: 0.31%)				
6,843	Total	EUR	465,642	0.24
			<u>465,642</u>	<u>0.24</u>
Technology (31 December 2022: 0.19%)				
558	Cap Gemini	EUR	116,344	0.06
1,601	Dassault Systemes	EUR	78,232	0.04
142	SR Teleperformance	EUR	20,713	0.01
742	Worldline	EUR	12,844	0.01
			<u>228,133</u>	<u>0.12</u>
Telecommunications (31 December 2022: 0.05%)				
6,925	France Telecom	EUR	78,823	0.04
			<u>78,823</u>	<u>0.04</u>
Utilities (31 December 2022: 0.11%)				
6,348	GDF Suez	EUR	111,622	0.06
1,599	Veolia Environnement	EUR	50,446	0.02
			<u>162,068</u>	<u>0.08</u>

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Germany				
Basic Materials (31 December 2022: 0.27%)				
2,739	BASF	EUR	147,591	0.08
3,398	Bayer	EUR	126,234	0.06
383	Brenntag	EUR	35,209	0.02
35	Covestro	EUR	2,037	0.00
38	Evonik Industries	EUR	777	0.00
319	Symrise	EUR	35,111	0.02
			<u>346,959</u>	<u>0.18</u>
Consumer Goods (31 December 2022: 0.42%)				
532	Adidas	EUR	108,226	0.06
820	Bayerische Motoren Werke	EUR	91,288	0.05
280	Bayerische Motoren Werke (Preference Shares)	EUR	27,822	0.01
483	Beiersdorf	EUR	72,402	0.04
20	Continental	EUR	1,699	0.00
2,310	Daimler	EUR	159,611	0.09
1,087	Daimler Truck Holding	EUR	40,850	0.02
374	Henkel AG & Co KGaA	EUR	26,846	0.01
428	Henkel AG & Co KGaA (Preference Shares)	EUR	34,448	0.02
274	Porsche AG (Preference Shares)	EUR	24,184	0.01
28	Porsche Automobil Holding (Preference Shares)	EUR	1,433	0.00
444	Puma	EUR	24,778	0.01
5	Volkswagen	EUR	654	0.00
726	Volkswagen (Preference Shares)	EUR	89,661	0.05
			<u>703,902</u>	<u>0.37</u>
Consumer Services (31 December 2022: 0.02%)				
1,040	HelloFresh	EUR	16,440	0.01
1,148	Zalando	EUR	27,202	0.01
			<u>43,642</u>	<u>0.02</u>
Financial (31 December 2022: 0.48%)				
1,104	Allianz	EUR	295,066	0.15
2,599	Commerzbank	EUR	30,892	0.02
3,122	Deutsche Annington	EUR	98,426	0.05
7,709	Deutsche Bank	EUR	105,289	0.06
606	Deutsche Boerse	EUR	124,846	0.07
145	Hannover Rueckversicherung	EUR	34,645	0.02
516	LEG Immobilien	EUR	45,212	0.02
419	Muenchener Rueckversicherungs	EUR	173,614	0.09
			<u>907,990</u>	<u>0.48</u>

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Germany (continued)				
Healthcare (31 December 2022: 0.14%)				
212	Carl Zeiss Meditec	EUR	23,147	0.01
572	Fresenius Medical Care & Co KGaA	EUR	23,985	0.01
2,231	Fresenius SE & Co KGaA	EUR	69,178	0.04
483	Merck KGaA	EUR	76,884	0.04
1,121	Siemens Healthineers	EUR	65,135	0.04
			258,329	0.14
Industrial (31 December 2022: 0.39%)				
3,092	Deutsche Post	EUR	153,206	0.08
52	GEA Group	EUR	2,165	0.00
26	HeidelbergCement	EUR	2,325	0.00
27	Knorr Bremse	EUR	1,754	0.00
128	MTU Aero Engines	EUR	27,607	0.02
2	Rational	EUR	1,545	0.00
174	Sartorius (Preference Shares)	EUR	64,044	0.03
2,094	Siemens	EUR	393,048	0.21
1,248	Siemens Energy AG	EUR	16,543	0.01
			662,237	0.35
Technology (31 December 2022: 0.36%)				
550	Bechtle	EUR	27,577	0.01
493	Delivery Hero	EUR	13,620	0.01
4,675	Infineon Technologies	EUR	195,208	0.10
363	Nemetschek	EUR	31,470	0.02
3,231	SAP	EUR	497,822	0.26
482	Scout24	EUR	34,161	0.02
			799,858	0.42
Telecommunications (31 December 2022: 0.13%)				
10,163	Deutsche Telekom	EUR	244,178	0.13
			244,178	0.13
Utilities (31 December 2022: 0.12%)				
8,596	E.ON	EUR	115,371	0.06
2,516	RWE	EUR	114,452	0.06
			229,823	0.12
Hong Kong				
Consumer Goods (31 December 2022: 0.06%)				
600	Budweiser Brewing	HKD	1,123	0.00
3,500	Techtronic Industries	HKD	41,707	0.02
32,000	Xinyi Glass Holdings	HKD	35,899	0.02
			78,729	0.04

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Hong Kong (continued)				
Consumer Services (31 December 2022: 0.12%)				
6,500	CK Hutchison Holdings	HKD	34,837	0.02
11,000	Galaxy Entertainment Group	HKD	61,631	0.03
500	MTR	HKD	1,940	0.00
2,500	WH Group	HKD	1,614	0.00
			<u>100,022</u>	<u>0.05</u>
Financial (31 December 2022: 0.56%)				
32,400	AIA Group	HKD	282,360	0.15
9,000	BOC Hong Kong Holdings	HKD	24,435	0.01
5,000	CK Asset Holdings	HKD	25,101	0.01
600	ESR Cayman	HKD	830	0.00
647	Futu Holdings	USD	35,346	0.02
2,000	Hang Seng Bank	HKD	23,320	0.01
9,000	Henderson Land Development Company	HKD	27,720	0.01
2,900	Hong Kong Exchanges and Clearing	HKD	99,532	0.05
9,700	Hongkong Land Holdings	USD	33,756	0.02
12,700	Link REIT	HKD	71,319	0.04
3,500	Sun Hung Kai Properties	HKD	37,853	0.02
600	Swire Properties	HKD	1,214	0.00
4,000	Wharf Real Estate Investment	HKD	13,524	0.01
			<u>676,310</u>	<u>0.35</u>
Industrial (31 December 2022: Nil)				
12,000	SITC International Holdings	HKD	20,716	0.01
			<u>20,716</u>	<u>0.01</u>
Telecommunications (31 December 2022: 0.01%)				
20,000	HKT Trust	HKD	23,871	0.01
			<u>23,871</u>	<u>0.01</u>
Utilities (31 December 2022: 0.09%)				
4,500	CLP Holdings	HKD	37,142	0.02
3,000	HK & China Gas	HKD	2,297	0.00
500	Power Assets Holdings	HKD	2,897	0.00
			<u>42,336</u>	<u>0.02</u>
Ireland				
Basic Materials (31 December 2022: 0.34%)				
1,470	Linde	USD	603,744	0.32
			<u>603,744</u>	<u>0.32</u>
Consumer Goods (31 December 2022: 0.02%)				
383	Kerry Group	EUR	33,280	0.02
			<u>33,280</u>	<u>0.02</u>

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Ireland (continued)				
Consumer Services (31 December 2022: 0.16%)				
571	Flutter Entertainment	EUR	100,921	0.05
7,015	WPP	GBP	67,339	0.04
			<u>168,260</u>	<u>0.09</u>
Financial (31 December 2022: 0.13%)				
269	Bank of Ireland Group	EUR	2,442	0.00
			<u>2,442</u>	<u>0.00</u>
Healthcare (31 December 2022: 0.29%)				
241	Jazz Pharmaceuticals	USD	29,643	0.02
3,908	Medtronic	USD	321,941	0.16
			<u>351,584</u>	<u>0.18</u>
Industrial (31 December 2022: 0.77%)				
1,879	Accenture	USD	659,360	0.34
469	Allegion	USD	59,418	0.03
2,663	CRH**	GBP	152,519	0.08
789	DCC	GBP	58,116	0.03
2,977	Experian	GBP	121,518	0.06
1,314	James Hardie Industries	AUD	50,649	0.03
848	Kingspan Group	EUR	73,440	0.04
159	Smurfit Kappa Group	EUR	6,302	0.00
831	Trane Technologies	USD	202,681	0.11
			<u>1,384,003</u>	<u>0.72</u>
Technology (31 December 2022: 0.03%)				
471	Seagate Technology Holdings	USD	40,209	0.02
			<u>40,209</u>	<u>0.02</u>
Israel				
Basic Materials (31 December 2022: 0.01%)				
130	ICL Group	ILS	661	0.00
			<u>661</u>	<u>0.00</u>
Financial (31 December 2022: 0.07%)				
14	Azrieli Group	ILS	911	0.00
3,396	Bank Hapoalim	ILS	30,660	0.01
3,787	Bank Leumi Le Israel	ILS	30,614	0.02
226	Israel Discount Bank	ILS	1,136	0.00
959	Mizrahi Tefahot Bank	ILS	37,285	0.02
			<u>100,606</u>	<u>0.05</u>

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Israel (continued)				
Healthcare (31 December 2022: 0.02%)				
5,494	Teva Pharm	USD	57,358	0.03
			<u>57,358</u>	0.03
Industrial (31 December 2022: 0.00%)				
73	Elbit Systems	ILS	15,569	0.01
			<u>15,569</u>	0.01
Technology (31 December 2022: 0.07%)				
241	Check Point Software	USD	36,823	0.02
185	CyberArk Software	USD	40,524	0.02
16	Wix.Com	USD	1,968	0.00
			<u>79,315</u>	0.04
Telecommunications (31 December 2022: Nil)				
265	Nice Systems	ILS	53,656	0.03
			<u>53,656</u>	0.03
Italy				
Consumer Goods (31 December 2022: 0.02%)				
2,176	Davide Campari-Milano	EUR	24,554	0.01
862	Monclear	EUR	53,038	0.03
			<u>77,592</u>	0.04
Financial (31 December 2022: 0.17%)				
2,668	Assicurazioni Generali	EUR	56,306	0.03
112	Fincobank Banca Fineco	EUR	1,681	0.00
50,178	Intesa Sanpaolo	EUR	146,527	0.08
111	Mediobanca	EUR	1,374	0.00
96	Poste Italiane	EUR	1,090	0.00
5,820	Unicredit	EUR	157,930	0.08
			<u>364,908</u>	0.19
Healthcare (31 December 2022: Nil)				
935	Amplifon	EUR	32,369	0.02
			<u>32,369</u>	0.02
Industrial (31 December 2022: 0.02%)				
786	Prysmian	EUR	35,746	0.02
			<u>35,746</u>	0.02
Oil & Gas (31 December 2022: 0.08%)				
8,392	ENI	EUR	142,279	0.07
			<u>142,279</u>	0.07

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Italy (continued)				
Utilities (31 December 2022: 0.16%)				
24,124	Enel	EUR	179,345	0.08
5,604	Snam SpA	EUR	28,817	0.02
3,599	Terna Rete Elettrica Nazionale	EUR	30,032	0.02
			238,194	0.12
Japan				
Basic Materials (31 December 2022: 0.28%)				
3,900	Asahi Kasei	JPY	28,743	0.02
2,100	JFE Holdings	JPY	32,584	0.02
1,400	JSR	JPY	39,921	0.02
4,700	Mitsubishi Chemical Holdings	JPY	28,804	0.02
1,300	Mitsui Chemicals	JPY	38,563	0.02
2,900	Nippon Paint	JPY	23,450	0.01
1,900	Nippon Steel	JPY	43,531	0.02
600	Nissan Chemical Industries	JPY	23,433	0.01
400	Nitto Denko	JPY	29,933	0.02
400	Oji Holdings	JPY	1,541	0.00
5,500	Shin-Etsu Chemical	JPY	230,838	0.12
8,300	Sumitomo Chemical	JPY	20,253	0.01
800	Sumitomo Metal Mining	JPY	24,094	0.01
100	Taiyo Nippon Sanso	JPY	2,678	0.00
100	Tosoh	JPY	1,277	0.00
			569,643	0.30
Consumer Goods (31 December 2022: 1.27%)				
1,100	Ajinomoto	JPY	42,446	0.02
1,100	Asahi Group Holdings	JPY	41,026	0.02
1,500	Bandai Namco Holdings	JPY	30,073	0.02
2,200	Bridgestone	JPY	91,134	0.05
1,400	Daiwa House Industry	JPY	42,423	0.02
6,200	Denso	JPY	93,541	0.05
1,800	Fuji Heavy Industries	JPY	33,017	0.02
12,000	Honda Motor	JPY	124,784	0.07
2,900	Japan Tobacco	JPY	74,979	0.04
1,900	Kao	JPY	78,167	0.04
500	Kikkoman	JPY	30,621	0.02
2,000	Kirin Holdings	JPY	29,309	0.02
100	Koito Manufacturing	JPY	1,559	0.00
600	Konami Group	JPY	31,421	0.02
200	KOSE	JPY	15,002	0.01
1,000	Makita	JPY	27,593	0.01

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Japan (continued)				
Consumer Goods (31 December 2022: 1.27%)				
(continued)				
200	Mazda Motor	JPY	2,161	0.00
3,400	Nintendo	JPY	177,476	0.09
7,200	Nissan Motor	JPY	28,304	0.01
5,334	Panasonic	JPY	52,837	0.03
1,200	ROHM Company	JPY	23,003	0.01
100	Sekisui Chemical	JPY	1,442	0.00
1,500	Sekisui House	JPY	33,324	0.02
100	Sharp	JPY	713	0.00
200	Shimano	JPY	30,976	0.02
1,000	Shiseido	JPY	30,160	0.01
3,500	Sony	JPY	332,920	0.17
2,200	Sumitomo Electric Industries	JPY	28,019	0.01
100	Suntory Beverage And Food	JPY	3,298	0.00
900	Suzuki Motor	JPY	38,514	0.02
500	Toyota Industries	JPY	40,786	0.02
30,700	Toyota Motor	JPY	564,111	0.29
2,100	Unicharm	JPY	75,938	0.04
800	Yakult Honsha	JPY	17,971	0.01
3,300	Yamaha Motor	JPY	29,482	0.02
			2,298,530	1.20
Consumer Services (31 December 2022: 0.44%)				
1,600	Aeon	JPY	35,761	0.02
1,500	Central Japan Railway	JPY	38,133	0.02
1,000	Dai Nippon Printing	JPY	29,600	0.02
830	Dentsu	JPY	21,300	0.01
700	East Japan Railway	JPY	40,362	0.02
500	Fast Retailing	JPY	124,096	0.06
1,000	Hankyu	JPY	31,841	0.02
100	Kintetsu	JPY	3,172	0.00
100	Kobe Bussan	JPY	2,955	0.00
200	Nitori Holdings	JPY	26,784	0.01
100	Odakyu Electric Railway	JPY	1,526	0.00
4,200	Oriental Land	JPY	156,435	0.08
1,500	Pan Pacific International Holdings	JPY	35,792	0.02
1,800	Seven & I Holdings	JPY	71,436	0.04
1,200	So-Net	JPY	19,858	0.01
100	Toho	JPY	3,383	0.00

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Japan (continued)				
Consumer Services (31 December 2022: 0.44%)				
(continued)				
700	Toyota Tsusho	JPY	41,251	0.02
800	West Japan Railway	JPY	33,372	0.02
600	Zensho Holdings	JPY	31,447	0.02
			748,504	0.39
Financial (31 December 2022: 1.11%)				
500	Chiba Bank	JPY	3,612	0.00
500	Concordia Financial Group	JPY	2,286	0.00
2,400	Dai-ichi Life Insurance	JPY	50,935	0.03
300	Daito Trust Construction	JPY	34,792	0.02
13	Daiwa House Residential Investment	JPY	23,210	0.01
5,800	Daiwa Securities Group	JPY	39,047	0.02
25	GLP J REIT	JPY	24,915	0.01
3,600	Hulic	JPY	37,703	0.02
1,700	Japan Exchange Group	JPY	35,970	0.02
3,600	Japan Post Bank	JPY	36,669	0.02
5,700	Japan Post Holdings	JPY	50,923	0.03
1,600	Japan Post Insurance	JPY	28,418	0.01
11	Japan Real Estate Investment	JPY	45,567	0.02
37	Japan Retail Fund Investment	JPY	26,744	0.01
2,749	Mitsubishi Estate	JPY	37,887	0.02
33,800	Mitsubishi UFJ Financial Group	JPY	290,458	0.15
5,200	Mitsubishi UFJ Lease & Finance	JPY	34,922	0.02
2,300	Mitsui Fudosan	JPY	56,415	0.03
5,800	Mizuho Financial Group	JPY	99,252	0.05
1,000	MS&AD Insurance Group Holdings	JPY	39,339	0.02
11	Nippon Building Fund	JPY	47,673	0.02
23	Nippon Prologis REIT	JPY	44,277	0.02
800	NKSJ Holdings	JPY	39,132	0.02
7,400	Nomura Holding	JPY	33,473	0.02
100	Nomura Real Estate Holdings	JPY	2,631	0.00
29	Nomura Real Estate Master Fund	JPY	33,941	0.02
2,900	Orix	JPY	54,635	0.03
6,000	Resona	JPY	30,494	0.02
1,400	SBI Holding	JPY	31,500	0.02
200	Shizuoka Financial Group	JPY	1,695	0.00
3,800	Sumitomo Mitsui Financial Group	JPY	185,445	0.10
1,600	Sumitomo Mitsui Trust Holdings	JPY	30,711	0.02
1,200	Sumitomo Realty & Development	JPY	35,699	0.02

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Japan (continued)				
Financial (31 December 2022: 1.11%) (continued)				
2,100	T&D Holdings	JPY	33,374	0.02
5,900	Tokio Marine Holdings	JPY	147,688	0.08
			<u>1,751,432</u>	<u>0.92</u>
Healthcare (31 December 2022: 0.60%)				
1,700	Asahi Intecc	JPY	34,590	0.02
6,500	Astellas Pharma	JPY	77,734	0.04
1,600	Chugai Pharmaceutical	JPY	60,627	0.03
5,000	Daiichi Sankyo	JPY	137,324	0.07
600	Eisai	JPY	30,013	0.01
1,200	Kyowa Hakko Kirin	JPY	20,173	0.01
5,200	Olympus	JPY	75,263	0.04
1,300	ONO Pharmaceutical	JPY	23,200	0.01
900	Otsuka Holdings	JPY	33,764	0.02
700	Shionogi	JPY	33,754	0.02
1,000	Systemex	JPY	55,738	0.03
4,500	Takeda Pharmaceutical	JPY	129,401	0.07
2,700	Terumo	JPY	88,519	0.05
			<u>800,100</u>	<u>0.42</u>
Industrial (31 December 2022: 1.46%)				
800	AGC	JPY	29,712	0.02
100	Azbil	JPY	3,310	0.00
1,400	Daifuku	JPY	28,327	0.01
755	Daikin Industries	JPY	123,093	0.06
200	Disco	JPY	49,624	0.03
3,500	Fanuc	JPY	102,954	0.05
600	Fuji Electric	JPY	25,829	0.01
500	Hamamatsu Photonics	JPY	20,570	0.01
200	Hirose Electric	JPY	22,649	0.01
2,800	Hitachi	JPY	201,986	0.11
1,100	Hitachi Construction Machinery	JPY	29,080	0.02
700	Hoshizaki Electric	JPY	25,626	0.01
1,200	Hoya	JPY	150,021	0.08
300	Ibiden	JPY	16,630	0.01
2,200	Isuzu Motors	JPY	28,339	0.01
2,900	ITOCHU	JPY	118,629	0.06
2,200	Kajima	JPY	36,773	0.02
635	Keyence	JPY	279,800	0.15
3,400	Komatsu	JPY	88,943	0.05
2,400	Kubota	JPY	36,133	0.02

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Japan (continued)				
Industrial (31 December 2022: 1.46%) (continued)				
2,924	Kyocera	JPY	42,684	0.02
3,690	Marubeni	JPY	58,329	0.03
1,400	MinebeaMitsumi	JPY	28,784	0.02
1,100	Misumi	JPY	18,644	0.01
9,096	Mitsubishi	JPY	145,395	0.08
4,686	Mitsubishi Electric	JPY	66,444	0.03
800	Mitsubishi Heavy Industries	JPY	46,764	0.02
3,400	Mitsui	JPY	127,771	0.07
1,200	Mitsui Osk Lines	JPY	38,448	0.02
2,100	Monotaro	JPY	22,932	0.01
5,700	Murata Manufacturing	JPY	121,011	0.06
1,100	Nidec	JPY	44,435	0.02
1,200	Nippon Yusen	JPY	37,205	0.02
3,500	Obayashi	JPY	30,288	0.02
400	Omron	JPY	18,678	0.01
4,400	Recruit Holdings	JPY	186,106	0.10
500	Secom	JPY	36,016	0.02
100	SG Holdings	JPY	1,436	0.00
1,000	Shimadzu	JPY	27,961	0.01
4,600	Shimizu	JPY	30,560	0.02
212	SMC	JPY	113,925	0.06
2,700	Sumitomo	JPY	58,910	0.03
800	Taisei	JPY	27,363	0.01
924	TDK	JPY	44,024	0.02
100	Tokyu	JPY	1,221	0.00
100	Toppan Printing	JPY	2,791	0.00
700	Toto	JPY	18,436	0.01
100	Yamato Holdings	JPY	1,848	0.00
700	Yaskawa Electric	JPY	29,245	0.03
100	Yokogawa Electric	JPY	1,907	0.00
			2,847,589	1.49
Oil & Gas (31 December 2022: 0.10%)				
9,000	Idemitsu Kosan	JPY	48,996	0.03
4,500	Inpex	JPY	60,791	0.03
15,500	JX Holdings	JPY	61,613	0.03
			171,400	0.09

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Japan (continued)				
<i>Technology (31 December 2022: 0.48%)</i>				
2,800	Advantest	JPY	95,273	0.05
600	BayCurrent Consulting	JPY	21,071	0.01
100	Brother Industries	JPY	1,596	0.00
2,421	Canon	JPY	62,165	0.03
820	Capcom	JPY	26,500	0.01
1,332	FUJIFILM Holdings	JPY	80,054	0.04
700	Fujitsu	JPY	105,636	0.06
200	Lasertec	JPY	52,731	0.03
800	NEC	JPY	47,383	0.02
1,200	Nexon Company	JPY	21,871	0.01
1,200	Nomura Research Institute	JPY	34,907	0.02
2,200	NTT Data	JPY	31,195	0.02
200	OBIC	JPY	34,466	0.02
4,700	Renesas Electronics	JPY	84,979	0.04
4,300	Ricoh	JPY	33,032	0.02
100	SCSK	JPY	1,983	0.00
200	Seiko Epson	JPY	2,994	0.00
600	Square Enix Holdings	JPY	21,548	0.01
240	Sumco	JPY	3,600	0.00
1,200	TIS	JPY	26,446	0.01
1,500	Tokyo Electron	JPY	268,708	0.15
500	Trend Micro	JPY	26,770	0.01
8,200	Z Holdings	JPY	29,065	0.02
			<u>1,113,973</u>	<u>0.58</u>
<i>Telecommunications (31 December 2022: 0.36%)</i>				
3,900	KDDI	JPY	124,098	0.06
72,500	Nippon Telegraph & Telephone	JPY	88,607	0.05
12,703	Softbank	JPY	255,011	0.13
			<u>467,716</u>	<u>0.24</u>
<i>Utilities (31 December 2022: 0.13%)</i>				
2,800	Chubu Electric Power	JPY	36,177	0.02
1,700	Osaka Gas	JPY	35,512	0.02
4,600	The Kansai Electric Power	JPY	61,081	0.03
6,500	Tokyo Electric Power	JPY	34,049	0.02
1,100	Tokyo Gas	JPY	25,265	0.01
			<u>192,084</u>	<u>0.10</u>

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Jersey				
Healthcare (31 December 2022: 0.01%)				
Industrial (31 December 2022: 0.03%)				
6,255	Ancor	USD	60,298	0.03
			<u>60,298</u>	<u>0.03</u>
Luxembourg				
Basic Materials (31 December 2022: 0.05%)				
2,894	ArcelorMittal	EUR	82,079	0.04
470	Tenaris	EUR	8,175	0.01
			<u>90,254</u>	<u>0.05</u>
Consumer Services (31 December 2022: 0.02%)				
Financial (31 December 2022: 0.01%)				
Macau				
Consumer Services (31 December 2022: 0.02%)				
10,000	Sands China	HKD	29,263	0.02
			<u>29,263</u>	<u>0.02</u>
Netherlands				
Basic Materials (31 December 2022: 0.13%)				
436	Akzo Nobel	EUR	36,035	0.02
255	IMCD N.V	EUR	44,380	0.02
901	Lyondell Basell Industries	USD	85,667	0.05
			<u>166,082</u>	<u>0.09</u>
Consumer Goods (31 December 2022: 0.17%)				
397	Ferrari	EUR	133,844	0.07
891	Heineken	EUR	90,492	0.05
339	Heineken Holding	EUR	28,685	0.01
1,172	JDE Peet's	EUR	31,538	0.02
2,343	Koninklijke Philips Electronics	EUR	54,572	0.03
6,118	Stellantis	EUR	142,937	0.07
			<u>482,068</u>	<u>0.25</u>
Consumer Services (31 December 2022: 0.15%)				
2,364	Koninklijke Ahold Delhaize	EUR	67,935	0.04
3,460	Universal Music Group	EUR	98,648	0.05
859	Wolters Kluwer	EUR	122,123	0.06
			<u>288,706</u>	<u>0.15</u>

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Netherlands (continued)				
Financial (31 December 2022: 0.30%) (continued)				
3,341	ABN AMRO Bank	EUR	50,156	0.02
328	Aegon	EUR	1,901	0.00
672	Euronext	EUR	58,384	0.03
371	Exor	EUR	37,089	0.02
9,787	ING Groep	EUR	146,232	0.08
955	NN Group	EUR	37,714	0.02
5,063	Prosus	EUR	150,923	0.08
			<hr/>	
			482,399	0.25
Healthcare (31 December 2022: 0.09%)				
133	Argenx	EUR	50,466	0.03
606	Qiagen	EUR	26,375	0.01
			<hr/>	
			76,841	0.04
Industrial (31 December 2022: 0.19%)				
576	Aercap Holdings	USD	42,808	0.02
2,010	Airbus Group	EUR	310,360	0.16
2,458	CNH Industrial	EUR	30,085	0.02
1,188	Ferrovial International	EUR	43,333	0.02
477	Randstad Holding	EUR	29,887	0.02
			<hr/>	
			456,473	0.24
Technology (31 December 2022: 0.66%)				
59	Adyen	EUR	76,032	0.04
137	ASM International	EUR	71,121	0.04
1,215	ASML Holding	EUR	914,944	0.48
329	BE Semiconductor Industries	EUR	49,590	0.02
816	NXP Semiconductors	USD	187,419	0.10
			<hr/>	
			1,299,106	0.68
Telecommunications (31 December 2022: 0.02%)				
15,131	Koninklijke KPN	EUR	52,116	0.03
			<hr/>	
			52,116	0.03
New Zealand				
Healthcare (31 December 2022: 0.02%)				
934	Ebos Group	NZD	20,993	0.01
1,719	Fisher & Paykel Healthcare	NZD	25,686	0.02
			<hr/>	
			46,679	0.03
Industrial (31 December 2022: Nil)				
Technology (31 December 2022: Nil)				
413	XERO	AUD	31,647	0.02
			<hr/>	
			31,647	0.02

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
New Zealand (continued)				
Telecommunications (31 December 2022: 0.02%)				
1,263	Telecom	NZD	4,142	0.00
			4,142	0.00
Utilities (31 December 2022: 0.03%)				
8,149	Mercury NZ	NZD	34,053	0.01
8,249	Meridian Energy	NZD	28,935	0.02
			62,988	0.03
Norway				
Basic Materials (31 December 2022: 0.03%)				
246	Norsk Hydro	NOK	1,657	0.00
30	Yara International	NOK	1,067	0.00
			2,724	0.00
Consumer Goods (31 December 2022: 0.02%)				
1,626	Marine Harvest	NOK	29,139	0.02
137	Orkla	NOK	1,064	0.00
14	Salmar ASA	NOK	785	0.00
			30,988	0.02
Financial (31 December 2022: 0.06%)				
2,234	DNB Bank	NOK	47,515	0.02
1,711	Gjensidige Forsikring	NOK	31,589	0.02
			79,104	0.04
Industrial (31 December 2022: 0.02%)				
45	Kongsberg Gruppen	NOK	2,062	0.00
			2,062	0.00
Oil & Gas (31 December 2022: 0.08%)				
1,741	Aker	NOK	50,658	0.03
3,488	Equinor	NOK	110,643	0.06
			161,301	0.09
Technology (31 December 2022: 0.01%)				
3,734	Adevinta ASA	NOK	41,327	0.02
			41,327	0.02
Telecommunications (31 December 2022: 0.02%)				
2,617	Telenor	NOK	30,046	0.02
			30,046	0.02
Portugal				
Consumer Services (31 December 2022: 0.02%)				
1,162	Jeronimo Martins	EUR	29,574	0.02
			29,574	0.02

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Norway (continued)				
<i>Oil & Gas (31 December 2022: 0.02%)</i>				
3,404	Galp Energia	EUR	50,162	0.03
			<u>50,162</u>	<u>0.03</u>
<i>Utilities (31 December 2022: 0.04%)</i>				
12,780	EDP - Energias de Portugal	EUR	64,305	0.03
			<u>64,305</u>	<u>0.03</u>
Singapore				
<i>Consumer Goods (31 December 2022: 0.02%)</i>				
900	Jardine Matheson Holdings	USD	37,089	0.02
600	Wilmar International	SGD	1,624	0.00
			<u>38,713</u>	<u>0.02</u>
<i>Consumer Services (31 December 2022: 0.01%)</i>				
200	City Developments	SGD	1,008	0.00
29,100	Genting Singapore	SGD	22,061	0.01
			<u>23,069</u>	<u>0.01</u>
<i>Financial (31 December 2022: 0.29%)</i>				
16,500	Ascendas Real Estate Investment Trust	SGD	37,901	0.02
800	Capitaland Investment	SGD	1,916	0.00
18,400	CapitaMall Trust	SGD	28,735	0.02
4,400	DBS Group Holdings	SGD	111,443	0.06
1,100	Mapletree Commercial Trust	SGD	1,309	0.00
1,400	Mapletree Logistics Trust	SGD	1,847	0.00
8,100	Oversea-Chinese Banking	SGD	79,827	0.04
300	Singapore Exchange	SGD	2,236	0.00
4,300	United Overseas Bank	SGD	92,741	0.05
200	UOL Group	SGD	952	0.00
			<u>358,907</u>	<u>0.19</u>
<i>Industrial (31 December 2022: 0.03%)</i>				
6,200	Keppel	SGD	33,230	0.02
7,634	Seatrium	SGD	683	0.00
9,200	Singapore Technologies Engineering	SGD	27,130	0.01
			<u>61,043</u>	<u>0.03</u>
<i>Technology (31 December 2022: 0.04%)</i>				
1,879	Sea	USD	76,100	0.04
			<u>76,100</u>	<u>0.04</u>
<i>Telecommunications (31 December 2022: 0.01%)</i>				
33,400	Singapore Telecommunications	SGD	62,541	0.03
			<u>62,541</u>	<u>0.03</u>

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Singapore (continued)				
Transportation (31 December 2022: Nil) (continued)				
6,100	Singapore Airlines	SGD	30,336	0.02
			<u>30,336</u>	<u>0.02</u>
Spain				
Consumer Services (31 December 2022: 0.05%)				
3,428	Industria De Diseno Textil	EUR	149,311	0.08
			<u>149,311</u>	<u>0.08</u>
Financial (31 December 2022: 0.17%)				
17,972	Banco Bilbao Vizcaya Argentaria	EUR	163,309	0.08
47,144	Banco Santander	EUR	196,827	0.10
12,114	CaixaBank	EUR	49,860	0.03
			<u>409,996</u>	<u>0.21</u>
Healthcare (31 December 2022: 0.01%)				
894	Grifols	EUR	15,263	0.01
			<u>15,263</u>	<u>0.01</u>
Industrial (31 December 2022: 0.07%)				
11	Acciona	EUR	1,620	0.00
1,422	ACS Actividades de Construccion y Servicios	EUR	63,084	0.03
180	Aena	EUR	32,629	0.02
			<u>97,333</u>	<u>0.05</u>
Oil & Gas (31 December 2022: 0.06%)				
3,309	Repsol	EUR	49,164	0.03
			<u>49,164</u>	<u>0.03</u>
Technology (31 December 2022: 0.04%)				
1,082	Amadeus IT Holding	EUR	77,547	0.04
			<u>77,547</u>	<u>0.04</u>
Telecommunications (31 December 2022: 0.06%)				
2,090	Cellnex Telecom	EUR	82,329	0.04
12,485	Telefonica	EUR	48,739	0.03
			<u>131,068</u>	<u>0.07</u>
Utilities (31 December 2022: 0.19%)				
1,346	EDP Renovaveis	EUR	27,544	0.02
46	Enagas	EUR	776	0.00
58	Endesa	EUR	1,182	0.00
17,535	Iberdrola	EUR	229,922	0.12
74	Red Electrica	EUR	1,219	0.00
			<u>260,643</u>	<u>0.14</u>

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Sweden				
Basic Materials (31 December 2022: 0.03%)				
720	Boliden	SEK	22,469	0.01
2,072	Svenska Cellulosa	SEK	31,066	0.02
			53,535	0.03
Consumer Goods (31 December 2022: 0.06%)				
1,463	Essity AB	SEK	36,292	0.02
184	Husqvarna	SEK	1,515	0.00
11,032	Volvo Car	SEK	35,643	0.02
			73,450	0.04
Consumer Services (31 December 2022: 0.08%)				
749	Evolution Gaming Group	SEK	89,349	0.05
3,901	Hennes & Mauritz	SEK	68,368	0.03
			157,717	0.08
Financial (31 December 2022: 0.22%)				
1,599	EQT	SEK	45,219	0.02
7,401	Fastighets AB Balder	SEK	52,523	0.03
931	Industrivarden	SEK	30,329	0.02
4,376	Investor	SEK	101,390	0.05
93	LIFCO AB	SEK	2,281	0.00
1,255	Sagax	SEK	34,545	0.02
6,460	Skandinaviska Enskilda Banken	SEK	88,972	0.05
3,504	Svenska Handelsbanken	SEK	38,055	0.02
3,732	Swedbank	SEK	75,286	0.04
			468,600	0.25
Healthcare (31 December 2022: 0.01%)				
2,270	Getinge AB	SEK	50,523	0.03
1,506	Swedish Orphan Biovitrum	SEK	39,900	0.02
			90,423	0.05
Industrial (31 December 2022: 0.46%)				
811	Alfa Laval	SEK	32,463	0.02
2,408	Assa Abloy	SEK	69,364	0.04
14,012	Atlas Copco AB	SEK	232,315	0.12
1,712	Epiroc	SEK	34,019	0.02
5,453	Hexagon	SEK	65,445	0.03
91	Indutrade AB	SEK	2,364	0.00
68	Investment AB Latour	SEK	1,770	0.00
3,640	Nibe Industrier	SEK	25,572	0.01
2,561	Sandvik	SEK	55,424	0.03

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Sweden (continued)				
Industrial (31 December 2022: 0.46%) (continued)				
119	Skanska	SEK	2,154	0.00
1,450	SKF	SEK	28,963	0.02
88	Volva	SEK	2,331	0.00
3,719	Volvo	SEK	96,574	0.05
			648,758	0.34
Technology (31 December 2022: 0.05%)				
8,323	Telefonaktiebolaget LM Ericsson	SEK	52,121	0.03
			52,121	0.03
Telecommunications (31 December 2022: 0.02%)				
2,983	Tele2	SEK	25,615	0.01
10,440	TeliaSonera	SEK	26,655	0.02
			52,270	0.03
Switzerland				
Basic Materials (31 December 2022: 0.28%)				
1,641	Clariant	CHF	24,216	0.01
32	EMS Chemie Holdings	CHF	25,892	0.01
31	Givaudan	CHF	128,324	0.07
37,855	Glencore International	GBP	227,824	0.12
457	Sika	CHF	148,614	0.08
			554,870	0.29
Consumer Goods (31 December 2022: 0.86%)				
14	Barry Callebaut	CHF	23,604	0.01
1,654	Cie Financiere Richemont	CHF	227,470	0.12
1,889	Coca-Cola HBC	GBP	55,507	0.03
5	Lindt & Spruengli	CHF	59,942	0.03
8,070	Nestle	CHF	934,956	0.49
770	Swatch Group	CHF	87,882	0.05
			1,389,361	0.73
Consumer Services (31 December 2022: Nil)				
631	Bunge Global	USD	63,699	0.03
			63,699	0.03
Financial (31 December 2022: 0.67%)				
8	Baloise Holding	CHF	1,253	0.00
1,251	Chubb	USD	282,726	0.15
514	Julius Baer Group	CHF	28,795	0.02
94	Partners Group Holding	CHF	135,474	0.07

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Switzerland (continued)				
Financial (31 December 2022: 0.67%) (continued)				
126	Swiss Life Holding	CHF	87,428	0.05
219	Swiss Prime Site	CHF	23,379	0.01
910	Swiss Re	CHF	102,239	0.05
9,286	UBS	CHF	287,964	0.14
423	Zurich Financial Services	CHF	220,936	0.12
			<u>1,170,194</u>	<u>0.61</u>
Healthcare (31 December 2022: 1.03%)				
1,359	Alcon	CHF	105,988	0.06
293	Bachem Holding	CHF	22,628	0.01
420	DSM Firmenich	EUR	42,684	0.02
179	Lonza Group	CHF	75,224	0.04
6,161	Novartis	CHF	621,261	0.33
2,133	Roche Holding	CHF	621,606	0.32
1,154	Sandoz Group	CHF	37,102	0.02
125	Sonova Holding	CHF	40,753	0.02
252	Straumann Holding	CHF	40,600	0.02
			<u>1,607,846</u>	<u>0.84</u>
Industrial (31 December 2022: 0.43%)				
4,551	ABB	CHF	201,690	0.12
781	Adecco	CHF	38,296	0.02
151	Geberit	CHF	96,702	0.05
1,811	Holcim	CHF	142,057	0.07
131	Kuehne + Nagel International	CHF	45,106	0.02
166	Schindler Holding	CHF	41,362	0.02
375	SGS	CHF	32,320	0.02
1,118	SIG Combibloc Group	CHF	25,703	0.01
1,015	TE Connectivity	USD	142,608	0.07
85	VAT Group AG	CHF	42,568	0.02
			<u>808,412</u>	<u>0.42</u>
Technology (31 December 2022: 0.07%)				
368	Garmin	USD	47,303	0.02
491	Logitech	CHF	46,530	0.03
2,784	STMicroelectronics	EUR	139,144	0.07
23	Temenos	CHF	2,138	0.00
			<u>235,115</u>	<u>0.12</u>

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Switzerland (continued)				
Telecommunications (31 December 2022: 0.02%)				
120	Swisscom	CHF	72,144	0.04
			<u>72,144</u>	<u>0.04</u>
Utilities (31 December 2022: Nil)				
65	BKW Energie	CHF	11,546	0.01
			<u>11,546</u>	<u>0.01</u>
United Kingdom				
Basic Materials (31 December 2022: 0.30%)				
4,222	Anglo American	GBP	106,062	0.05
1,419	Antofagasta	GBP	30,381	0.02
348	Croda International	GBP	22,403	0.01
1,442	Endeavour Mining	GBP	32,298	0.02
1,682	Mondi	GBP	32,967	0.02
4,444	Rio Tinto	GBP	354,701	0.18
			<u>578,812</u>	<u>0.30</u>
Consumer Goods (31 December 2022: 0.90%)				
1,230	Associated British Foods	GBP	37,115	0.02
4,616	Barratt Developments	GBP	33,106	0.02
6,031	British American Tobacco	GBP	176,486	0.09
924	Burberry Group	GBP	16,679	0.01
494	Coca-Cola European Partners	USD	32,970	0.02
6,979	Diageo	GBP	254,094	0.13
3,381	Imperial Tobacco Group	GBP	77,862	0.04
1,742	JD Sports Fashion	GBP	3,685	0.00
58	Persimmon	GBP	1,027	0.00
2,093	Reckitt Benckiser Group	GBP	144,614	0.08
668	Taylor Wimpey	GBP	1,252	0.00
7,623	Unilever	GBP	369,276	0.19
			<u>1,148,166</u>	<u>0.60</u>
Consumer Services (31 December 2022: 0.36%)				
5,992	Compass Group	GBP	163,924	0.09
5,382	Entain	GBP	68,212	0.04
3,423	Informa	GBP	34,089	0.02
423	Intercontl Hotels	GBP	38,232	0.02
822	J Sainsbury	GBP	3,171	0.00
375	Kingfisher	GBP	1,163	0.00
342	Next	GBP	35,393	0.02
387	Ocado Group	GBP	3,742	0.00

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United Kingdom (continued)				
Consumer Services (31 December 2022: 0.36%)				
(continued)				
125	Pearson	GBP	1,536	0.00
6,397	Relx	GBP	253,617	0.13
17,780	TESCO	GBP	65,845	0.03
37	Whitbread	GBP	1,724	0.00
			670,648	0.35
Financial (31 December 2022: 0.73%)				
3,514	3i Group	GBP	108,452	0.06
6,733	Aviva	GBP	37,311	0.02
38,085	Barclays	GBP	74,661	0.04
59,157	HSBC Holdings	GBP	479,252	0.26
6,019	Land Securities Group	GBP	54,079	0.03
14,347	Legal & General Group	GBP	45,925	0.02
161,605	Lloyds Banking Group	GBP	98,289	0.05
1,213	London Stock Exchange Group	GBP	143,407	0.08
476	M and G Prudential	GBP	1,350	0.00
23,237	Natwest Group	GBP	64,992	0.03
3,902	Phoenix Group Holdings	GBP	26,622	0.01
7,400	Prudential	GBP	83,694	0.04
358	Schroders	GBP	1,962	0.00
3,508	Segro	GBP	39,640	0.02
99	St James's Place	GBP	863	0.00
5,910	Standard Chartered	GBP	50,222	0.03
1,020	Standard Life Aberdeen	GBP	2,323	0.00
260	Willis Towers Watson	USD	62,712	0.03
			1,375,756	0.72
Healthcare (31 December 2022: 0.65%)				
4,503	AstraZeneca	GBP	608,485	0.32
11,535	GSK	GBP	213,249	0.11
12,200	Haleon	GBP	50,025	0.03
1,583	Hikma Pharmaceuticals	GBP	36,102	0.02
848	Royalty Pharma	USD	23,820	0.01
3,924	Smith & Nephew	GBP	53,950	0.03
			985,631	0.52
Industrial (31 December 2022: 0.26%)				
1,055	Ashtead Group	GBP	73,459	0.04
516	Berkeley Group Holdings	GBP	30,838	0.01
811	Bunzl	GBP	32,980	0.02

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United Kingdom (continued)				
Industrial (31 December 2022: 0.26%) (continued)				
1,130	Halma	GBP	32,902	0.02
456	Intertek Group	GBP	24,682	0.01
10,021	Rentokil Initial	GBP	56,311	0.03
30,135	Rolls Royce Holdings	GBP	115,133	0.06
71	Smiths Group	GBP	1,596	0.00
13	Spirax Sarco Engineering	GBP	1,741	0.00
			369,642	0.19
Oil & Gas (31 December 2022: 0.61%)				
49,664	BP	GBP	295,127	0.16
19,200	Shell	GBP	629,404	0.33
			924,531	0.49
Technology (31 December 2022: 0.05%)				
173	Auto Trader Group	GBP	1,591	0.00
2,841	Sage Group	GBP	42,465	0.02
			44,056	0.02
Telecommunications (31 December 2022: 0.08%)				
17,270	BT Group	GBP	27,212	0.01
62,602	Vodafone Group	GBP	54,714	0.03
			81,926	0.04
Utilities (31 December 2022: 0.19%)				
16,443	Centrica	GBP	29,482	0.02
12,864	National Grid	GBP	173,502	0.09
1,512	Severn Trent	GBP	49,710	0.03
3,907	SSE	GBP	92,441	0.05
2,098	United Utilities Group	GBP	28,337	0.01
			373,472	0.20
United States				
Basic Materials (31 December 2022: 1.14%)				
766	Air Products & Chemicals	USD	209,731	0.10
404	Albemarle	USD	58,370	0.03
194	Avery Dennison	USD	39,219	0.02
262	Celanese	USD	40,707	0.02
471	CF Industries Holdings	USD	37,445	0.02
1,566	Cleveland-Cliffs	USD	31,978	0.02
2,296	Dow	USD	125,913	0.07
1,255	Dupont de Nemours	USD	96,547	0.05
337	Eastman Chemical	USD	30,269	0.02

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Basic Materials (31 December 2022: 1.14%)				
(continued)				
811	Ecolab	USD	160,862	0.08
303	FMC	USD	19,104	0.01
4,141	Freeport-McMoRan Copper & Gold	USD	176,282	0.09
1,684	Ingersoll Rand	USD	130,241	0.07
898	International Flavors & Fragrances	USD	72,711	0.04
812	International Paper	USD	29,354	0.02
818	Mosaic	USD	29,227	0.02
859	Newmont	AUD	35,602	0.02
2,739	Newmont Mining	USD	113,367	0.06
820	Nucor	USD	142,713	0.07
565	PPG Industries	USD	84,496	0.04
249	Reliance Steel & Aluminum	USD	69,640	0.04
325	RPM International	USD	36,280	0.02
701	Steel Dynamics	USD	82,788	0.04
1,726	Vertiv Holdings	USD	82,900	0.04
226	Westlake Chemical Partners	USD	31,631	0.02
			1,967,377	1.03
Consumer Goods (31 December 2022: 5.62%)				
5,750	Altria Group	USD	231,955	0.12
1,714	Archer-Daniels-Midland	USD	123,785	0.06
643	BorgWarner	USD	23,052	0.01
1,287	Brown-Forman	USD	73,488	0.04
509	Campbell Soup	USD	22,004	0.01
590	Church & Dwight	USD	55,790	0.03
296	Clorox	USD	42,207	0.02
12,366	Coca-Cola	USD	728,728	0.38
2,286	Colgate-Palmolive	USD	182,217	0.10
1,945	ConAgra Foods	USD	55,744	0.03
420	Constellation Brands	USD	101,535	0.05
521	Darling Ingredients	USD	25,967	0.01
75	Deckers Outdoor	USD	50,132	0.03
927	Delphi Automotive	USD	83,170	0.04
1,119	DR Horton	USD	170,066	0.09
663	Electronic Arts	USD	90,705	0.05
672	Estee Lauder Cos	USD	98,280	0.05
12,001	Ford Motor	USD	146,292	0.08

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Goods (31 December 2022: 5.62%)				
(continued)				
1,767	General Mills	USD	115,102	0.06
5,052	General Motors	USD	181,468	0.10
339	Genuine Parts	USD	46,952	0.02
515	Hasbro	USD	26,296	0.01
520	Hershey	USD	96,949	0.05
722	Hormel Foods	USD	23,183	0.01
256	JM Smucker	USD	32,353	0.02
1,053	Kellogg	USD	58,873	0.03
5,790	Kenvue	USD	124,659	0.07
1,065	Kimberly-Clark	USD	129,408	0.07
2,652	Kraft Heinz	USD	98,071	0.05
664	Lamb Weston Holdings	USD	71,772	0.04
200	Lear	USD	28,242	0.01
637	Lennar	USD	94,938	0.05
610	LKQ	USD	29,152	0.02
408	Lululemon Athletica	USD	208,606	0.11
904	McCormick	USD	61,852	0.03
528	Molsonors Brewing	USD	32,319	0.02
4,122	Mondelez International	USD	298,556	0.16
2,521	Monster Beverage	USD	145,235	0.08
3,811	NIKE	USD	413,760	0.22
12	NVR	USD	84,005	0.04
4,074	PepsiCo	USD	691,928	0.36
4,662	Philip Morris International	USD	438,601	0.23
94	Pool	USD	37,479	0.02
7,061	Procter & Gamble	USD	1,034,719	0.54
547	Pulte Group	USD	56,461	0.03
2,388	Rivian Automotive	USD	56,022	0.03
356	Roku	USD	32,631	0.02
236	Snap-on	USD	68,166	0.04
689	Stanley Black & Decker	USD	67,591	0.03
403	Take Two Interactive	USD	64,863	0.03
8,673	Tesla Motors	USD	2,155,067	1.13
696	Tyson Foods	USD	37,410	0.02
1,234	VF	USD	23,199	0.01
			9,471,005	4.96

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Services (31 December 2022: 8.11%)				
1,156	Airbnb	USD	157,378	0.08
27,966	Amazon.com	USD	4,249,154	2.23
283	Amerco	USD	19,935	0.01
542	AmerisourceBergen	USD	111,316	0.06
57	AutoZone	USD	147,380	0.08
751	Bath & Body Works	USD	32,413	0.02
487	Best Buy	USD	38,122	0.02
157	Burlington Stores	USD	30,533	0.02
566	Caesars Entertainment	USD	26,534	0.01
630	Cardinal Health	USD	63,504	0.03
435	CarMax	USD	33,382	0.02
2,992	Carnival com	USD	55,472	0.03
262	Charter Communications	USD	101,834	0.05
83	Chipotle Mexican Grill	USD	189,818	0.10
12,608	Comcast	USD	552,861	0.29
2,776	Copart	USD	136,024	0.07
1,298	Costco Wholesale	USD	856,784	0.45
3,596	CVS Caremark	USD	283,940	0.15
493	Darden Restaurants	USD	81,000	0.04
458	Delta Air Lines	USD	18,425	0.01
679	Dollar General	USD	92,310	0.05
518	Dollar Tree	USD	73,582	0.04
85	Domino's Pizza	USD	35,040	0.02
1,129	DraftKings	USD	39,797	0.02
1,303	eBay	USD	56,837	0.03
362	Expedia	USD	54,948	0.03
92	Factset Research Systems	USD	43,889	0.02
769	Ferguson	USD	148,471	0.08
923	Fox	USD	27,240	0.01
619	Gaming And Leisure Propertie	USD	30,548	0.02
846	Hilton Worldwide Holdings	USD	154,048	0.08
3,041	Home Depot	USD	1,053,859	0.55
933	Interpublic Group of Companies	USD	30,453	0.02
2,473	Johnson Controls	USD	142,544	0.07
2,822	Keurig Dr Pepper	USD	94,029	0.05
1,633	Kroger	USD	74,644	0.04
826	Las Vegas Sands	USD	40,647	0.02

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Services (31 December 2022: 8.11%)				
(continued)				
77	Liberty Broadband	USD	6,205	0.00
416	Live Nation	USD	38,938	0.02
1,725	Lowe's Cos	USD	383,899	0.20
820	Marriott International	USD	184,918	0.10
2,241	McDonald's	USD	664,479	0.35
411	McKesson	USD	190,285	0.10
132	Mercadolibre	USD	207,443	0.11
738	MGM Resorts International	USD	32,974	0.02
1,363	NetFlix	USD	663,617	0.35
70	News	USD	1,719	0.00
490	Omnicom Group	USD	42,390	0.02
183	O'Reilly Automotive	USD	173,865	0.09
756	Ovintiv	USD	33,204	0.02
2,995	PayPal Holdings	USD	183,923	0.10
4,761	Raytheon Technologies	USD	400,591	0.21
753	Rollins	USD	32,884	0.02
1,129	Ross Stores	USD	156,242	0.08
552	Royal Caribbean Cruises	USD	71,478	0.04
331	Sirius XM Holdings	USD	1,811	0.00
1,167	Southwest Airlines	USD	33,703	0.02
3,341	Starbucks	USD	320,769	0.17
1,676	Sysco	USD	122,566	0.06
1,289	Target	USD	183,579	0.10
3,525	TJX Cos	USD	330,680	0.17
431	Tractor Supply	USD	92,678	0.05
178	Ulta Beauty	USD	87,218	0.04
116	Vail Resorts	USD	24,763	0.01
1,462	ViacomCBS	USD	21,623	0.01
2,618	Walgreens Boots Alliance	USD	68,356	0.04
4,420	Wal-Mart Stores	USD	696,813	0.36
5,363	Walt Disney	USD	484,225	0.25
5,541	Warner Bros Discovery	USD	63,057	0.03
259	Wynn Resorts	USD	23,597	0.01
916	Yum! Brands	USD	119,685	0.06
			15,522,872	8.13
Financial (31 December 2022: 10.79%)				
1,837	Aflac	USD	151,552	0.08
374	Alexandria Real Estate Equity	USD	47,412	0.02

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Financial (31 December 2022: 10.79%) (continued)				
907	Allstate	USD	126,962	0.07
1,056	Ally Financial	USD	36,876	0.02
1,894	American Express	USD	354,822	0.19
234	American Financial Group	USD	27,820	0.01
869	American Homes 4 Rent	USD	31,249	0.02
2,343	American International Group	USD	158,738	0.08
1,274	American Tower	USD	275,031	0.14
263	Ameriprise Financial	USD	99,895	0.05
1,509	Annaly Capital Management	USD	29,229	0.02
690	Aon	USD	200,804	0.11
1,295	Arch Capital Group	USD	96,180	0.05
385	Ares Management	USD	45,784	0.02
260	Assurant	USD	43,807	0.02
336	AvalonBay Communities	USD	62,906	0.03
21,727	Bank of America	USD	731,548	0.37
2,500	Bank of New York Mellon	USD	130,125	0.07
3,931	Berkshire Hathaway	USD	1,402,030	0.72
448	BlackRock	USD	363,686	0.19
2,299	Blackstone Group	USD	300,985	0.16
538	Boston Properties	USD	37,751	0.02
578	Brown & Brown	USD	41,102	0.02
266	Camden Property Trust	USD	26,411	0.01
1,251	Capital One Financial	USD	164,031	0.09
913	Carlyle Group	USD	37,150	0.02
3,140	Carrier Global	USD	180,393	0.09
255	CBOE Global Markets	USD	45,533	0.02
759	CBRE Group	USD	70,655	0.04
4,561	Charles Schwab	USD	313,797	0.16
1,171	Chicago Mercantile Exchange	USD	246,613	0.13
359	Cincinnati Financial	USD	37,142	0.02
6,485	Citigroup	USD	333,588	0.17
2,156	Citizens Financial Group	USD	71,450	0.04
433	Coinbase Global	USD	75,307	0.04
1,262	Crown Castle REIT	USD	145,370	0.08
938	Digital Realty Trust	USD	126,236	0.07
641	Discover Financial Services	USD	72,048	0.04
294	Equifax	USD	72,703	0.04

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Financial (31 December 2022: 10.79%) (continued)				
270	Equinix	USD	217,455	0.11
1,120	Equitable Holdings	USD	37,296	0.02
425	Equity Lifestyle Properties	USD	29,980	0.02
862	Equity Residential	USD	52,720	0.03
136	Erie Indemnity	USD	45,549	0.02
156	Essex Property	USD	38,679	0.02
180	Everest Re Group	USD	63,644	0.03
559	Extra Space Storage	USD	89,624	0.05
2,015	Fifth Third Bancorp	USD	69,497	0.04
51	First Citizens Bancshares	USD	72,367	0.04
1,019	Franklin Resources	USD	30,356	0.02
784	Gallagher (Arthur J)	USD	176,306	0.09
256	Globe Life	USD	31,160	0.02
986	Goldman Sachs	USD	380,369	0.19
764	Hartford Financial	USD	61,410	0.03
1,291	Healthpeak Properties	USD	25,562	0.01
1,722	Host Hotels & Resorts	USD	33,527	0.02
5,972	Huntington Bancshares	USD	75,964	0.04
1,914	Intercontinental Exchange	USD	245,815	0.13
1,469	Invitation Homes	USD	50,108	0.03
698	Iron Mountain	USD	48,846	0.03
8,870	JPMorgan Chase	USD	1,508,787	0.79
4,885	KeyCorp	USD	70,344	0.04
1,486	Kimco Realty	USD	31,667	0.02
1,888	KKR	USD	156,421	0.08
497	Loews	USD	34,586	0.02
191	LPL Financial Holdings	USD	43,475	0.02
634	M&T Bank	USD	86,909	0.05
32	Markel	USD	45,437	0.02
90	MarketAxess Holdings	USD	26,357	0.01
1,659	Marsh & McLennan	USD	314,331	0.16
2,544	Mastercard	USD	1,085,041	0.57
2,071	MetLife	USD	136,955	0.07
277	Mid-America Apartment Communities	USD	37,245	0.02
499	Moody's	USD	194,889	0.10
3,724	Morgan Stanley	USD	347,263	0.18
246	MSCI	USD	139,150	0.07

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Financial (31 December 2022: 10.79%) (continued)				
826	NASDAQ OMX Group	USD	48,024	0.03
476	Northern Trust	USD	40,165	0.02
1,331	PNC Financial Services Group	USD	206,105	0.11
588	Principal Financial Group	USD	46,258	0.02
1,780	Progressive	USD	283,518	0.15
2,815	ProLogis	USD	375,240	0.20
1,206	Prudential Financial	USD	125,074	0.07
508	Public Storage	USD	154,940	0.08
772	Raymond James Financial	USD	86,078	0.05
2,117	Realty Income	USD	121,558	0.06
451	Regency Centers	USD	30,217	0.02
3,789	Regions Financial	USD	73,431	0.04
959	S&P Global	USD	422,459	0.22
259	SBA Communications	USD	65,706	0.03
475	SEI Investments	USD	30,186	0.02
1,045	Simon Property Group	USD	149,059	0.08
1,226	State Street	USD	94,966	0.05
552	Sun Communities	USD	73,775	0.04
1,082	Synchrony Financial	USD	41,322	0.02
537	T Rowe Price Group	USD	57,830	0.03
1,095	Tango Holdings	USD	102,043	0.05
21	Texas Pacific Land	USD	33,021	0.02
344	Tradeweb Markets	USD	31,263	0.02
741	Travelers Cos	USD	141,153	0.07
4,689	Truist Financial	USD	173,118	0.09
782	UDR	USD	29,943	0.02
5,059	US Bancorp	USD	218,954	0.11
960	Ventas	USD	47,846	0.03
2,313	VICI Properties	USD	73,738	0.04
4,817	Visa	USD	1,254,106	0.66
11,549	Wells Fargo	USD	568,442	0.30
1,503	Welltower	USD	135,526	0.07
1,768	Weyerhaeuser	USD	61,473	0.03
500	WP Carey	USD	32,405	0.02
510	WR Berkley	USD	36,067	0.02
			18,414,821	9.64

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Healthcare (31 December 2022: 9.22%)				
5,273	Abbott Laboratories	USD	580,399	0.30
5,437	Abbvie	USD	842,572	0.44
178	Align Technology	USD	48,772	0.03
296	Alnylam Pharmaceuticals	USD	56,657	0.03
1,622	Amgen	USD	467,168	0.24
704	Anthem	USD	331,978	0.17
1,619	Avantor	USD	36,962	0.02
1,211	Baxter International	USD	46,817	0.02
796	Becton Dickinson	USD	194,089	0.10
443	Biogen Idec	USD	114,635	0.06
446	Biomarin Pharmaceutical	USD	43,003	0.02
59	Bio-Rad Laboratories	USD	19,051	0.01
377	Bio-Techne	USD	29,089	0.02
4,001	Boston Scientific	USD	231,298	0.12
6,612	Bristol-Myers Squibb	USD	339,262	0.18
444	Catalent	USD	19,949	0.01
1,360	Centene	USD	100,926	0.05
164	Charles River Laboratories International	USD	38,770	0.02
850	Cigna	USD	254,533	0.13
119	Cooper Companies	USD	45,034	0.02
2,193	Corteva	USD	105,089	0.06
11	DaVita	USD	1,152	0.00
1,184	Dexcom	USD	146,923	0.08
1,933	Edwards Lifesciences	USD	147,391	0.08
2,438	Eli Lilly	USD	1,421,159	0.74
427	Exact Sciences	USD	31,589	0.02
1,336	GE HealthCare Technologies	USD	103,300	0.05
3,749	Gilead Sciences	USD	303,706	0.16
618	HCA Holdings	USD	167,280	0.09
412	Henry Schein	USD	31,193	0.02
591	Hologic	USD	42,227	0.02
364	Humana	USD	166,643	0.09
271	IDEXX Laboratories	USD	150,419	0.08
529	Illumina	USD	73,658	0.04
454	Incyte Genomics	USD	28,507	0.01
167	Insulet	USD	36,236	0.02

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Healthcare (31 December 2022: 9.22%) (continued)				
1,078	Intuitive Surgical	USD	363,674	0.19
626	IQVIA	USD	144,844	0.08
7,418	Johnson & Johnson	USD	1,162,697	0.61
213	Laboratory Corporation of America Holdings	USD	48,413	0.03
7,786	Merck	USD	848,830	0.44
952	Moderna	USD	94,676	0.05
140	Molina Healthcare	USD	50,583	0.03
300	Neurocrine Biosciences	USD	39,528	0.02
17,024	Pfizer	USD	490,121	0.26
274	Quest Diagnostics	USD	37,779	0.02
327	Regeneron Pharms	USD	287,201	0.15
14	Repligen	USD	2,517	0.00
352	Resmed	USD	60,551	0.03
240	Steris	USD	52,764	0.03
1,048	Stryker	USD	313,834	0.16
113	Teleflex	USD	28,175	0.01
1,154	Thermo Fisher Scientific	USD	612,532	0.32
127	United Therapeutics	USD	27,926	0.01
2,786	UnitedHealth Group	USD	1,466,745	0.77
255	Universal Health	USD	38,872	0.02
777	Vertex Pharmaceuticals	USD	316,154	0.17
2,920	Viatis	USD	31,624	0.02
143	Waters	USD	47,080	0.03
262	West Pharmaceutical Services	USD	92,255	0.05
504	Zimmer Biomet Holdings	USD	61,337	0.03
1,466	Zoetis	USD	289,344	0.15
			13,807,492	7.23
Industrial (31 December 2022: 6.52%)				
1,986	3M	USD	217,110	0.11
630	Aecom	USD	58,231	0.03
899	Agilent Technologies	USD	124,988	0.07
854	Ametek	USD	140,816	0.07
1,771	Amphenol	USD	175,559	0.09
695	AO Smith	USD	57,296	0.03
1,258	Automatic Data Processing	USD	293,076	0.15
360	Axon Enterprise	USD	92,999	0.05
1,322	Ball	USD	76,041	0.04

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Industrial (31 December 2022: 6.52%) (continued)				
1,858	Boeing	USD	484,306	0.25
318	Booz Allen Hamilton Holding	USD	40,675	0.02
283	Broadridge Financial Solutions	USD	58,227	0.03
613	Builders FirstSource	USD	102,334	0.05
246	Carlisle Cos	USD	76,858	0.04
1,658	Caterpillar	USD	490,221	0.25
554	CH Robinson Worldwide	USD	47,860	0.03
336	Cintas	USD	202,494	0.11
1,063	CoStar Group	USD	92,896	0.05
343	Crown Holdings	USD	31,587	0.02
7,076	CSX	USD	245,325	0.13
532	Cummins	USD	127,451	0.07
2,114	Danaher	USD	489,053	0.25
912	Deere	USD	364,681	0.19
632	Dover	USD	97,208	0.05
1,344	Eaton	USD	323,662	0.17
2,095	Emerson Electric	USD	203,906	0.11
452	Expeditors International of Washington	USD	57,494	0.03
2,271	Fastenal	USD	147,093	0.08
723	FedEx	USD	182,897	0.10
2,087	Fidelity National Information Services	USD	125,366	0.07
1,961	Fiserv	USD	260,499	0.14
168	FleetCor Technologies	USD	47,478	0.02
802	FNFV Group	USD	40,918	0.02
1,477	Fortive	USD	108,752	0.06
420	Fortune Brands Home & Security	USD	31,979	0.02
3,535	General Electric	USD	451,172	0.24
650	Global Payments	USD	82,550	0.04
768	Graco	USD	66,632	0.03
174	Grainger	USD	144,192	0.08
626	HEICO	USD	98,530	0.05
2,157	Honeywell International	USD	452,344	0.24
1,785	Howmet Aerospace	USD	96,604	0.05
160	Hubbell	USD	52,629	0.03
219	Huntington Ingalls Industries	USD	56,861	0.03
297	Idex	USD	64,482	0.03
1,043	Illinois Tool Works	USD	273,203	0.14

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Industrial (31 December 2022: 6.52%) (continued)				
355	Jabil	USD	45,227	0.02
349	JB Hunt Transport Services	USD	69,709	0.04
436	Keysight	USD	69,363	0.04
836	Knight-Swift Transportation	USD	48,195	0.03
103	Lennox International	USD	46,095	0.02
5,838	Lucid Group	USD	24,578	0.01
167	Martin Marietta Materials	USD	83,318	0.04
1,071	Masco	USD	71,736	0.04
54	Mettler Toledo International	USD	65,500	0.03
243	Nordson	USD	64,191	0.03
697	Norfolk Southern	USD	164,757	0.09
303	Old Dominion Freight Line	USD	122,815	0.06
1,549	Otis Worldwide	USD	138,589	0.07
287	Owens Corning	USD	42,542	0.02
1,927	PACCAR	USD	188,172	0.10
222	Packaging Corp of America	USD	36,166	0.02
462	Parker Hannifin	USD	212,843	0.11
1,049	Paychex	USD	124,946	0.07
873	Pentair	USD	63,476	0.03
542	Quanta Services	USD	116,964	0.06
736	Republic Services	USD	121,374	0.06
303	Revvity	USD	33,121	0.02
358	Robert Half International	USD	31,475	0.02
433	Rockwell Automation	USD	134,438	0.07
322	Roper Industries	USD	175,545	0.09
724	Sherwin-Williams	USD	225,816	0.12
113	Teledyne Technologies	USD	50,431	0.03
572	Textron	USD	46,000	0.02
494	The Toro	USD	47,419	0.03
463	TransUnion	USD	31,813	0.02
592	Trimble Navigation	USD	31,494	0.02
1,926	Union Pacific	USD	473,064	0.25
2,251	United Parcel Service	USD	353,925	0.18
268	United Rentals	USD	153,677	0.08
395	Verisk Analytics	USD	94,350	0.05
478	Vulcan Materials	USD	108,511	0.06
678	Wabtec	USD	86,038	0.04

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Industrial (31 December 2022: 6.52%) (continued)				
1,346	Waste Management	USD	241,069	0.13
105	Watsco	USD	44,989	0.02
905	WestRock	USD	37,576	0.02
951	Xylem	USD	108,756	0.06
124	Zebra Technologies	USD	33,893	0.02
			12,020,491	6.30
Oil & Gas (31 December 2022: 3.60%)				
772	APA	USD	27,699	0.01
3,294	Baker Hughes	USD	112,589	0.06
1,894	Cabot Oil & Gas	USD	48,335	0.03
727	Cheniere Energy	USD	124,106	0.06
367	Chesapeake Energy	USD	28,237	0.02
5,423	Chevron	USD	808,895	0.42
3,485	ConocoPhillips	USD	404,504	0.21
2,276	Devon Energy	USD	103,103	0.05
402	Diamondback Energy	USD	62,342	0.03
326	Enphase Energy	USD	43,078	0.02
1,661	EOG Resources	USD	200,898	0.11
1,705	EQT Com	USD	65,915	0.04
12,098	Exxon Mobil	USD	1,209,558	0.63
400	First Solar	USD	68,912	0.04
2,181	Halliburton	USD	78,843	0.04
905	Hess	USD	130,465	0.07
6,820	Kinder Morgan	USD	120,305	0.06
1,525	Marathon Oil	USD	36,844	0.02
1,121	Marathon Petroleum	USD	166,312	0.09
1,747	Occidental Petroleum	USD	104,313	0.06
1,135	Phillips	USD	151,114	0.08
676	Pioneer Natural Resources	USD	152,019	0.08
3,924	Schlumberger	USD	204,205	0.11
517	Targa Resources	USD	44,912	0.02
926	Valero Energy	USD	120,380	0.06
3,838	Williams Cos	USD	133,678	0.07
			4,751,561	2.49
Technology (31 December 2022: 17.72%)				
1,398	Adobe	USD	834,047	0.44
4,826	Advanced Micro Devices	USD	711,400	0.37
378	Akamai Technologies	USD	44,736	0.02

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
<i>Technology (31 December 2022: 17.72%) (continued)</i>				
33,306	Alphabet	USD	4,671,847	2.45
1,394	Analog Devices	USD	276,793	0.14
209	Ansys	USD	75,842	0.04
46,994	Apple	USD	9,047,755	4.74
2,577	Applied Materials	USD	417,654	0.22
912	Arista Networks	USD	214,785	0.11
159	Aspen Technology	USD	35,004	0.02
533	Atlassian	USD	126,779	0.07
676	Autodesk	USD	164,592	0.09
721	Bentley Systems	USD	37,622	0.02
330	Bill.com Holdings	USD	26,925	0.01
103	Booking Holdings	USD	365,364	0.19
1,325	Broadcom	USD	1,479,031	0.77
798	Cadence Design System	USD	217,351	0.11
484	CDW	USD	110,023	0.06
380	Ceridian HCM Holding	USD	25,506	0.01
12,491	Cisco Systems	USD	631,045	0.33
615	CloudFlare	USD	51,205	0.03
1,234	Cognizant Technology Solutions	USD	93,204	0.05
1,930	Corning	USD	58,769	0.03
700	CrowdStrike Holdings	USD	178,724	0.09
596	Datadog	USD	72,342	0.04
731	Dell Technologies	USD	55,922	0.03
488	DocuSign	USD	29,012	0.02
562	DoorDash	USD	55,576	0.03
1,159	Dropbox	USD	34,167	0.02
647	Dynatrace	USD	35,384	0.02
481	Entegris	USD	57,633	0.03
138	EPAM Systems	USD	41,033	0.02
302	Etsy	USD	24,477	0.01
234	F5 Networks	USD	41,881	0.02
6,637	FaceBook	USD	2,349,233	1.23
60	Fair Issac	USD	69,841	0.04
473	Formula One Group	USD	29,860	0.02
2,171	Fortinet	USD	127,069	0.07
190	Gartner	USD	85,711	0.04
372	GoDaddy	USD	39,492	0.02

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Technology (31 December 2022: 17.72%) (continued)				
191	Henry Jack & Associates	USD	31,211	0.02
3,091	Hewlett Packard	USD	52,485	0.03
576	HF Sinclair	USD	32,008	0.02
2,416	HP	USD	72,697	0.04
111	HubSpot	USD	64,440	0.03
12,589	Intel	USD	632,597	0.33
2,819	International Business Machines	USD	461,047	0.24
832	Intuit	USD	520,025	0.27
846	Juniper Networks	USD	24,940	0.01
421	KLA-Tencor	USD	244,727	0.13
388	LAM Research	USD	303,905	0.16
391	Lattice Semiconductor	USD	26,975	0.01
314	Leidos Holdings	USD	33,987	0.02
168	Manhattan Associates	USD	36,174	0.02
2,597	Marvell Technology	USD	156,625	0.08
897	Match Group	USD	32,741	0.02
1,386	Microchip Technology	USD	124,989	0.07
3,100	Micron Technology	USD	264,554	0.14
21,216	Microsoft	USD	7,978,065	4.18
246	MongoDB	USD	100,577	0.05
176	Monolithic Power Systems	USD	111,017	0.06
514	Motorola Solutions	USD	160,928	0.08
522	NetApp	USD	46,020	0.02
1,712	NortonLifeLock	USD	39,068	0.02
7,375	NVIDIA	USD	3,652,248	1.91
365	Okta	USD	33,043	0.02
1,551	ON Semiconductor	USD	129,555	0.07
5,147	Oracle	USD	542,648	0.28
6,233	Palantir Technologies	USD	107,021	0.06
995	Palo Alto Networks	USD	293,406	0.15
123	Paycom Software	USD	25,427	0.01
161	Paylocity Holding	USD	26,541	0.01
1,411	Pinterest	USD	52,263	0.03
268	PTC	USD	46,889	0.02
380	Qorvo	USD	42,792	0.02
3,196	QUALCOMM	USD	462,237	0.24
2,798	Robinhood Markets	USD	35,647	0.02

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
<i>Technology (31 December 2022: 17.72%) (continued)</i>				
858	ROBLOX	USD	39,228	0.02
2,946	Salesforce.com	USD	775,210	0.41
649	Servicenow	USD	458,512	0.24
385	Skyworks Solutions	USD	43,282	0.02
2,611	Snap	USD	44,204	0.02
894	Snowflake	USD	177,906	0.09
391	Splunk	USD	59,569	0.03
1,893	Square	USD	146,424	0.08
545	SS&C Technologies Holdings	USD	33,305	0.02
128	Super Micro Computer	USD	36,385	0.02
445	Synopsys	USD	229,135	0.12
374	Teradyne	USD	40,586	0.02
2,705	Texas Instruments	USD	461,094	0.24
30	The Liberty SiriusXM Group	USD	863	0.00
1,546	Toast	USD	28,230	0.02
1,450	Trade Desk	USD	104,342	0.06
432	Twilio	USD	32,776	0.02
100	Tyler Technologies	USD	41,812	0.02
5,913	Uber Technologies	USD	364,063	0.19
1,040	Unity Software	USD	42,526	0.02
538	Veeva Systems	USD	103,576	0.06
229	VeriSign	USD	47,165	0.03
791	Western Digital	USD	41,425	0.02
628	Workday Incorporation	USD	173,366	0.09
705	Zillow Group	USD	40,791	0.02
531	Zoom Video Communications	USD	38,184	0.02
262	Zscaler	USD	58,049	0.03
			43,708,163	22.89
<i>Telecommunications (31 December 2022: 0.87%)</i>				
19,505	AT&T	USD	327,294	0.17
1,484	T-Mobile US	USD	237,930	0.12
12,553	Verizon Communications	USD	473,248	0.25
			1,038,472	0.54
<i>Utilities (31 December 2022: 1.94%)</i>				
1,604	AES	USD	30,877	0.02
603	Alliant Energy	USD	30,934	0.02
621	Ameren	USD	44,923	0.02
1,579	American Electric Power	USD	128,246	0.07

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Utilities (31 December 2022: 1.94%) (continued)				
463	American Water Works	USD	61,111	0.03
338	Atmos Energy	USD	39,174	0.02
1,512	CenterPoint Energy	USD	43,198	0.02
697	CMS Energy	USD	40,475	0.02
852	Consolidated Edison	USD	77,506	0.04
1,070	Constellation Energy	USD	125,072	0.07
2,619	Dominion Resources	USD	123,093	0.06
465	DTE Energy	USD	51,271	0.03
2,516	Duke Energy	USD	244,153	0.13
917	Edison International	USD	65,556	0.03
489	Entergy	USD	49,482	0.03
636	Essential Utilities	USD	23,755	0.01
551	Evergy	USD	28,762	0.02
837	Eversource Energy	USD	51,660	0.03
3,148	Exelon	USD	113,013	0.06
1,305	FirstEnergy	USD	47,841	0.03
6,452	NextEra Energy	USD	391,894	0.20
1,073	NiSource	USD	28,488	0.01
896	NRG Energy	USD	46,323	0.02
1,639	ONEOK	USD	115,091	0.06
5,442	PG&E	USD	98,119	0.05
1,769	PPL	USD	47,940	0.03
1,198	Public Service Enterprise Group	USD	73,258	0.04
1,886	Sempra Energy	USD	140,941	0.07
3,476	Southern	USD	243,737	0.13
654	Veralto	USD	53,798	0.03
1,163	Vistra Energy	USD	44,799	0.02
758	Wec Energy Group	USD	63,801	0.03
1,888	Xcel Energy	USD	116,886	0.06
			2,885,177	1.51
	Total equities (31 December 2022: 99.46%)*		180,965,516	94.76
	Warrants***			
50	Constellation Software 31/03/2040 (Warrants)	CAD	263	0.00
	Total warrants		263	0.00

AMUNDI MSCI WORLD UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
	Futures (31 December 2022: Nil)***			
5	EUX MSCI World Index Futures Mar 24	USD	11,512	0.01
	Total Futures		11,512	0.01
	Total financial assets at fair value through profit or loss		180,977,291	94.77
	Cash and/or other net assets		9,976,260	5.23
	Net assets attributable to holders of redeemable participating shares		190,953,551	100.00

Analysis of Total Assets	Fair Value USD	% of Total Assets
*Transferable securities admitted to an official stock exchange listing	180,812,997	94.44
**Transferable securities other than those referred above	152,519	0.08
***Financial derivative instruments dealt in on a regulated market	11,775	0.01
Other assets	10,474,311	5.47
Total Assets	191,451,602	100.00

Country concentration risk	% of Net Asset Value 31 December 2023	% of Net Asset Value 31 December 2022
Equities		
Japan	5.73	6.23
United States	64.72	65.53
Other ¹	24.31	27.70
	94.76	99.46

The schedule of investments forms an integral part of the financial statements.

¹Any country with a holding less than 5% is accumulated within "Other".

AMUNDI MSCI ACWI SRI PAB UCITS ETF

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities				
Australia				
Basic Materials (31 December 2022: 0.14%)				
6,828	IGO	AUD	42,165	0.06
1,344	Mineral Resources	AUD	64,195	0.08
5,328	Northern Star Resources	AUD	49,625	0.07
18,471	Pilbara Minerals	AUD	49,785	0.07
			205,770	0.28
Consumer Services (31 December 2022: 0.06%)				
10,453	Coles Group	AUD	114,906	0.16
			114,906	0.16
Financial (31 December 2022: 0.63%)				
1,208	Computershare	AUD	20,104	0.03
15,486	Dexus	AUD	81,154	0.11
33,377	GPT Group	AUD	105,675	0.15
51,879	Mirvac Group	AUD	73,986	0.10
3,951	QBE Insurance Group	AUD	39,927	0.06
67,426	Scentre Group	AUD	137,564	0.18
27,374	Stockland	AUD	83,120	0.12
4,233	Suncorp Group	AUD	40,004	0.06
			581,534	0.81
Healthcare (31 December 2022: 0.05%)				
477	Cochlear	AUD	97,211	0.13
			97,211	0.13
Industrial (31 December 2022: 0.19%)				
1,311	Brambles	AUD	12,166	0.02
29,272	Transurban Group	AUD	273,840	0.38
			286,006	0.40
Austra				
Utilities (31 December 2022: 0.03%)				
610	Verbund	EUR	56,636	0.08
			56,636	0.08
Belgium				
Consumer Services (31 December 2022: 0.03%)				
Financial (31 December 2022: 0.06%)				
1,185	KBC Groep	EUR	76,865	0.11
			76,865	0.11

AMUNDI MSCI ACWI SRI PAB UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Belgium (continued)				
Utilities (31 December 2022: 0.04%)				
444	Elia Group	EUR	55,570	0.08
			<u>55,570</u>	<u>0.08</u>
Brazil				
Basic Materials (31 December 2022: 0.01%)				
Consumer Goods (31 December 2022: 0.01%)				
847	Natura & Co Holding	BRL	2,945	0.00
			<u>2,945</u>	<u>0.00</u>
Consumer Services (31 December 2022: 0.15%)				
8,038	Lojas Renner	BRL	28,825	0.04
			<u>28,825</u>	<u>0.04</u>
Financial (31 December 2022: 0.04%)				
2,489	Banco Santander Brasil	BRL	16,550	0.02
14,734	Hapvida Participacoes e Investimentos	BRL	13,498	0.02
			<u>30,048</u>	<u>0.04</u>
Industrial (31 December 2022: 0.07%)				
26,117	CCR	BRL	76,239	0.11
6,094	Klabin SA	BRL	27,876	0.04
14,215	Rumo	BRL	67,160	0.09
			<u>171,275</u>	<u>0.24</u>
Technology (31 December 2022: 0.02%)				
Telecommunications (31 December 2022: 0.01%)				
1,270	Telefonica Brasil	BRL	13,972	0.02
6,389	TIM	BRL	23,583	0.03
			<u>37,555</u>	<u>0.05</u>
Utilities (31 December 2022: 0.05%)				
6,708	CPFL Energia	BRL	53,179	0.08
4,207	Energisa	BRL	46,620	0.06
			<u>99,799</u>	<u>0.14</u>
Canada				
Basic Materials (31 December 2022: 0.31%)				
3,552	Agnico-Eagle Mines	CAD	195,702	0.28
1,461	Nutrien	CAD	82,712	0.11
			<u>278,414</u>	<u>0.39</u>
Consumer Goods (31 December 2022: 0.03%)				
1,194	Gildan Activewear	CAD	39,679	0.05
			<u>39,679</u>	<u>0.05</u>

AMUNDI MSCI ACWI SRI PAB UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Canada (continued)				
Consumer Services (31 December 2022: 0.17%)				
2,655	Dollarama	CAD	192,269	0.26
1,093	George Weston	CAD	136,356	0.19
3,330	Metro	CAD	173,218	0.24
			501,843	0.69
Financial (31 December 2022: 0.90%)				
5,437	Bank of Nova Scotia	CAD	265,954	0.37
3,623	Canadian Apartment Properties	CAD	134,083	0.19
625	Intact Financial	CAD	96,627	0.13
1,330	National Bank of Canada	CAD	101,873	0.14
8,644	Riocan Real Estate Investment Trust	CAD	122,062	0.17
2,682	Sun Life Financial	CAD	139,775	0.19
8,689	Toronto-Dominion Bank	CAD	564,199	0.78
			1,424,573	1.97
Industrial (31 December 2022: 0.04%)				
581	RB Global	CAD	39,070	0.05
			39,070	0.05
Technology (31 December 2022: 0.14%)				
1,107	Open Text	CAD	46,753	0.06
5,183	Shopify	CAD	405,489	0.57
			452,242	0.63
Telecommunications (31 December 2022: 0.11%)				
601	Telus	CAD	10,747	0.01
			10,747	0.01
Utilities (31 December 2022: 0.18%)				
2,019	Brookfield Renewable	CAD	58,399	0.08
6,957	Hydro One	CAD	209,459	0.29
			267,858	0.37
Chile				
Basic Materials (31 December 2022: 0.06%)				
232	Sociedad Quimica y Minera de Chile	CLP	13,987	0.02
			13,987	0.02
China				
Basic Materials (31 December 2022: 0.01%)				
18,000	China Molybdenum	HKD	9,843	0.01
5,000	Shanghai Putailai New Energy Technology	CNY	14,697	0.02
1,800	Skshu Paint	CNY	12,035	0.02
			36,575	0.05

AMUNDI MSCI ACWI SRI PAB UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
China (continued)				
Consumer Goods (31 December 2022: 0.15%)				
44,000	Bosideng International Holdings	HKD	19,778	0.03
5,600	BYD	HKD	153,969	0.20
1,220	Contemporary Amperex Technology	CNY	27,972	0.04
3,800	Hangzhou Robam Appliances	CNY	11,623	0.02
5,500	Li Auto	HKD	103,611	0.14
6,138	NIO	USD	55,672	0.08
47,000	Want Want China Holdings	HKD	28,410	0.04
2,900	XPeng	HKD	21,058	0.03
			422,093	0.58
Consumer Services (31 December 2022: Nil)				
1,000	Hangzhou Tigermed Consulting	CNY	7,720	0.01
54,400	TCL Technology Group	CNY	32,851	0.05
1,270	Vipshop Holdings	USD	22,555	0.03
1,224	Yum China Holdings	USD	51,934	0.07
			115,060	0.16
Financial (31 December 2022: 0.03%)				
Healthcare (31 December 2022: 0.21%)				
64,000	CSPC Pharmaceutical Group	HKD	59,504	0.08
4,300	Livzon Pharmaceutical Group	CNY	21,142	0.03
17,200	Shandong Weigao Group Medical Polymer	HKD	16,763	0.02
9,500	Shanghai Fosun Pharmaceutical (Group)	HKD	20,682	0.03
22,700	Shanghai Pharmaceuticals Holding	HKD	33,199	0.05
8,800	Sinopharm Group	HKD	23,047	0.03
2,800	Wuxi AppTec	HKD	28,528	0.04
19,500	Wuxi Biologics Cayman	HKD	73,919	0.10
8,100	Yunnan Baiyao Group	CNY	55,910	0.08
			332,694	0.46
Industrial (31 December 2022: Nil)				
11,700	China Merchants Shekou Industrial Zone Holdings	CNY	15,659	0.02
			15,659	0.02
Oil & Gas (31 December 2022: 0.03%)				
800	Sungrow Power Supply	CNY	9,841	0.01
			9,841	0.01

AMUNDI MSCI ACWI SRI PAB UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
China (continued)				
Technology (31 December 2022: 0.52%)				
21,900	Meituan Dianping	HKD	229,698	0.32
7,900	NetEase	HKD	142,247	0.20
3,400	Shenzhen Inovance Technology	CNY	30,149	0.04
			402,094	0.56
Colombia				
Financial (31 December 2022: 0.06%)				
341	Bancolombia	COP	2,922	0.00
1,646	Bancolombia (Preference Shares)	COP	12,713	0.02
			15,635	0.02
Utilities (31 December 2022: 0.06%)				
9,396	Interconexion Electrica ESP	COP	37,545	0.05
			37,545	0.05
Denmark				
Consumer Goods (31 December 2022: 0.03%)				
351	Pandora	DKK	48,538	0.07
			48,538	0.07
Healthcare (31 December 2022: 1.05%)				
781	Coloplast	DKK	89,345	0.12
178	Genmab	DKK	56,842	0.08
15,411	Novo Nordisk	DKK	1,594,230	2.21
1,423	Novozymes	DKK	78,252	0.11
869	William Demant Holding	DKK	38,117	0.05
			1,856,786	2.57
Industrial (31 December 2022: 0.18%)				
1,060	DSV	DKK	186,213	0.25
5,136	Vestas Wind System	DKK	163,098	0.23
			349,311	0.48
Finland				
Consumer Services (31 December 2022: 0.03%)				
2,929	Kesko Oyj	EUR	57,997	0.08
			57,997	0.08
Healthcare (31 December 2022: 0.03%)				
Industrial (31 December 2022: 0.03%)				
1,342	METSO	EUR	13,594	0.02
1,687	Wartsilap	EUR	24,459	0.03
			38,053	0.05

AMUNDI MSCI ACWI SRI PAB UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Finland (continued)				
Technology (31 December 2022: Nil)				
31,706	Nokia	EUR	106,893	0.15
			106,893	0.15
Telecommunications (31 December 2022: Nil)				
France				
Consumer Goods (31 December 2022: 0.62%)				
577	Cie Generale des Etablissements Michelin SCA	EUR	20,690	0.03
168	Hermes International	EUR	356,093	0.49
1,301	L'Oreal	EUR	647,652	0.90
			1,024,435	1.42
Consumer Services (31 December 2022: 0.04%)				
3,636	Carrefour	EUR	66,533	0.09
			66,533	0.09
Financial (31 December 2022: 0.25%)				
8,235	AXA	EUR	268,264	0.37
5,682	Credit Agricole	EUR	80,667	0.11
			348,931	0.48
Healthcare (31 December 2022: 0.22%)				
391	BioMerieux	EUR	43,451	0.06
			43,451	0.06
Industrial (31 December 2022: 0.32%)				
516	Aeroports de Paris	EUR	66,804	0.09
2,966	Schneider Electric	EUR	595,583	0.83
			662,387	0.92
Technology (31 December 2022: Nil)				
1,969	Dassault Systemes	EUR	96,214	0.13
			96,214	0.13
Germany				
Consumer Goods (31 December 2022: 0.18%)				
620	Adidas	EUR	126,128	0.18
652	Henkel AG & Co KGaA	EUR	46,801	0.06
786	Henkel AG & Co KGaA (Preference Shares)	EUR	63,261	0.09
45	Puma	EUR	2,511	0.00
			238,701	0.33
Consumer Services (31 December 2022: 0.04%)				
744	HelloFresh	EUR	11,761	0.02
736	Zalando	EUR	17,440	0.02
			29,201	0.04

AMUNDI MSCI ACWI SRI PAB UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Germany (continued)				
Financial (31 December 2022: 0.43%)				
4,409	Deutsche Annington	EUR	139,001	0.19
698	Deutsche Boerse	EUR	143,800	0.20
525	LEG Immobilien	EUR	46,001	0.06
533	Muenchener Rueckversicherungs	EUR	220,851	0.31
			<u>549,653</u>	<u>0.76</u>
Healthcare (31 December 2022: 0.11%)				
757	Merck KGaA	EUR	120,499	0.17
			<u>120,499</u>	<u>0.17</u>
Industrial (31 December 2022: Nil)				
5,263	Deutsche Post	EUR	260,777	0.36
			<u>260,777</u>	<u>0.36</u>
Greece				
Financial (31 December 2022: 0.01%)				
2,076	Alpha Bank	EUR	3,529	0.00
			<u>3,529</u>	<u>0.00</u>
Utilities (31 December 2022: Nil)				
Hong Kong				
Consumer Goods (31 December 2022: Nil)				
3,000	China Mengniu Dairy	HKD	8,068	0.01
28,400	Chow Tai Fook Jewellery	HKD	42,262	0.06
			<u>50,330</u>	<u>0.07</u>
Consumer Services (31 December 2022: 0.07%)				
37,000	MTR	HKD	143,574	0.20
			<u>143,574</u>	<u>0.20</u>
Financial (31 December 2022: 0.60%)				
49,574	AIA Group	HKD	432,028	0.60
15,811	BOC Hong Kong Holdings	HKD	42,926	0.06
30,000	Hang Lung Properties	HKD	41,801	0.06
3,800	Hang Seng Bank	HKD	44,309	0.06
74,000	Sino Land	HKD	80,458	0.11
32,800	Swire Properties	HKD	66,368	0.09
			<u>707,890</u>	<u>0.98</u>
Healthcare (31 December 2022: 0.02%)				
10,000	Hansoh Pharmaceutical	HKD	20,183	0.03
			<u>20,183</u>	<u>0.03</u>

AMUNDI MSCI ACWI SRI PAB UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Hong Kong (continued)				
Industrial (31 December 2022: Nil)				
3,000	Swire Pacific	HKD	25,395	0.04
			25,395	0.04
Utilities (31 December 2022: Nil)				
214,000	Beijing Enterprises Water Group	HKD	47,686	0.07
			47,686	0.07
Hungary				
Healthcare (31 December 2022: Nil)				
1,515	Chemical Works of Gedeon Richter	HUF	38,312	0.05
			38,312	0.05
India				
Basic Materials (31 December 2022: Nil)				
1,256	PI Industries Ltd	INR	53,068	0.07
			53,068	0.07
Consumer Goods (31 December 2022: 0.20%)				
1,645	Britannia Industries	INR	105,532	0.15
15,678	Dabur India	INR	104,980	0.15
6,087	Hindustan Unilever	INR	194,866	0.26
12,671	Marico	INR	83,520	0.12
			488,898	0.68
Consumer Services (31 December 2022: 0.01%)				
Financial (31 December 2022: 0.13%)				
1,147	Au Small Finance Bank	INR	10,853	0.02
4,623	Kotak Mahindra Bank	INR	106,006	0.14
			116,859	0.16
Industrial (31 December 2022: 0.12%)				
3,072	Asian Paints	INR	125,606	0.18
1,008	Astral	INR	23,107	0.03
3,670	Havells India	INR	60,331	0.08
2,221	Mahindra & Mahindra	INR	46,159	0.06
			255,203	0.35
Technology (31 December 2022: Nil)				
17,526	Zomato	INR	26,053	0.04
			26,053	0.04
Telecommunications (31 December 2022: Nil)				
9,568	Bharti Airtel	INR	118,683	0.16
			118,683	0.16

AMUNDI MSCI ACWI SRI PAB UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
India (continued)				
Utilities (31 December 2022: 0.03%)				
918	Adani Green Energy	INR	17,618	0.02
			17,618	0.02
Indonesia				
Consumer Goods (31 December 2022: 0.01%)				
Financial (31 December 2022: Nil)				
220,900	PT Bank Central Asia	IDR	134,861	0.19
			134,861	0.19
Healthcare (31 December 2022: 0.01%)				
291,200	Kalbe Farma	IDR	30,450	0.04
			30,450	0.04
Telecommunications (31 December 2022: 0.04%)				
Ireland				
Consumer Goods (31 December 2022: 0.07%)				
1,271	Kerry Group	EUR	110,439	0.15
			110,439	0.15
Consumer Services (31 December 2022: 0.16%)				
Healthcare (31 December 2022: 0.14%)				
Industrial (31 December 2022: 0.34%)				
1,114	Allegion	USD	141,133	0.20
2,009	James Hardie Industries	AUD	77,439	0.11
1,159	Trane Technologies	USD	282,680	0.38
			501,252	0.69
Israel				
Financial (31 December 2022: 0.05%)				
Italy				
Consumer Goods (31 December 2022: Nil)				
1,450	Monclear	EUR	89,217	0.12
			89,217	0.12
Financial (31 December 2022: 0.14%)				
2,375	Assicurazioni Generali	EUR	50,123	0.07
2,080	Finacobank Banca Fineco	EUR	31,214	0.04
2,338	Mediobanca	EUR	28,939	0.04
1,075	Poste Italiane	EUR	12,201	0.02
			122,477	0.17

AMUNDI MSCI ACWI SRI PAB UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Italy (continued)				
Healthcare (31 December 2022: 0.02%)				
1,034	Amplifon	EUR	35,797	0.05
			<u>35,797</u>	<u>0.05</u>
Industrial (31 December 2022: 0.02%)				
Utilities (31 December 2022: 0.06%)				
16,411	Terna Rete Elettrica Nazionale	EUR	136,942	0.19
			<u>136,942</u>	<u>0.19</u>
Japan				
Basic Materials (31 December 2022: 0.03%)				
700	JSR	JPY	19,960	0.03
400	Nitto Denko	JPY	29,933	0.04
700	Sumitomo Metal Mining	JPY	21,082	0.03
			<u>70,975</u>	<u>0.10</u>
Consumer Goods (31 December 2022: 0.55%)				
2,400	Ajinomoto	JPY	92,609	0.13
700	Bridgestone	JPY	28,997	0.04
1,200	Kikkoman	JPY	73,491	0.10
6,357	Sony	JPY	604,677	0.84
3,000	Unicharm	JPY	108,483	0.15
1,700	Yamaha	JPY	39,274	0.05
			<u>947,531</u>	<u>1.31</u>
Consumer Services (31 December 2022: 0.32%)				
5,200	Aeon	JPY	116,224	0.16
4,200	Hankyu	JPY	133,734	0.19
3,000	MatsukiyoCocokara	JPY	53,135	0.07
4,600	Oriental Land	JPY	171,334	0.24
16,500	Rakuten	JPY	73,500	0.10
2,200	Start Today	JPY	49,546	0.07
			<u>597,473</u>	<u>0.83</u>
Financial (31 December 2022: 0.17%)				
8,100	Daiwa Securities Group	JPY	54,531	0.08
1,100	NKSJ Holdings	JPY	53,806	0.07
6,100	Sumitomo Mitsui Financial Group	JPY	297,688	0.41
2,300	T&D Holdings	JPY	36,552	0.05
7,800	Tokio Marine Holdings	JPY	195,249	0.27
			<u>637,826</u>	<u>0.88</u>
Healthcare (31 December 2022: 0.44%)				
12,700	Astellas Pharma	JPY	151,881	0.22
4,500	Kyowa Hakko Kirin	JPY	75,649	0.10

AMUNDI MSCI ACWI SRI PAB UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Japan (continued)				
Healthcare (31 December 2022: 0.44%) (continued)				
4,700	ONO Pharmaceutical	JPY	83,879	0.12
1,349	Systemex	JPY	75,191	0.10
			386,600	0.54
Industrial (31 December 2022: 0.62%)				
1,200	Azbil	JPY	39,716	0.06
1,200	Daikin Industries	JPY	195,645	0.27
6,200	Fanuc	JPY	182,376	0.25
1,100	Hitachi	JPY	79,352	0.11
2,000	Hoya	JPY	250,035	0.34
500	Ibiden	JPY	27,717	0.04
1,900	Kubota	JPY	28,605	0.04
1,500	Omron	JPY	70,042	0.10
100	Secom	JPY	7,203	0.01
4,100	SG Holdings	JPY	58,862	0.08
1,600	TDK	JPY	76,232	0.11
4,600	Tobu Railway	JPY	123,630	0.17
2,000	Yamato Holdings	JPY	36,963	0.05
1,800	Yaskawa Electric	JPY	75,202	0.10
			1,251,580	1.73
Technology (31 December 2022: 0.28%)				
3,800	Advantest	JPY	129,299	0.18
538	Fujitsu	JPY	81,189	0.11
900	Nomura Research Institute	JPY	26,181	0.04
7,400	Renesas Electronics	JPY	133,796	0.19
6,700	Z Holdings	JPY	23,748	0.03
			394,213	0.55
Telecommunications (31 December 2022: 0.27%)				
5,636	KDDI	JPY	179,338	0.25
8,300	Softbank	JPY	103,588	0.14
			282,926	0.39
Transportation (31 December 2022: Nil)				
1,400	ANA Holdings	JPY	30,388	0.04
			30,388	0.04
Jersey				
Healthcare (31 December 2022: 0.03%)				

AMUNDI MSCI ACWI SRI PAB UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Luxembourg				
Financial (31 December 2022: 0.03%)				
13,181	NEPI Rockcastle	ZAR	91,090	0.13
			91,090	0.13
Technology (31 December 2022: Nil)				
3,862	Allegro	PLN	32,730	0.05
			32,730	0.05
Malaysia				
Consumer Goods (31 December 2022: 0.03%)				
1,500	Nestle (Malaysia) Berhad	MYR	38,390	0.05
21,800	PPB Group	MYR	68,697	0.10
			107,087	0.15
Financial (31 December 2022: 0.11%)				
21,600	CIMB Group Holdings	MYR	27,499	0.04
8,000	Malayan Banking	MYR	15,478	0.02
35,600	Public Bank Berhad	MYR	33,237	0.05
			76,214	0.11
Healthcare (31 December 2022: 0.00%)				
Telecommunications (31 December 2022: 0.02%)				
Mexico				
Consumer Goods (31 December 2022: 0.08%)				
6,044	Arca Continental	MXN	66,174	0.09
11,254	Fomento Economico Mexicano	MXN	146,868	0.21
			213,042	0.30
Consumer Services (31 December 2022: 0.00%)				
Financial (31 December 2022: 0.08%)				
11,641	Grupo Financiero Banorte	MXN	117,382	0.16
11,693	Prologis Property Mexico	MXN	55,757	0.08
			173,139	0.24
Industrial (31 December 2022: Nil)				
3,069	Grupo Aeroportuario del Sureste SAB de CV	MXN	90,153	0.12
			90,153	0.12
Netherlands				
Basic Materials (31 December 2022: 0.18%)				
714	Akzo Nobel	EUR	59,012	0.08
			59,012	0.08

AMUNDI MSCI ACWI SRI PAB UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Netherlands (continued)				
Consumer Services (31 December 2022: 0.21%)				
5,461	Koninklijke Ahold Delhaize	EUR	156,935	0.22
2,252	Universal Music Group	EUR	64,207	0.09
882	Wolters Kluwer	EUR	125,393	0.17
			<u>346,535</u>	<u>0.48</u>
Financial (31 December 2022: 0.27%)				
7,590	Prosus	EUR	226,250	0.31
			<u>226,250</u>	<u>0.31</u>
Industrial (31 December 2022: 0.01%)				
Technology (31 December 2022: 0.81%)				
1,880	ASML Holding	EUR	1,415,715	1.96
1,476	NXP Semiconductors	USD	339,008	0.47
			<u>1,754,723</u>	<u>2.43</u>
New Zealand				
Healthcare (31 December 2022: Nil)				
1,651	Ebos Group	NZD	37,110	0.05
			<u>37,110</u>	<u>0.05</u>
Utilities (31 December 2022: 0.06%)				
12,585	Mercury NZ	NZD	52,590	0.07
18,911	Meridian Energy	NZD	66,333	0.09
			<u>118,923</u>	<u>0.16</u>
Norway				
Consumer Goods (31 December 2022: 0.06%)				
5,236	Marine Harvest	NOK	93,834	0.13
7,580	Orkla	NOK	58,845	0.08
			<u>152,679</u>	<u>0.21</u>
Financial (31 December 2022: 0.09%)				
5,238	DNB Bank	NOK	111,406	0.15
			<u>111,406</u>	<u>0.15</u>
Telecommunications (31 December 2022: 0.03%)				
2,028	Telenor	NOK	23,284	0.03
			<u>23,284</u>	<u>0.03</u>
Peru				
Financial (31 December 2022: 0.05%)				
396	Credi	USD	59,372	0.08
			<u>59,372</u>	<u>0.08</u>

AMUNDI MSCI ACWI SRI PAB UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Philippines				
<i>Financial (31 December 2022: 0.05%)</i>				
138,500	SM Prime Holdings	PHP	82,287	0.11
			82,287	0.11
Qatar				
<i>Financial (31 December 2022: 0.10%)</i>				
27,503	Qatar National Bank	QAR	121,237	0.17
			121,237	0.17
Saudi Arabia				
<i>Healthcare (31 December 2022: 0.02%)</i>				
Singapore				
<i>Consumer Services (31 December 2022: 0.06%)</i>				
8,000	BOC Aviation	HKD	61,164	0.08
21,100	City Developments	SGD	106,372	0.15
			167,536	0.23
<i>Financial (31 December 2022: 0.16%)</i>				
64,400	Ascendas Real Estate Investment Trust	SGD	147,928	0.21
36,600	Capitaland Investment	SGD	87,678	0.12
73,900	CapitaMall Trust	SGD	115,407	0.16
			351,013	0.49
South Africa				
<i>Basic Materials (31 December 2022: 0.03%)</i>				
3,522	Gold Fields	ZAR	53,498	0.07
			53,498	0.07
<i>Consumer Services (31 December 2022: 0.17%)</i>				
1,751	Bid	ZAR	40,851	0.06
3,216	Clicks Group	ZAR	57,279	0.08
4,465	Woolworths Holdings	ZAR	17,628	0.02
			115,758	0.16
<i>Financial (31 December 2022: 0.25%)</i>				
866	ABSA Group	ZAR	7,752	0.01
13,130	FirstRand	ZAR	52,778	0.07
2,930	Standard Bank Group	ZAR	33,342	0.05
			93,872	0.13
<i>Healthcare (31 December 2022: 0.01%)</i>				
3,717	Aspen Pharmacare Holdings	ZAR	41,362	0.06
			41,362	0.06
<i>Technology (31 December 2022: Nil)</i>				
1,004	Naspers	ZAR	171,730	0.24
			171,730	0.24

AMUNDI MSCI ACWI SRI PAB UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
South Africa (continued)				
Telecommunications (31 December 2022: 0.01%)				
South Korea				
Basic Materials (31 December 2022: 0.08%)				
177	LG Chem	KRW	68,579	0.10
37	LG Chemical (Preference Shares)	KRW	8,935	0.01
			<u>77,514</u>	<u>0.11</u>
Consumer Goods (31 December 2022: 0.08%)				
609	Coway	KRW	27,047	0.04
			<u>27,047</u>	<u>0.04</u>
Financial (31 December 2022: 0.21%)				
1,749	Hana Financial Holdings	KRW	58,938	0.08
2,067	KB Financial Group	KRW	86,827	0.12
632	Samsung Securities	KRW	18,893	0.03
2,605	Shinhan Financial Group	KRW	81,210	0.11
4,456	Woori Financial Group	KRW	44,979	0.06
			<u>290,847</u>	<u>0.40</u>
Industrial (31 December 2022: 0.01%)				
104	POSCO Future M	KRW	28,990	0.04
			<u>28,990</u>	<u>0.04</u>
Technology (31 December 2022: 0.10%)				
618	Kakao	KRW	26,056	0.04
479	Naver	KRW	83,311	0.11
			<u>109,367</u>	<u>0.15</u>
Spain				
Financial (31 December 2022: 0.16%)				
Industrial (31 December 2022: 0.02%)				
223	Acciona	EUR	32,837	0.05
			<u>32,837</u>	<u>0.05</u>
Technology (31 December 2022: Nil)				
1,785	Amadeus IT Holding	EUR	127,930	0.18
			<u>127,930</u>	<u>0.18</u>
Utilities (31 December 2022: 0.10%)				
913	Corporacion Acciona Energias Renovables	EUR	28,320	0.04
4,463	EDP Renovaveis	EUR	91,329	0.13
8,791	Red Electrica	EUR	144,791	0.20
			<u>264,440</u>	<u>0.37</u>

AMUNDI MSCI ACWI SRI PAB UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Sweden				
Basic Materials (31 December 2022: 0.11%)				
980	Boliden	SEK	30,583	0.04
2,968	Svenska Cellulosa	SEK	44,500	0.06
			<u>75,083</u>	0.10
Consumer Goods (31 December 2022: 0.05%)				
3,036	Essity AB	SEK	75,314	0.10
			<u>75,314</u>	0.10
Financial (31 December 2022: Nil)				
6,958	Svenska Handelsbanken	SEK	75,567	0.10
			<u>75,567</u>	0.10
Industrial (31 December 2022: Nil)				
1,240	Beijer Ref	SEK	16,598	0.02
			<u>16,598</u>	0.02
Telecommunications (31 December 2022: 0.02%)				
Switzerland				
Basic Materials (31 December 2022: 0.13%)				
55	Givaudan	CHF	227,672	0.32
			<u>227,672</u>	0.32
Consumer Goods (31 December 2022: 0.02%)				
1,838	Coca-Cola HBC	GBP	54,008	0.07
			<u>54,008</u>	0.07
Financial (31 December 2022: 0.50%)				
2,052	Chubb	USD	463,752	0.64
523	Julius Baer Group	CHF	29,299	0.04
1,205	Swiss Re	CHF	135,382	0.19
649	Zurich Financial Services	CHF	338,977	0.47
			<u>967,410</u>	1.34
Healthcare (31 December 2022: 1.01%)				
1,105	DSM Firmenich	EUR	112,299	0.16
398	Lonza Group	CHF	167,258	0.23
298	Sonova Holding	CHF	97,156	0.13
			<u>376,713</u>	0.52
Industrial (31 December 2022: 0.08%)				
298	Kuehne + Nagel International	CHF	102,608	0.14
2,323	SIG Combibloc Group	CHF	53,407	0.07
183	VAT Group AG	CHF	91,647	0.13
			<u>247,662</u>	0.34

AMUNDI MSCI ACWI SRI PAB UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Switzerland (continued)				
Technology (31 December 2022: Nil)				
868	Logitech	CHF	82,257	0.11
3,242	STMicroelectronics	EUR	162,035	0.23
97	Temenos	CHF	9,015	0.01
			<u>253,307</u>	<u>0.35</u>
Taiwan				
Basic Materials (31 December 2022: 0.01%)				
Consumer Services (31 December 2022: 0.05%)				
16,000	Eva Airways	TWD	16,396	0.02
			<u>16,396</u>	<u>0.02</u>
Financial (31 December 2022: 0.34%)				
43,652	Cathay Financials Holding	TWD	65,071	0.09
66,000	Chinatrust Financial Holding	TWD	60,967	0.08
24,767	E.Sun Financial Holding	TWD	20,820	0.03
2,684	First Financial Holding	TWD	2,396	0.00
31,265	Fubon Financials Holding	TWD	66,013	0.09
2,060	Hotai Motor Co	TWD	47,589	0.07
27,279	Mega Financial Holding	TWD	34,843	0.05
568	Mega Financial Holding (Rights)	TWD	115	0.00
14,009	Taishin Financial Holding	TWD	8,262	0.01
			<u>306,076</u>	<u>0.42</u>
Industrial (31 December 2022: 0.02%)				
239	Voltronic Power Technology	TWD	13,317	0.02
			<u>13,317</u>	<u>0.02</u>
Technology (31 December 2022: 1.33%)				
116,000	Taiwan Semiconductor Manufacturing	TWD	2,241,345	3.10
			<u>2,241,345</u>	<u>3.10</u>
Telecommunications (31 December 2022: 0.03%)				
5,000	Chunghwa Telecom	TWD	19,550	0.03
			<u>19,550</u>	<u>0.03</u>
Thailand				
Consumer Services (31 December 2022: 0.01%)				
42,500	Berli Jucker PCL	THB	31,129	0.04
66,400	CP All	THB	108,940	0.15
			<u>140,069</u>	<u>0.19</u>
Financial (31 December 2022: 0.08%)				
45,300	Central Pattana	THB	92,903	0.13
			<u>92,903</u>	<u>0.13</u>

AMUNDI MSCI ACWI SRI PAB UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Thailand (continued)				
Healthcare (31 December 2022: 0.03%)				
Industrial (31 December 2022: 0.15%)				
89,400	Airports of Thailand	THB	156,497	0.21
299,900	BTS Group Holdings	THB	63,701	0.09
			220,198	0.30
Oil & Gas (31 December 2022: 0.03%)				
22,000	Energy Absolute	THB	28,521	0.04
			28,521	0.04
Telecommunications (31 December 2022: 0.02%)				
Turkey				
Financial (31 December 2022: Nil)				
37,808	Yapi ve Kredi Bankasi	TRY	25,014	0.03
			25,014	0.03
United Arab Emirates				
Financial (31 December 2022: 0.11%)				
9,927	Abu Dhabi Commercial Bank	AED	24,812	0.03
18,786	National Bank of Abu Dhabi	AED	71,405	0.10
			96,217	0.13
Telecommunications (31 December 2022: 0.07%)				
14,362	Emirates Telecommunication	AED	76,801	0.11
			76,801	0.11
United Kingdom				
Basic Materials (31 December 2022: 0.06%)				
1,345	Croda International	GBP	86,588	0.12
			86,588	0.12
Consumer Goods (31 December 2022: 0.31%)				
1,405	Barratt Developments	GBP	10,076	0.01
2,652	Burberry Group	GBP	47,872	0.07
1,985	Coca-Cola European Partners	USD	132,479	0.18
4,164	Reckitt Benckiser Group	GBP	287,708	0.40
9,835	Taylor Wimpey	GBP	18,436	0.03
			496,571	0.69
Consumer Services (31 December 2022: 0.36%)				
2,149	Informa	GBP	21,401	0.03
949	Next	GBP	98,210	0.14
7,252	Relx	GBP	287,515	0.39
			407,126	0.56

AMUNDI MSCI ACWI SRI PAB UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United Kingdom (continued)				
Financial (31 December 2022: 0.21%)				
4,434	3i Group	GBP	136,846	0.19
1,087	Admiral Group	GBP	37,192	0.05
24,206	Legal & General Group	GBP	77,484	0.11
8,734	Segro	GBP	98,693	0.14
			350,215	0.49
Industrial (31 December 2022: 0.21%)				
1,277	Berkeley Group Holdings	GBP	76,317	0.11
			76,317	0.11
Technology (31 December 2022: Nil)				
1,402	Sage Group	GBP	20,956	0.03
			20,956	0.03
Telecommunications (31 December 2022: 0.03%)				
14,773	BT Group	GBP	23,277	0.03
205	Liberty Global	USD	3,821	0.01
			27,098	0.04
Utilities (31 December 2022: 0.12%)				
2,900	Severn Trent	GBP	95,344	0.13
7,768	United Utilities Group	GBP	104,919	0.15
			200,263	0.28
United States				
Basic Materials (31 December 2022: 0.62%)				
702	Avery Dennison	USD	141,916	0.20
3,252	Ingersoll Rand	USD	251,510	0.35
1,594	International Flavors & Fragrances	USD	129,066	0.18
2,055	Newmont	AUD	85,171	0.12
4,562	Newmont Mining	USD	188,821	0.26
1,353	PPG Industries	USD	202,341	0.28
630	Steel Dynamics	USD	74,403	0.10
			1,073,228	1.49
Consumer Goods (31 December 2022: 4.61%)				
2,063	Church & Dwight	USD	195,077	0.27
801	Clorox	USD	114,215	0.16
4,819	ConAgra Foods	USD	138,113	0.19
1,088	Darling Ingredients	USD	54,226	0.08
162	Deckers Outdoor	USD	108,286	0.15
300	Delphi Automotive	USD	26,916	0.04
1,057	Electronic Arts	USD	144,608	0.20
4,416	General Mills	USD	287,658	0.40
884	Hasbro	USD	45,137	0.06

AMUNDI MSCI ACWI SRI PAB UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Goods (31 December 2022: 4.61%)				
(continued)				
1,074	JM Smucker	USD	135,732	0.19
3,054	Kellogg	USD	170,749	0.24
1,104	Lamb Weston Holdings	USD	119,331	0.17
2,338	LKQ	USD	111,733	0.15
256	Pool	USD	102,070	0.14
3,078	Rivian Automotive	USD	72,210	0.10
667	Take Two Interactive	USD	107,354	0.15
13,152	Tesla Motors	USD	3,268,009	4.53
1,875	VF	USD	35,250	0.05
			5,236,674	7.27
Consumer Services (31 December 2022: 3.24%)				
529	Best Buy	USD	41,410	0.06
139	Factset Research Systems	USD	66,310	0.09
936	Ferguson	USD	180,714	0.25
1,161	Fox	USD	33,580	0.05
1,042	Hilton Worldwide Holdings	USD	189,738	0.26
4,442	Home Depot	USD	1,539,375	2.14
1,266	Interpublic Group of Companies	USD	41,322	0.06
2,925	Johnson Controls	USD	168,597	0.23
2,465	Lowe's Cos	USD	548,586	0.76
607	Tractor Supply	USD	130,523	0.18
127	Vail Resorts	USD	27,111	0.04
8,184	Walt Disney	USD	738,933	1.02
9,685	Warner Bros Discovery	USD	110,215	0.15
			3,816,414	5.29
Financial (31 December 2022: 4.46%)				
984	Ally Financial	USD	34,361	0.05
2,859	American Express	USD	535,605	0.74
496	Ameriprise Financial	USD	188,396	0.26
2,453	Annaly Capital Management	USD	47,515	0.07
3,830	Bank of New York Mellon	USD	199,352	0.28
675	BlackRock	USD	547,965	0.76
3,911	Carrier Global	USD	224,687	0.31
1,398	CBRE Group	USD	130,140	0.18
2,644	Crown Castle REIT	USD	304,562	0.42
1,012	Franklin Resources	USD	30,147	0.04
1,940	Hartford Financial	USD	155,937	0.22

AMUNDI MSCI ACWI SRI PAB UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Financial (31 December 2022: 4.46%) (continued)				
6,844	Huntington Bancshares	USD	87,056	0.12
2,340	Iron Mountain	USD	163,753	0.23
149	MarketAxess Holdings	USD	43,635	0.06
2,169	Marsh & McLennan	USD	410,960	0.57
709	Moody's	USD	276,907	0.38
1,373	NASDAQ OMX Group	USD	79,826	0.11
934	Northern Trust	USD	78,811	0.11
1,921	PNC Financial Services Group	USD	297,467	0.41
2,636	Progressive	USD	419,862	0.58
4,813	ProLogis	USD	641,573	0.89
1,778	Prudential Financial	USD	184,396	0.26
5,448	Regions Financial	USD	105,582	0.15
1,404	S&P Global	USD	618,490	0.86
1,558	State Street	USD	120,683	0.17
2,268	Synchrony Financial	USD	86,615	0.12
900	T Rowe Price Group	USD	96,921	0.13
1,195	Travelers Cos	USD	227,636	0.32
6,753	Truist Financial	USD	249,321	0.35
7,066	US Bancorp	USD	305,816	0.42
3,052	Welltower	USD	275,199	0.38
			7,169,176	9.95
Healthcare (31 December 2022: 4.58%)				
2,374	Amgen	USD	683,759	0.96
993	Anthem	USD	468,259	0.65
4,868	Avantor	USD	111,136	0.15
1,684	Becton Dickinson	USD	410,610	0.57
568	Biogen Idec	USD	146,981	0.20
1,966	Centene	USD	145,897	0.20
1,191	Cigna	USD	356,645	0.49
394	Cooper Companies	USD	149,105	0.21
101	DaVita	USD	10,581	0.01
3,231	Edwards Lifesciences	USD	246,364	0.34
5,482	Gilead Sciences	USD	444,097	0.62
879	HCA Holdings	USD	237,928	0.33
1,307	Henry Schein	USD	98,953	0.14
1,801	Hologic	USD	128,681	0.18

AMUNDI MSCI ACWI SRI PAB UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Healthcare (31 December 2022: 4.58%)				
(continued)				
461	IDEXX Laboratories	USD	255,878	0.35
851	Illumina	USD	118,493	0.16
393	Insulet	USD	85,273	0.12
287	Laboratory Corporation of America Holdings	USD	65,232	0.09
147	Molina Healthcare	USD	53,113	0.07
379	Quest Diagnostics	USD	52,257	0.07
344	Repligen	USD	61,851	0.09
701	Steris	USD	154,115	0.21
477	Waters	USD	157,043	0.22
424	West Pharmaceutical Services	USD	149,299	0.21
1,601	Zimmer Biomet Holdings	USD	194,842	0.27
2,454	Zoetis	USD	484,346	0.67
			5,470,738	7.58
Industrial (31 December 2022: 3.61%)				
1,508	Aecom	USD	139,384	0.19
1,965	Agilent Technologies	USD	273,194	0.38
1,826	Automatic Data Processing	USD	425,403	0.60
480	Axon Enterprise	USD	123,998	0.17
830	Ball	USD	47,741	0.07
381	Broadridge Financial Solutions	USD	78,391	0.11
780	CH Robinson Worldwide	USD	67,384	0.09
253	Cummins	USD	60,611	0.08
3,482	Danaher	USD	805,526	1.13
1,289	Dover	USD	198,261	0.27
1,270	Expeditors International of Washington	USD	161,544	0.22
4,002	Fastenal	USD	259,210	0.36
2,568	Fidelity National Information Services	USD	154,260	0.21
2,728	Fiserv	USD	362,388	0.50
3,367	Fortive	USD	247,912	0.34
1,161	Fortune Brands Home & Security	USD	88,399	0.12
1,860	Graco	USD	161,374	0.22
266	Grainger	USD	220,432	0.31
944	IDEX	USD	204,952	0.28
1,948	Illinois Tool Works	USD	510,259	0.72
609	JB Hunt Transport Services	USD	121,642	0.17
877	Knight-Swift Transportation	USD	50,559	0.07
132	Lennox International	USD	59,073	0.08

AMUNDI MSCI ACWI SRI PAB UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Industrial (31 December 2022: 3.61%) (continued)				
368	Martin Marietta Materials	USD	183,599	0.25
1,778	Masco	USD	119,090	0.16
158	Mettler Toledo International	USD	191,648	0.27
557	Old Dominion Freight Line	USD	225,769	0.31
310	Owens Corning	USD	45,951	0.06
1,519	Pentair	USD	110,446	0.15
787	Quanta Services	USD	169,835	0.24
288	Robert Half International	USD	25,321	0.04
767	Rockwell Automation	USD	238,138	0.33
1,296	Sherwin-Williams	USD	404,222	0.56
631	The Toro	USD	60,570	0.08
474	United Rentals	USD	271,801	0.38
1,795	Xylem	USD	205,276	0.28
			7,073,563	9.80
Oil & Gas (31 December 2022: 0.03%)				
Technology (31 December 2022: 4.93%)				
2,045	Adobe	USD	1,220,047	1.69
865	Autodesk	USD	210,610	0.29
161	Booking Holdings	USD	571,102	0.79
323	Ceridian HCM Holding	USD	21,680	0.03
1,215	Intuit	USD	759,411	1.05
608	LAM Research	USD	476,222	0.66
8,874	Microsoft	USD	3,336,979	4.63
94	Paylocity Holding	USD	15,496	0.02
4,670	Texas Instruments	USD	796,048	1.10
828	Workday Incorporation	USD	228,578	0.32
			7,636,173	10.58
Telecommunications (31 December 2022: Nil)				
19,545	Verizon Communications	USD	736,847	1.02
			736,847	1.02
Utilities (31 December 2022: 0.15%)				
1,726	American Water Works	USD	227,815	0.32
6,688	Exelon	USD	240,099	0.33
			467,914	0.65
Total equities (31 December 2022: 48.59%)*			71,854,758	99.51

AMUNDI MSCI ACWI SRI PAB UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Asset Value
	Futures (31 December 2022: Nil)**		
3	EUX MSCI World Index Futures Mar 24	6,886	0.01
1	NYF MSCI Emerging Market Futures Mar 24	2,495	0.00
	Total futures	9,381	0.01
	Total financial assets at fair value through profit or loss	71,864,139	99.52
	Cash and/or other net assets	345,164	0.48
	Net assets attributable to holders of redeemable participating shares	72,209,303	100.00
		Fair Value USD	% of Total Assets
	Analysis of Total Assets		
	*Transferable securities admitted to an official stock exchange listing	71,854,758	99.43
	**Financial derivative instruments dealt in on a regulated market	9,381	0.01
	Other assets	398,950	0.56
	Total assets	72,263,089	100.00
		% of Net Asset Value 31 December 2023	% of Net Asset Value 31 December 2022
	Country concentration risk		
	Equities		
	Japan	6.37	0.00
	United States	53.63	26.23
	Other	39.51	22.36
		99.51	48.59

The schedule of investments forms an integral part of the financial statements.

¹Any country with a holding less than 5% is accumulated within "Other".

AMUNDI S&P GLOBAL COMMUNICATION SERVICES ESG UCITS ETF

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
	Equities			
	Australia			
	Consumer Services (31 December 2022: 0.29%)			
10,255	Carsales	AUD	197,259	0.19
			197,259	0.19
	Financial (31 December 2022: 0.23%)			
	Industrial (31 December 2022: 0.50%)			
33,391	Seek	AUD	551,329	0.53
			551,329	0.53
	Technology (31 December 2022: 0.03%)			
3,020	REA Group	AUD	337,931	0.32
			337,931	0.32
	Belgium			
	Telecommunications (31 December 2022: 0.06%)			
	Canada			
	Telecommunications (31 December 2022: 2.75%)			
17,512	BCE	CAD	627,219	0.60
20,527	Rogers Communications	CAD	874,158	0.83
43,566	Telus	CAD	705,267	0.67
			2,206,644	2.10
	Finland			
	Telecommunications (31 December 2022: 0.43%)			
11,504	Elisa	EUR	481,672	0.46
			481,672	0.46
	France			
	Consumer Services (31 December 2022: 1.71%)			
31,954	Publicis Groupe	EUR	2,684,136	2.56
			2,684,136	2.56
	Industrial (31 December 2022: 0.40%)			
25,560	Bollore	EUR	144,542	0.14
			144,542	0.14
	Telecommunications (31 December 2022: 0.11%)			
	Germany			
	Telecommunications (31 December 2022: 0.56%)			
116,706	Deutsche Telekom	EUR	2,538,355	2.42
			2,538,355	2.42

AMUNDI S&P GLOBAL COMMUNICATION SERVICES ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Ireland				
Consumer Services (31 December 2022: 1.10%)				
118,315	WPP	GBP	1,028,140	0.98
			<u>1,028,140</u>	<u>0.98</u>
Italy				
Telecommunications (31 December 2022: 0.18%)				
546,234	Telecom Italia	EUR	162,462	0.15
			<u>162,462</u>	<u>0.15</u>
Japan				
Consumer Goods (31 December 2022: 4.27%)				
20,500	Nintendo	JPY	968,703	0.92
			<u>968,703</u>	<u>0.92</u>
Consumer Services (31 December 2022: 0.59%)				
14,000	Dentsu	JPY	325,248	0.31
			<u>325,248</u>	<u>0.31</u>
Technology (31 December 2022: 1.25%)				
7,800	Capcom	JPY	228,189	0.22
400	Square Enix Holdings	JPY	13,004	0.01
322,600	Z Holdings	JPY	1,035,122	0.99
			<u>1,276,315</u>	<u>1.22</u>
Telecommunications (31 December 2022: 7.07%)				
316,946	Softbank	JPY	5,765,537	5.49
			<u>5,765,537</u>	<u>5.49</u>
Luxembourg				
Consumer Services (31 December 2022: 0.16%)				
Technology (31 December 2022: 0.70%)				
6,374	Spotify Technology	USD	1,084,269	1.03
			<u>1,084,269</u>	<u>1.03</u>
Netherlands				
Consumer Services (31 December 2022: Nil)				
13,475	Universal Music Group	EUR	347,790	0.33
			<u>347,790</u>	<u>0.33</u>
Telecommunications (31 December 2022: 0.43%)				
202,625	Koninklijke KPN	EUR	631,784	0.60
			<u>631,784</u>	<u>0.60</u>

AMUNDI S&P GLOBAL COMMUNICATION SERVICES ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
	Equities			
	New Zealand			
	<i>Telecommunications (31 December 2022: 0.03%)</i>			
13,657	Telecom	NZD	40,548	0.04
			40,548	0.04
	Norway			
	<i>Consumer Services (31 December 2022: 0.34%)</i>			
14,718	Schibsted	NOK	371,668	0.35
			371,668	0.35
	<i>Technology (31 December 2022: 0.16%)</i>			
20,349	Adevinta ASA	NOK	203,880	0.19
			203,880	0.19
	Singapore			
	<i>Technology (31 December 2022: 0.62%)</i>			
	Spain			
	<i>Telecommunications (31 December 2022: 2.09%)</i>			
44,963	Cellnex Telecom	EUR	1,603,381	1.53
42,506	Telefonica	EUR	150,216	0.14
			1,753,597	1.67
	Sweden			
	<i>Technology (31 December 2022: 0.15%)</i>			
	<i>Telecommunications (31 December 2022: 0.63%)</i>			
42,980	Tele2	SEK	334,111	0.32
117,071	TeliaSonera	SEK	270,580	0.26
			604,691	0.58
	Switzerland			
	<i>Telecommunications (31 December 2022: 1.46%)</i>			
2,460	Swisscom	CHF	1,338,842	1.27
			1,338,842	1.27
	United Kingdom			
	<i>Consumer Services (31 December 2022: 2.36%)</i>			
214,097	Informa	GBP	1,930,147	1.84
			1,930,147	1.84
	<i>Technology (31 December 2022: 1.22%)</i>			
112,201	Auto Trader Group	GBP	934,093	0.89
65,876	Rightmove	GBP	437,588	0.42
			1,371,681	1.31

AMUNDI S&P GLOBAL COMMUNICATION SERVICES ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Goods (31 December 2022: 4.31%)				
6,873	Electronic Arts	USD	851,215	0.81
			851,215	0.81
Consumer Services (31 December 2022: 23.87%)				
228,542	Comcast	USD	9,072,165	8.64
9,348	NetFlix	USD	4,120,178	3.92
116,960	Walt Disney	USD	9,559,877	9.10
			22,752,220	21.66
Technology (31 December 2022: 39.10%)				
241,905	Alphabet	USD	30,714,152	29.25
60,222	FaceBook	USD	19,296,772	18.37
6,874	Formula One Group	USD	392,844	0.37
800	Liberty Media - Liberty Formula One	USD	41,990	0.04
146,858	Snap	USD	2,250,764	2.14
			52,696,522	50.17
Telecommunications (31 December 2022: 0.73%)				
962	T-Mobile US	USD	139,626	0.13
			139,626	0.13
Total equities (31 December 2022: 99.89%)*			104,786,753	99.77
Futures (31 December 2022: Nil)**				
3	CME S&P EMINI Com Ser Futures Mar24	USD	5,310	0.01
1	EUX STOXX 600 MEDIA Futures Mar24	EUR	75	0.00
2	OSE MINI TPX IDX FUT Futures Mar24	JPY	333	0.00
Total futures			5,718	0.01
Total financial assets at fair value through profit or loss			104,792,471	99.78

AMUNDI S&P GLOBAL COMMUNICATION SERVICES ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
	Financial liabilities at fair value through profit or loss			
	Futures (31 December 2022: (0.00%))			
1	EUX STOXX 600 TECH Futures Mar24	EUR	(5)	(0.00)
	Total futures (Notional amount: EUR 38,270)		<u>(5)</u>	<u>(0.00)</u>
	Total financial liabilities at fair value through profit or loss		<u>(5)</u>	<u>(0.00)</u>
	Cash and/or other net assets		234,256	0.22
	Net assets attributable to holders of redeemable participating shares		<u>105,026,722</u>	<u>100.00</u>
			Fair Value EUR	% of Total Assets
	*Transferable securities admitted to an official stock exchange listing		104,786,753	99.67
	**Financial derivative instruments dealt in on a regulated market		5,718	0.01
	Other assets		339,785	0.32
	Total Assets		<u>105,132,256</u>	<u>100.00</u>
			% of Net Asset Value 31 December 2023	% of Net Asset Value 31 December 2022
	Country concentration risk			
	Equities			
	Japan		7.94	13.18
	United States		72.77	68.01
	Other ¹		19.06	18.70
			<u>99.77</u>	<u>99.89</u>

The schedule of investments forms an integral part of the financial statements.

¹Any country with a holding less than 5% is accumulated within "Other".

AMUNDI S&P GLOBAL CONSUMER DISCRETIONARY ESG UCITS ETF

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities				
Australia				
Consumer Goods (31 December 2022: Nil)				
3,366	JB Hi-Fi	AUD	110,260	0.06
			110,260	0.06
Consumer Services (31 December 2022: 1.30%)				
11,324	Aristocrat Leisure	AUD	285,533	0.15
2,196	Domino's Pizza Enterprises	AUD	79,951	0.04
44,676	Wesfarmers	AUD	1,574,114	0.83
			1,939,598	1.02
Healthcare (31 December 2022: Nil)				
3,022	IDP Education	AUD	37,390	0.02
			37,390	0.02
Belgium				
Consumer Services (31 December 2022: 0.05%)				
275	D'ieteren Group	EUR	48,647	0.03
			48,647	0.03
Canada				
Consumer Goods (31 December 2022: 0.17%)				
763	BRP	CAD	49,669	0.03
6,287	Gildan Activewear	CAD	189,138	0.10
1,892	Magna International	CAD	101,693	0.05
			340,500	0.18
Consumer Services (31 December 2022: 1.01%)				
1,936	Canadian Tire	CAD	187,035	0.10
6,223	Dollarama	CAD	407,962	0.21
11,542	Restaurant Brands International	CAD	820,370	0.43
			1,415,367	0.74
France				
Consumer Goods (31 December 2022: 7.61%)				
117	Christian Dior	EUR	82,778	0.04
10,711	Cie Generale des Etablissements Michelin SCA	EUR	347,679	0.18
1,395	Hermes International	EUR	2,676,726	1.40
13,659	LVMH Moet Hennessy Louis Vuitton	EUR	10,020,242	5.27
			13,127,425	6.89
Consumer Services (31 December 2022: 1.59%)				
3,993	Kering	EUR	1,593,207	0.84
3,916	Sodexo	EUR	390,112	0.20
			1,983,319	1.04
Healthcare (31 December 2022: 1.12%)				

AMUNDI S&P GLOBAL CONSUMER DISCRETIONARY ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Germany				
Consumer Goods (31 December 2022: 3.85%)				
7,891	Adidas	EUR	1,453,206	0.76
12,558	Bayerische Motoren Werke	EUR	1,265,595	0.66
2,676	Bayerische Motoren Werke (Preference Shares)	EUR	240,706	0.13
30,912	Daimler	EUR	1,933,546	1.02
5,063	Puma	EUR	255,783	0.13
1,201	Volkswagen	EUR	142,258	0.07
7,307	Volkswagen (Preference Shares)	EUR	816,923	0.43
			<u>6,108,017</u>	<u>3.20</u>
Consumer Services (31 December 2022: 0.28%)				
Technology (31 December 2022: 0.12%)				
5,057	Delivery Hero	EUR	126,476	0.07
			<u>126,476</u>	<u>0.07</u>
Hong Kong				
Consumer Goods (31 December 2022: 0.14%)				
105,000	Chow Tai Fook Jewellery	HKD	141,449	0.07
			<u>141,449</u>	<u>0.07</u>
Consumer Services (31 December 2022: Nil)				
9,000	Galaxy Entertainment Group	HKD	45,649	0.02
			<u>45,649</u>	<u>0.02</u>
Ireland				
Consumer Services (31 December 2022: 0.36%)				
3,279	Flutter Entertainment	EUR	524,640	0.28
			<u>524,640</u>	<u>0.28</u>
Israel				
Technology (31 December 2022: 0.01%)				
1,195	Global-e Online	USD	42,871	0.02
			<u>42,871</u>	<u>0.02</u>
Italy				
Consumer Goods (31 December 2022: 0.43%)				
10,980	Moncler	EUR	611,586	0.32
9,333	Prada	HKD	48,311	0.03
			<u>659,897</u>	<u>0.35</u>
Japan				
Consumer Goods (31 December 2022: 9.30%)				
9,500	Asics	JPY	269,505	0.14
15,300	Bandai Namco Holdings	JPY	277,689	0.15
9,100	Bridgestone	JPY	341,249	0.18

AMUNDI S&P GLOBAL CONSUMER DISCRETIONARY ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Japan (continued)				
Consumer Goods (31 December 2022: 9.30%)				
(continued)				
9,900	Casio Computer	JPY	77,778	0.04
69,100	Denso	JPY	943,764	0.50
5,900	Fuji Heavy Industries	JPY	97,971	0.05
700	Goldwin	JPY	45,555	0.02
171,500	Honda Motor	JPY	1,614,418	0.84
5,200	Koito Manufacturing	JPY	73,375	0.04
8,900	Mazda Motor	JPY	87,066	0.05
12,300	Nikon	JPY	110,258	0.06
65,700	Nissan Motor	JPY	233,803	0.12
4,545	Niterra	JPY	97,739	0.05
50,200	Panasonic	JPY	450,155	0.24
4,800	Rinnai	JPY	100,726	0.05
5,100	Sega Sammy Holdings	JPY	64,580	0.03
8,600	Sekisui Chemical	JPY	112,240	0.06
33,085	Sekisui House	JPY	665,381	0.35
1,180	Shimano	JPY	165,445	0.09
59,053	Sony	JPY	5,084,972	2.67
13,200	Sumitomo Electric Industries	JPY	152,187	0.08
5,400	Sumitomo Forest	JPY	145,737	0.08
420,105	Toyota Motor	JPY	6,988,102	3.66
7,000	Yamaha	JPY	146,397	0.08
30,600	Yamaha Motor	JPY	247,478	0.13
			18,593,570	9.76
Consumer Services (31 December 2022: 2.86%)				
9,700	Fast Retailing	JPY	2,179,382	1.14
13,976	Isetan Mitsukoshi Holdings	JPY	137,666	0.07
1,653	Nitori Holdings	JPY	200,398	0.11
41,000	Oriental Land	JPY	1,382,432	0.73
16,880	Pan Pacific International Holdings	JPY	364,625	0.19
66,434	Rakuten	JPY	267,897	0.14
2,800	Start Today	JPY	57,085	0.03
7,989	USS	JPY	145,484	0.08
			4,734,969	2.49
Financial (31 December 2022: 0.03%)				
941	Open House	JPY	25,275	0.01
			25,275	0.01

AMUNDI S&P GLOBAL CONSUMER DISCRETIONARY ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Japan (continued)				
Industrial (31 December 2022: 0.10%)				
1,600	Haseko	JPY	18,822	0.01
14,500	Isuzu Motors	JPY	169,084	0.09
			<u>187,906</u>	0.10
Restaurants & Bars (31 December 2022: Nil)				
1,700	Skylark Holdings Co	JPY	22,542	0.01
			<u>22,542</u>	0.01
Technology (31 December 2022: 0.06%)				
1,600	Mercari	JPY	26,841	0.01
			<u>26,841</u>	0.01
Macau				
Consumer Services (31 December 2022: 0.22%)				
116,000	Sands China	HKD	307,290	0.16
			<u>307,290</u>	0.16
Netherlands				
Consumer Goods (31 December 2022: 1.62%)				
5,199	Ferrari	EUR	1,586,735	0.83
58,421	Stellantis	EUR	1,235,604	0.65
			<u>2,822,339</u>	1.48
Financial (31 December 2022: Nil)				
77,522	Prosus	EUR	2,091,931	1.10
			<u>2,091,931</u>	1.10
Singapore				
Consumer Services (31 December 2022: 0.07%)				
191,700	Genting Singapore	SGD	131,559	0.07
			<u>131,559</u>	0.07
Spain				
Consumer Services (31 December 2022: 0.89%)				
60,289	Industria De Diseno Textil	EUR	2,377,195	1.25
			<u>2,377,195</u>	1.25
Technology (31 December 2022: Nil)				
23,124	Amadeus IT Holding	EUR	1,500,285	0.79
			<u>1,500,285</u>	0.79
Sweden				
Consumer Goods (31 December 2022: 0.04%)				
7,915	Electrolux AB	SEK	76,857	0.04
			<u>76,857</u>	0.04
Consumer Services (31 December 2022: 0.20%)				
29,148	Hennes & Mauritz	SEK	462,441	0.24
			<u>462,441</u>	0.24

AMUNDI S&P GLOBAL CONSUMER DISCRETIONARY ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Switzerland				
Consumer Goods (31 December 2022: Nil)				
1,466	Swatch Group	CHF	158,584	0.08
			<u>158,584</u>	<u>0.08</u>
Technology (31 December 2022: 0.18%)				
United Kingdom				
Consumer Goods (31 December 2022: 0.70%)				
41,449	Barratt Developments	GBP	269,111	0.14
20,649	Burberry Group	GBP	337,427	0.18
92,203	JD Sports Fashion	GBP	176,579	0.09
			<u>783,117</u>	<u>0.41</u>
Consumer Services (31 December 2022: 1.89%)				
71,476	Compass Group	GBP	1,770,139	0.93
28,481	Entain	GBP	326,773	0.17
81,658	Kingfisher	GBP	229,276	0.12
6,069	Next	GBP	568,570	0.30
39,889	Pearson	GBP	443,851	0.23
7,316	Whitbread	GBP	308,672	0.16
			<u>3,647,281</u>	<u>1.91</u>
United States				
Consumer Goods (31 December 2022: 14.39%)				
14,217	Delphi Automotive	USD	1,154,709	0.61
1,159	DR Horton	USD	159,458	0.08
102,706	Ford Motor	USD	1,133,378	0.59
64,221	General Motors	USD	2,088,280	1.10
1,253	Genuine Parts	USD	157,100	0.08
685	Lennar	USD	92,421	0.05
3,379	Lululemon Athletica	USD	1,563,979	0.82
46,127	NIKE	USD	4,533,570	2.38
108,646	Tesla Motors	USD	24,438,834	12.82
			<u>35,321,729</u>	<u>18.53</u>
Consumer Services (31 December 2022: 47.12%)				
7,874	Airbnb	USD	970,413	0.51
297,234	Amazon.com	USD	40,883,297	21.45
168	AutoZone	USD	393,231	0.21
8,600	Best Buy	USD	609,431	0.32
703	Chipotle Mexican Grill	USD	1,455,423	0.76
1,765	Darden Restaurants	USD	262,517	0.14
28,770	eBay	USD	1,136,059	0.60
1,404	Expedia	USD	192,924	0.10
9,859	Hilton Worldwide Holdings	USD	1,625,153	0.85

AMUNDI S&P GLOBAL CONSUMER DISCRETIONARY ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Services (31 December 2022: 47.12%) (continued)				
40,703	Home Depot	USD	12,769,316	6.70
18,466	Las Vegas Sands	USD	822,624	0.43
20,321	Lowe's Cos	USD	4,094,001	2.15
31,347	McDonald's	USD	8,414,157	4.41
315	O'Reilly Automotive	USD	270,923	0.14
10,416	Ross Stores	USD	1,304,911	0.68
48,130	Starbucks	USD	4,183,190	2.19
48,549	TJX Cos	USD	4,122,918	2.16
3,601	Tractor Supply	USD	700,967	0.37
823	Ulta Beauty	USD	365,058	0.19
14,144	Yum! Brands	USD	1,672,978	0.88
			<u>86,249,491</u>	<u>45.24</u>
Technology (31 December 2022: 2.07%)				
1,150	Booking Holdings	USD	3,692,847	1.94
5,386	DoorDash	USD	482,163	0.25
			<u>4,175,010</u>	<u>2.19</u>
Total equities (31 December 2022: 99.78%)*			<u>190,347,717</u>	<u>99.86</u>
Futures (31 December 2022: Nil)**				
1	CME XAY Cons Discret Futures Mar 24	USD	5,739	0.00
3	OSE MINI TPX IDX FUT Futures Mar 24	JPY	500	0.00
Total futures			<u>6,239</u>	<u>0.00</u>
Total financial assets at fair value through profit or loss			<u>190,353,956</u>	<u>99.86</u>
Financial liabilities at fair value through profit or loss				
Futures (31 December 2022: (0.01%))				
2	EUX STOXX 600 AUTO Futures Mar 24	EUR	(1,225)	(0.00)
1	EUX STOXX RETL Futures Mar 24	EUR	(385)	(0.00)
Total futures			<u>(1,610)</u>	<u>(0.00)</u>

AMUNDI S&P GLOBAL CONSUMER DISCRETIONARY ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Total financial liabilities at fair value through profit or loss			(1,610)	(0.00)
Cash and/or other net assets			275,777	0.14
Net assets attributable to holders of redeemable participating shares			190,628,123	100.00
Analysis of Total Assets			Fair Value EUR	% of Total Assets
*Transferable securities admitted to an official stock exchange listing			190,347,717	99.82
**Financial derivative instruments dealt in on a regulated market			6,239	0.00
Other assets			338,162	0.18
Total assets			190,692,118	100.00
Country concentration risk			% of Net Asset Value 31 December 2023	% of Net Asset Value 31 December 2022
Equities				
France			7.93	10.32
Japan			12.38	12.35
United States			65.96	63.58
Other			13.59	13.53
			99.86	99.78

The schedule of investments forms an integral part of the financial statements.

¹Any country with a holding less than 5% is accumulated within "Other".

AMUNDI S&P GLOBAL CONSUMER STAPLES ESG UCITS ETF

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities				
Australia				
Consumer Goods (31 December 2022: 0.14%)				
35,140	Treasury Wine Estates	AUD	233,993	0.14
			233,993	0.14
Consumer Services (31 December 2022: 1.26%)				
46,515	Coles Group	AUD	462,883	0.27
15,154	Endeavour Group Australia	AUD	48,769	0.03
46,562	Woolworths Group	AUD	1,069,934	0.64
			1,581,586	0.94
Belgium				
Consumer Goods (31 December 2022: 1.42%)				
54,041	Anheuser-Busch InBev	EUR	3,157,075	1.87
			3,157,075	1.87
Canada				
Consumer Goods (31 December 2022: Nil)				
2,470	Saputo	CAD	45,497	0.03
			45,497	0.03
Consumer Services (31 December 2022: 0.44%)				
3,896	George Weston	CAD	439,994	0.26
4,610	Loblaw	CAD	405,996	0.24
8,644	Metro	CAD	407,041	0.24
			1,253,031	0.74
Denmark				
Consumer Goods (31 December 2022: Nil)				
2,172	Carlsberg	DKK	246,728	0.15
			246,728	0.15
Finland				
Consumer Services (31 December 2022: 0.34%)				
22,993	Kesko Oyj	EUR	412,150	0.24
			412,150	0.24
France				
Consumer Goods (31 December 2022: 7.15%)				
38,417	Danone	EUR	2,254,310	1.33
14,762	L'Oreal	EUR	6,652,495	3.94
12,567	Pernod-Ricard	EUR	2,007,578	1.19
			10,914,383	6.46
Consumer Services (31 December 2022: 0.41%)				
36,476	Carrefour	EUR	604,225	0.36
			604,225	0.36

AMUNDI S&P GLOBAL CONSUMER STAPLES ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Germany				
Consumer Goods (31 December 2022: 0.55%)				
3,544	Beiersdorf	EUR	480,921	0.28
4,381	Henkel AG & Co KGaA	EUR	284,677	0.17
7,046	Henkel AG & Co KGaA (Preference Shares)	EUR	513,372	0.31
			<u>1,278,970</u>	<u>0.76</u>
Hong Kong				
Consumer Goods (31 December 2022: 0.05%)				
106,700	Budweiser Brewing	HKD	180,849	0.11
			<u>180,849</u>	<u>0.11</u>
Ireland				
Consumer Goods (31 December 2022: 0.33%)				
6,306	Kerry Group	EUR	496,030	0.29
			<u>496,030</u>	<u>0.29</u>
Italy				
Consumer Goods (31 December 2022: Nil)				
25,332	Davide Campari-Milano	EUR	258,766	0.15
			<u>258,766</u>	<u>0.15</u>
Japan				
Consumer Goods (31 December 2022: 3.45%)				
10,800	Ajinomoto	JPY	377,260	0.22
28,600	Asahi Group Holdings	JPY	965,616	0.58
1,300	Fancl	JPY	19,792	0.01
2,637	ITO	JPY	72,506	0.04
25,000	Kao	JPY	931,077	0.56
4,348	Kikkoman	JPY	241,057	0.14
35,000	Kirin Holdings	JPY	464,319	0.27
15,400	Lion	JPY	129,393	0.08
4,000	Meiji Holdings	JPY	86,019	0.05
16,800	Nissin Food Products	JPY	530,861	0.31
1,600	Pola Orbis Holdings	JPY	16,274	0.01
31,548	Shiseido	JPY	861,356	0.51
3,000	Suntory Beverage And Food	JPY	89,576	0.05
4,900	Unicharm	JPY	160,403	0.09
13,200	Yakult Honsha	JPY	268,435	0.16
			<u>5,213,944</u>	<u>3.08</u>
Consumer Services (31 December 2022: 1.61%)				
14,600	Aeon	JPY	295,406	0.17
55,547	Seven & I Holdings	JPY	1,995,623	1.19
			<u>2,291,029</u>	<u>1.36</u>

AMUNDI S&P GLOBAL CONSUMER STAPLES ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Netherlands				
Consumer Goods (31 December 2022: 1.41%)				
19,013	Heineken	EUR	1,748,056	1.03
8,599	Heineken Holding	EUR	658,683	0.39
5,264	JDE Peet's	EUR	128,231	0.08
			<u>2,534,970</u>	<u>1.50</u>
Consumer Services (31 December 2022: 1.22%)				
42,682	Koninklijke Ahold Delhaize	EUR	1,110,372	0.66
			<u>1,110,372</u>	<u>0.66</u>
New Zealand				
Consumer Goods (31 December 2022: Nil)				
13,092	A2 Milk	NZD	34,518	0.02
			<u>34,518</u>	<u>0.02</u>
Norway				
Consumer Goods (31 December 2022: 0.55%)				
10,754	Leroy Seafood Group	NOK	40,108	0.02
11,976	Marine Harvest	NOK	194,289	0.11
57,572	Orkla	NOK	404,598	0.25
3,002	Salmar ASA	NOK	152,314	0.09
			<u>791,309</u>	<u>0.47</u>
Portugal				
Consumer Services (31 December 2022: 0.21%)				
9,890	Jeronimo Martins	EUR	227,866	0.13
			<u>227,866</u>	<u>0.13</u>
Sweden				
Consumer Goods (31 December 2022: 0.20%)				
14,717	Essity AB	SEK	330,497	0.20
			<u>330,497</u>	<u>0.20</u>
Consumer Services (31 December 2022: 0.02%)				
4,339	Axfood	SEK	106,404	0.06
			<u>106,404</u>	<u>0.06</u>
Switzerland				
Consumer Goods (31 December 2022: 9.56%)				
4	Chocoladefabriken Lindt & Spruengli	CHF	438,838	0.26
33	Lindt & Spruengli	CHF	358,136	0.21
153,432	Nestle	CHF	16,091,952	9.52
			<u>16,888,926</u>	<u>9.99</u>
United Kingdom				
Consumer Goods (31 December 2022: 14.40%)				
18,284	Coca-Cola European Partners	USD	1,104,670	0.65

AMUNDI S&P GLOBAL CONSUMER STAPLES ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
United Kingdom (continued)				
Consumer Goods (31 December 2022: 14.40%) (continued)				
200,639	Diageo	GBP	6,612,885	3.91
62,579	Reckitt Benckiser Group	GBP	3,914,221	2.32
197,446	Unilever	GBP	8,658,633	5.12
			20,290,409	12.00
Consumer Services (31 December 2022: 1.11%)				
32,295	J Sainsbury	GBP	112,778	0.07
17,535	Ocado Group	GBP	153,469	0.09
425,525	TESCO	GBP	1,426,555	0.84
			1,692,802	1.00
United States				
Consumer Goods (31 December 2022: 42.85%)				
5,615	Brown-Forman	USD	290,243	0.17
8,019	Church & Dwight	USD	686,441	0.41
3,026	Clorox	USD	390,601	0.23
266,268	Coca-Cola	USD	14,204,656	8.41
70,296	Colgate-Palmolive	USD	5,072,461	3.00
20,812	ConAgra Foods	USD	539,965	0.32
7,684	Constellation Brands	USD	1,681,625	0.99
12,950	Estee Lauder Cos	USD	1,714,514	1.01
47,117	General Mills	USD	2,778,438	1.64
12,877	Hershey	USD	2,173,347	1.29
5,208	Hormel Foods	USD	151,386	0.09
17,108	Kellogg	USD	865,893	0.51
497	Kimberly-Clark	USD	54,669	0.03
57,706	Kraft Heinz	USD	1,931,805	1.14
18,694	McCormick	USD	1,157,872	0.69
117,746	Mondelez International	USD	7,720,403	4.57
19,594	Monster Beverage	USD	1,021,871	0.60
100,654	PepsiCo	USD	15,475,558	9.17
85,809	Procter & Gamble	USD	11,383,199	6.73
			69,294,947	41.00
Consumer Services (31 December 2022: 11.07%)				
14,510	Costco Wholesale	USD	8,670,403	5.13
4,322	Dollar General	USD	531,911	0.31
3,374	Dollar Tree	USD	433,872	0.26
55,578	Keurig Dr Pepper	USD	1,676,421	0.99

AMUNDI S&P GLOBAL CONSUMER STAPLES ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Services (31 December 2022: 11.07%) (continued)				
13,534	Kroger	USD	560,032	0.33
20,656	Sysco	USD	1,367,468	0.81
28,527	Target	USD	3,677,921	2.18
36,797	Walgreens Boots Alliance	USD	869,750	0.51
64,433	Wal-Mart Stores	USD	9,195,548	5.44
			<u>26,983,326</u>	<u>15.96</u>
	Total equities (31 December 2022: 99.75%)*		<u>168,454,602</u>	<u>99.67</u>
Futures (31 December 2022: Nil)**				
5	IMM EMINICONST Futures Mar24	USD	5,224	0.00
6	EUX STOXX 600 FOOD Futures Mar24	EUR	815	0.00
2	OSE MINI TPX IDX FUT Futures Mar24	JPY	333	0.00
	Total futures		<u>6,372</u>	<u>0.00</u>
	Total financial assets at fair value through profit or loss		<u>168,460,974</u>	<u>99.67</u>
	Cash and/or other net assets		556,264	0.33
	Net assets attributable to holders of redeemable participating shares		<u>169,017,238</u>	<u>100.00</u>

AMUNDI S&P GLOBAL CONSUMER STAPLES ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

	Fair Value EUR	% of Total Assets
Analysis of Total Assets		
*Transferable securities admitted to an official stock exchange listing	168,454,602	99.61
**Financial derivative instruments dealt in on a regulated market	6,372	0.00
Other assets	668,191	0.39
Total assets	169,129,165	100.00
	% of Net Asset Value 31 December 2023	% of Net Asset Value 31 December 2022
Country concentration risk		
Equities		
France	6.82	7.56
Japan	0.00	5.06
Switzerland	9.99	9.56
United Kingdom	13.00	15.51
United States	56.96	53.92
Other ¹	12.90	8.14
	99.67	99.75

The schedule of investments forms an integral part of the financial statements.

¹Any country with a holding less than 5% is accumulated within "Other".

AMUNDI S&P GLOBAL ENERGY CARBON REDUCED UCITS ETF

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
	Equities			
	Australia			
	Oil & Gas (31 December 2022: 1.79%)			
7,282	Ampol	AUD	162,608	0.06
578,948	Woodside Energy Group	AUD	11,107,681	4.34
			<u>11,270,289</u>	<u>4.40</u>
	Austria			
	Oil & Gas (31 December 2022: 0.18%)			
	Canada			
	Basic Materials (31 December 2022: 1.52%)			
149,401	Cameco	CAD	5,859,763	2.29
			<u>5,859,763</u>	<u>2.29</u>
	Oil & Gas (31 December 2022: 11.70%)			
605,969	Enbridge	CAD	19,844,089	7.76
12,472	Keyera	CAD	274,256	0.11
68,936	TC Energy	CAD	2,449,643	0.96
			<u>22,567,988</u>	<u>8.83</u>
	Utilities (31 December 2022: 2.01%)			
145,054	Pembina Pipeline	CAD	4,543,048	1.78
			<u>4,543,048</u>	<u>1.78</u>
	Finland			
	Oil & Gas (31 December 2022: 2.46%)			
154,045	Neste Oyj	EUR	4,961,789	1.94
			<u>4,961,789</u>	<u>1.94</u>
	France			
	Oil & Gas (31 December 2022: 11.16%)			
413,444	Total	EUR	25,468,150	9.95
			<u>25,468,150</u>	<u>9.95</u>
	Japan			
	Oil & Gas (31 December 2022: 0.46%)			
70,700	Inpex	JPY	864,606	0.34
			<u>864,606</u>	<u>0.34</u>
	Luxembourg			
	Basic Materials (31 December 2022: 0.90%)			
97,656	Tenaris	EUR	1,537,594	0.60
			<u>1,537,594</u>	<u>0.60</u>
	Oil & Gas (31 December 2022: 0.30%)			
62,350	Subsea 7	NOK	823,664	0.32
			<u>823,664</u>	<u>0.32</u>

AMUNDI S&P GLOBAL ENERGY CARBON REDUCED UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Norway				
Oil & Gas (31 December 2022: 5.85%)				
110,574	Aker	NOK	2,912,567	1.14
287,726	Equinor	NOK	8,262,333	3.23
			<u>11,174,900</u>	<u>4.37</u>
Portugal				
Oil & Gas (31 December 2022: 0.45%)				
59,416	Galp Energia	EUR	792,609	0.31
			<u>792,609</u>	<u>0.31</u>
United Kingdom				
Oil & Gas (31 December 2022: 13.57%)				
2,691,550	BP	GBP	14,479,232	5.66
504,432	Shell	GBP	14,969,475	5.85
			<u>29,448,707</u>	<u>11.51</u>
United States				
Oil & Gas (31 December 2022: 44.45%)				
382,823	Baker Hughes	USD	11,845,281	4.63
61,411	Cheniere Energy	USD	9,490,311	3.71
187,845	Chevron	USD	25,364,559	9.91
421,773	Exxon Mobil	USD	38,173,960	14.92
240,003	Halliburton	USD	7,854,170	3.07
264,157	Kinder Morgan	USD	4,218,286	1.65
533,875	Schlumberger	USD	25,150,822	9.83
193,380	Williams Cos	USD	6,097,339	2.38
			<u>128,194,728</u>	<u>50.10</u>
Utilities (31 December 2022: 2.97%)				
118,679	ONEOK	USD	7,544,144	2.94
			<u>7,544,144</u>	<u>2.94</u>
Total equities (31 December 2022: 99.77%)*			<u>255,051,979</u>	<u>99.68</u>
Futures (31 December 2022: 0.00%)**				
6	IMM EMINIENRGY Futures Mar24	USD	5,929	0.00
27	EUX STOXX 600 OIL Futures Mar24	EUR	2,385	0.00
6	OSE MINI TPX IDX FUT Futures Mar24	JPY	1,000	0.00
Total futures			<u>9,314</u>	<u>0.00</u>
Total financial assets at fair value through profit or loss			<u>255,061,293</u>	<u>99.68</u>

AMUNDI S&P GLOBAL ENERGY CARBON REDUCED UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Asset Value
	Cash and/or other net assets	804,889	0.32
	Net assets attributable to holders of redeemable participating shares	255,866,182	100.00
Analysis of Total Assets		Fair Value EUR	% of Total Assets
	*Transferable securities admitted to an official stock exchange listing	255,051,979	97.96
	**Financial derivative instruments dealt in on a regulated market	9,314	0.00
	Other assets	5,311,514	2.04
	Total assets	260,372,807	100.00
Country concentration risk		% of Net Asset Value 31 December 2023	% of Net Asset Value 31 December 2022
Equities			
	Canada	12.90	15.23
	France	9.95	11.16
	Norway	0.00	5.85
	United Kingdom	11.51	13.57
	United States	53.04	47.42
	Other ¹	12.28	6.54
		99.68	99.77

The schedule of investments forms an integral part of the financial statements.

¹Any country with a holding less than 5% is accumulated within "Other".

AMUNDI S&P GLOBAL FINANCIALS ESG UCITS ETF

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities				
Australia				
Financial (31 December 2022: 6.31%)				
2,223	ASX	AUD	86,592	0.10
38,554	Australia & New Zealand Banking Group	AUD	617,287	0.74
5,857	Bendigo and Adelaide Bank	AUD	34,985	0.04
4,425	Challenger	AUD	17,739	0.02
21,523	Commonwealth Bank of Australia	AUD	1,486,370	1.80
30,406	Insurance Australia Group	AUD	106,306	0.13
4,232	Macquarie Group	AUD	480,034	0.58
22,444	Medibank Private	AUD	49,355	0.06
41,662	National Australia Bank	AUD	790,061	0.95
20,091	QBE Insurance Group	AUD	183,797	0.22
15,382	Suncorp Group	AUD	131,597	0.16
45,478	Westpac Banking	AUD	643,309	0.78
			4,627,432	5.58
Austria				
Financial (31 December 2022: 0.28%)				
717	BAWAG Group	EUR	34,402	0.04
3,944	Erste Group Bank	EUR	144,863	0.17
1,642	Raiffeisen Bank International	EUR	30,656	0.04
			209,921	0.25
Belgium				
Financial (31 December 2022: 0.64%)				
1,772	Ageas	EUR	69,657	0.08
1,129	Groupe Bruxelles Lambert	EUR	80,407	0.10
4,434	KBC Groep	EUR	260,364	0.31
96	Sofina	EUR	21,639	0.03
			432,067	0.52
Canada				
Financial (31 December 2022: 9.29%)				
9,240	Bank of Montreal	CAD	831,707	1.00
14,685	Bank of Nova Scotia	CAD	650,273	0.78
10,812	Canadian Imperial Bank of Commerce	CAD	473,575	0.57
2,837	Great West Lifeco	CAD	85,426	0.10
841	iA Financial	CAD	52,154	0.06
878	IGM Financial	CAD	21,103	0.03
1,627	Intact Financial	CAD	227,710	0.27
19,756	Manulife Financial	CAD	397,130	0.48
3,774	National Bank of Canada	CAD	261,689	0.32
5,548	Power	CAD	144,319	0.17

AMUNDI S&P GLOBAL FINANCIALS ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Canada (continued)				
Financial (31 December 2022: 9.29%) (continued)				
16,746	Royal Bank of Canada	CAD	1,540,559	1.87
5,922	Sun Life Financial	CAD	279,392	0.34
2,710	TMX Group	CAD	59,629	0.07
23,017	Toronto-Dominion Bank	CAD	1,352,964	1.64
			<u>6,377,630</u>	<u>7.70</u>
Industrial (31 December 2022: Nil)				
2,402	Element Fleet Management	CAD	35,554	0.04
			<u>35,554</u>	<u>0.04</u>
Denmark				
Financial (31 December 2022: 0.30%)				
7,239	Danske Bank	DKK	175,183	0.21
2,808	Tryg	DKK	55,335	0.07
			<u>230,518</u>	<u>0.28</u>
Finland				
Financial (31 December 2022: 0.91%)				
43,905	Nordea Bank	SEK	491,878	0.59
5,149	Sampo Oyj	EUR	203,952	0.25
			<u>695,830</u>	<u>0.84</u>
France				
Financial (31 December 2022: 2.75%)				
22,511	AXA	EUR	663,849	0.80
13,090	BNP Paribas	EUR	819,303	0.98
13,266	Credit Agricole	EUR	170,495	0.21
8,554	Societe Generale	EUR	205,510	0.25
			<u>1,859,157</u>	<u>2.24</u>
Industrial (31 December 2022: Nil)				
2,998	Edenred	EUR	162,312	0.20
			<u>162,312</u>	<u>0.20</u>
Technology (31 December 2022: Nil)				
Germany				
Financial (31 December 2022: 3.59%)				
5,290	Allianz	EUR	1,279,916	1.55
10,220	Commerzbank	EUR	109,967	0.13
25,535	Deutsche Bank	EUR	315,715	0.38
2,666	Deutsche Boerse	EUR	497,209	0.60
623	Hannover Rueckversicherung	EUR	134,755	0.16

AMUNDI S&P GLOBAL FINANCIALS ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Germany (continued)				
Financial (31 December 2022: 3.59%) (continued)				
1,713	Muenchener Rueckversicherungs	EUR	642,546	0.78
523	Talanx AG	EUR	33,812	0.04
			3,013,920	3.64
Hong Kong				
Financial (31 December 2022: 3.34%)				
123,200	AIA Group	HKD	971,950	1.18
26,500	BOC Hong Kong Holdings	HKD	65,131	0.08
409	Futu Holdings	USD	20,227	0.02
8,800	Hang Seng Bank	HKD	92,889	0.11
14,600	Hong Kong Exchanges and Clearing	HKD	453,620	0.55
			1,603,817	1.94
Ireland				
Financial (31 December 2022: 0.76%)				
Israel				
Financial (31 December 2022: 0.55%)				
14,527	Bank Hapoalim	ILS	118,729	0.15
15,060	Bank Leumi Le Israel	ILS	110,213	0.13
280	First International Bank of Israel	ILS	10,404	0.01
1,259	Mizrahi Tefahot Bank	ILS	44,312	0.05
1,119	Plus500	GBP	21,475	0.03
			305,133	0.37
Italy				
Financial (31 December 2022: 1.98%)				
14,149	Assicurazioni Generali	EUR	270,316	0.33
2,692	Banca Mediolanum	EUR	22,974	0.03
6,704	Fincobank Banca Fineco	EUR	91,074	0.11
4,742	Fondiaria Sai	EUR	10,717	0.01
208,657	Intesa Sanpaolo	EUR	551,584	0.66
6,835	Mediobanca	EUR	76,586	0.09
9,472	Nexi Spa	EUR	70,150	0.08
5,424	Poste Italiane	EUR	55,732	0.07
18,787	Unicredit	EUR	461,503	0.56
			1,610,636	1.94
Japan				
Consumer Services (31 December 2022: 0.07%)				
2,200	Marui Group	JPY	33,403	0.04
			33,403	0.04

AMUNDI S&P GLOBAL FINANCIALS ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Japan (continued)				
Financial (31 December 2022: 6.34%)				
2,400	Century Tokyo Leasing	JPY	23,533	0.03
6,400	Chiba Bank	JPY	41,856	0.05
11,700	Concordia Financial Group	JPY	48,428	0.06
12,700	Dai-ichi Life Insurance	JPY	243,996	0.29
19,600	Daiwa Securities Group	JPY	119,450	0.14
400	GMO Payment Gateway	JPY	25,166	0.03
5,200	Japan Exchange Group	JPY	99,603	0.12
15,600	Japan Post Bank	JPY	143,846	0.17
20,200	Japan Post Holdings	JPY	163,368	0.20
1,600	Japan Post Insurance	JPY	25,726	0.03
2,800	Kyoto Financial Group	JPY	39,492	0.05
154,000	Mitsubishi UFJ Financial Group	JPY	1,198,014	1.44
9,500	Mitsubishi UFJ Lease & Finance	JPY	57,756	0.07
31,300	Mizuho Financial Group	JPY	484,875	0.59
5,500	MS&AD Insurance Group Holdings	JPY	195,867	0.24
4,300	NKSJ Holdings	JPY	190,407	0.23
41,100	Nomura Holding	JPY	168,297	0.20
13,100	Orix	JPY	223,417	0.27
24,400	Resona Holdings	JPY	112,259	0.14
2,200	SBI Holding	JPY	44,810	0.05
15,930	Sumitomo Mitsui Financial Group	JPY	703,756	0.85
7,000	Sumitomo Mitsui Trust Holdings	JPY	121,631	0.15
6,800	T&D Holdings	JPY	97,830	0.12
25,300	Tokio Marine Holdings	JPY	573,310	0.69
			5,146,693	6.21
Netherlands				
Financial (31 December 2022: 1.06%)				
590	Exor	EUR	53,395	0.06
38,057	ING Groep	EUR	514,759	0.63
3,744	NN Group	EUR	133,848	0.16
			702,002	0.85
Technology (31 December 2022: Nil)				
200	Adyen	EUR	233,320	0.28
			233,320	0.28

AMUNDI S&P GLOBAL FINANCIALS ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Norway				
<i>Financial (31 December 2022: 0.49%)</i>				
10,335	DNB Bank	NOK	198,989	0.24
2,401	Gjensidige Forsikring	NOK	40,129	0.05
1,823	SpareBank	NOK	20,946	0.03
6,428	Storebrand	NOK	51,592	0.06
			311,656	0.38
Singapore				
<i>Financial (31 December 2022: 1.76%)</i>				
23,700	DBS Group Holdings	SGD	543,403	0.66
31,100	Oversea-Chinese Banking	SGD	277,461	0.33
5,000	Singapore Exchange	SGD	33,730	0.04
15,700	United Overseas Bank	SGD	306,535	0.37
			1,161,129	1.40
Spain				
<i>Financial (31 December 2022: 1.89%)</i>				
76,442	Banco Bilbao Vizcaya Argentaria	EUR	628,812	0.76
208,476	Banco Santander	EUR	787,935	0.95
51,534	CaixaBank	EUR	192,016	0.23
			1,608,763	1.94
Sweden				
<i>Financial (31 December 2022: 1.77%)</i>				
4,961	EQT	SEK	127,005	0.15
1,899	Industivarden	SEK	56,104	0.07
1,672	Industrivarden	SEK	49,308	0.06
23,551	Investor	SEK	493,974	0.60
3,674	Kinnevik	SEK	35,676	0.04
415	Lundbergs	SEK	20,436	0.02
1,301	Nordnet	SEK	19,984	0.02
16,011	Skandinaviska Enskilda Banken	SEK	199,625	0.24
20,172	Svenska Handelsbanken	SEK	198,323	0.24
11,024	Swedbank	SEK	201,318	0.24
			1,401,753	1.68
Switzerland				
<i>Financial (31 December 2022: 4.81%)</i>				
3,620	Chubb	USD	740,615	0.89
269	Partners Group Holding	CHF	350,959	0.42
304	Swiss Life Holding	CHF	190,955	0.23
4,047	Swiss Re	CHF	411,608	0.50
43,714	UBS	CHF	1,227,170	1.48

AMUNDI S&P GLOBAL FINANCIALS ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Switzerland (continued)				
Financial (31 December 2022: 4.81%) (continued)				
1,973	Zurich Financial Services	CHF	932,885	1.13
			3,854,192	4.65
United Kingdom				
Financial (31 December 2022: 6.08%)				
8,842	3i Group	GBP	247,037	0.30
1,950	Admiral Group	GBP	60,400	0.07
34,136	Aviva	GBP	171,246	0.21
179,392	Barclays	GBP	318,361	0.38
231,865	HSBC Holdings	GBP	1,700,467	2.05
68,805	Legal & General Group	GBP	199,381	0.24
836,982	Lloyds Banking Group	GBP	460,832	0.56
5,105	London Stock Exchange Group	GBP	546,362	0.66
30,408	M and G Prudential	GBP	78,044	0.09
65,343	Natwest Group	GBP	165,445	0.20
10,558	Phoenix Group Holdings	GBP	65,210	0.08
29,071	Prudential	GBP	297,645	0.36
11,462	Schroders	GBP	56,865	0.07
5,411	St James's Place	GBP	42,687	0.05
25,380	Standard Chartered	GBP	195,242	0.24
794	Willis Towers Watson	USD	173,370	0.21
			4,778,594	5.77
United States				
Consumer Services (31 December 2022: Nil)				
362	Factset Research Systems	USD	156,332	0.19
12,945	PayPal Holdings	USD	719,642	0.87
			875,974	1.06
Financial (31 December 2022: 44.38%)				
4,264	Aflac	USD	318,454	0.38
2,454	Allstate	USD	310,968	0.38
7,551	American Express	USD	1,280,590	1.55
5,492	American International Group	USD	336,833	0.41
776	Ameriprise Financial	USD	266,825	0.32
1,272	Aon	USD	335,108	0.40
3,248	Arch Capital Group	USD	218,376	0.26
1,468	Ares Management	USD	158,036	0.19
85,442	Bank of America	USD	2,604,293	3.14
10,208	Bank of New York Mellon	USD	480,991	0.58

AMUNDI S&P GLOBAL FINANCIALS ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
United States (continued)				
Financial (31 December 2022: 44.38%) (continued)				
11,046	Berkshire Hathaway	USD	3,566,438	4.30
4,987	Blackstone Group	USD	591,045	0.71
4,027	Capital One Financial	USD	477,998	0.58
13,697	Charles Schwab	USD	853,079	1.03
2,279	Chicago Mercantile Exchange	USD	434,488	0.52
1,157	Cincinnati Financial	USD	108,363	0.13
23,151	Citigroup	USD	1,078,068	1.30
3,861	Citizens Financial Group	USD	115,832	0.14
1,138	Coinbase Global	USD	179,171	0.22
1,463	Discover Financial Services	USD	148,863	0.18
7,787	Fifth Third Bancorp	USD	243,130	0.29
4,012	Goldman Sachs	USD	1,401,086	1.69
3,236	Hartford Financial	USD	235,468	0.28
14,291	Huntington Bancshares	USD	164,560	0.20
698	Interactive Brokers Group	USD	52,382	0.06
4,630	Intercontinental Exchange	USD	538,298	0.65
26,096	JPMorgan Chase	USD	4,018,404	4.85
6,164	KKR	USD	462,307	0.56
677	LPL Financial Holdings	USD	139,500	0.17
1,122	M&T Bank	USD	139,233	0.17
3,534	Marsh & McLennan	USD	606,153	0.73
9,731	Mastercard	USD	3,757,180	4.53
6,814	MetLife	USD	407,921	0.49
2,222	Moody's	USD	785,610	0.95
16,123	Morgan Stanley	USD	1,361,037	1.64
869	MSCI	USD	444,982	0.54
4,162	NASDAQ OMX Group	USD	219,055	0.26
2,467	Northern Trust	USD	188,445	0.23
4,086	PNC Financial Services Group	USD	572,776	0.69
2,179	Principal Financial Group	USD	155,182	0.19
6,180	Progressive	USD	891,097	1.08
3,415	Prudential Financial	USD	320,617	0.39
1,121	Raymond James Financial	USD	113,150	0.14
8,832	Regions Financial	USD	154,949	0.19
4,466	S&P Global	USD	1,780,983	2.15
4,189	State Street	USD	293,740	0.35
3,002	Synchrony Financial	USD	103,785	0.13
3,910	Tango Holdings	USD	329,854	0.40

AMUNDI S&P GLOBAL FINANCIALS ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
United States (continued)				
Financial (31 December 2022: 44.38%) (continued)				
734	Tradeweb Markets	USD	60,386	0.07
2,616	Travelers Cos	USD	451,113	0.54
11,519	Truist Financial	USD	384,992	0.46
14,331	US Bancorp	USD	561,486	0.68
19,861	Visa	USD	4,680,950	5.65
1,373	WR Berkley	USD	87,900	0.11
			<u>39,971,530</u>	<u>48.23</u>
Industrial (31 December 2022: 0.33%)				
6,139	Fidelity National Information Services	USD	333,834	0.40
4,109	Fiserv	USD	494,129	0.60
1,891	Global Payments	USD	217,406	0.26
			<u>1,045,369</u>	<u>1.26</u>
Technology (31 December 2022: Nil)				
4,319	Square	USD	302,426	0.36
			<u>302,426</u>	<u>0.36</u>
Total equities (31 December 2022: 99.68%)*			<u>82,590,731</u>	<u>99.65</u>
Futures (31 December 2022: 0.00%)**				
1	IMM EMINIFINCL Futures Mar 24	USD	4,628	0.01
2	OSE MINI TPX IDX FUT Futures Mar 24	JPY	333	0.00
Total futures			<u>4,961</u>	<u>0.01</u>
Total financial assets at fair value through profit or loss			<u>82,595,692</u>	<u>99.66</u>
Financial liabilities at fair value through profit or loss				
Futures (31 December 2022: (0.00%))				
6	EUX STOXX 600 BANK Futures Mar 24	EUR	(25)	(0.00)
4	EUX STOXX 600 INSU Futures Mar 24	EUR	(1,125)	(0.00)
Total futures			<u>(1,150)</u>	<u>(0.00)</u>
Total financial liabilities at fair value through loss or profit			<u>(1,150)</u>	<u>(0.00)</u>

AMUNDI S&P GLOBAL FINANCIALS ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Asset Value
	Cash and/or other net assets	278,239	0.34
	Net assets attributable to holders of redeemable participating shares	82,872,781	100.00

Analysis of Total Assets	Fair Value EUR	% of Total Assets
*Transferable securities admitted to an official stock exchange listing	82,590,731	99.53
**Financial derivative instruments dealt in on a regulated market	4,961	0.01
Other assets	381,178	0.46
Total assets	82,976,870	100.00

Country concentration risk	% of Net Asset Value 31 December 2023	% of Net Asset Value 31 December 2022
Equities		
Australia	5.58	6.31
Canada	7.74	9.29
Japan	6.25	6.41
United Kingdom	5.77	6.08
United States	50.91	44.71
Other ¹	23.40	26.88
	99.65	99.68

The schedule of investments forms an integral part of the financial statements.

¹Any country with a holding less than 5% is accumulated within "Other".

AMUNDI S&P GLOBAL HEALTH CARE ESG UCITS ETF

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities				
Australia				
Healthcare (31 December 2022: 1.78%)				
540	Cochlear	AUD	99,625	0.10
7,021	CSL	AUD	1,243,178	1.24
2,906	Ramsay Health Care	AUD	94,438	0.09
3,951	Sonic Healthcare	AUD	78,293	0.08
			<u>1,515,534</u>	<u>1.51</u>
Technology (31 December 2022: 0.02%)				
Belgium				
Healthcare (31 December 2022: 0.16%)				
1,558	UCB	EUR	122,926	0.12
			<u>122,926</u>	<u>0.12</u>
Denmark				
Healthcare (31 December 2022: 4.07%)				
2,489	Coloplast	DKK	257,763	0.26
182	Genmab	DKK	52,613	0.05
60,674	Novo Nordisk	DKK	5,681,957	5.66
1,175	William Demant Holding	DKK	46,656	0.05
			<u>6,038,989</u>	<u>6.02</u>
Finland				
Healthcare (31 December 2022: 0.08%)				
1,514	Orion oyj	EUR	59,455	0.06
			<u>59,455</u>	<u>0.06</u>
France				
Consumer Services (31 December 2022: Nil)				
418	Eurofins Scientific	EUR	24,654	0.02
			<u>24,654</u>	<u>0.02</u>
Healthcare (31 December 2022: 2.04%)				
965	BioMerieux	EUR	97,079	0.10
2,561	Cie Generale d'Optique Essilor International	EUR	465,077	0.46
22,481	Sanofi	EUR	2,017,894	2.01
291	Sartorius Stedim Biotech	EUR	69,695	0.07
			<u>2,649,745</u>	<u>2.64</u>
Germany				
Healthcare (31 December 2022: 0.76%)				
1,388	BioNTech	USD	132,612	0.13
336	Carl Zeiss Meditec	EUR	33,210	0.03
3,682	Fresenius Medical Care & Co KGaA	EUR	139,769	0.14
8,092	Fresenius SE & Co KGaA	EUR	227,142	0.23

AMUNDI S&P GLOBAL HEALTH CARE ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Germany (continued)				
Healthcare (31 December 2022: 0.76%) (continued)				
2,516	Merck KGaA	EUR	362,556	0.37
5,784	Siemens Healthineers	EUR	304,238	0.30
			<u>1,199,527</u>	<u>1.20</u>
Industrial (31 December 2022: 0.19%)				
44	Sartorius	EUR	11,660	0.01
491	Sartorius (Preference Shares)	EUR	163,601	0.16
			<u>175,261</u>	<u>0.17</u>
Ireland				
Healthcare (31 December 2022: 2.18%)				
1,735	ICON	USD	444,599	0.44
24,219	Medtronic	USD	1,806,148	1.80
			<u>2,250,747</u>	<u>2.24</u>
Israel				
Healthcare (31 December 2022: 0.04%)				
Italy				
Healthcare (31 December 2022: 0.17%)				
1,175	Amplifon	EUR	36,825	0.04
1,384	Recordati	EUR	67,580	0.06
			<u>104,405</u>	<u>0.10</u>
Japan				
Consumer Services (31 December 2022: Nil)				
2,400	So-Net	JPY	35,954	0.04
			<u>35,954</u>	<u>0.04</u>
Healthcare (31 December 2022: 4.24%)				
1,200	Asahi Intecc	JPY	22,103	0.02
32,900	Astellas Pharma	JPY	356,181	0.36
14,300	Chugai Pharmaceutical	JPY	490,521	0.49
42,952	Daiichi Sankyo	JPY	1,067,915	1.07
5,653	Eisai	JPY	255,982	0.26
3,200	Kyowa Hakko Kirin	JPY	48,698	0.05
500	Nippon Shinyaku	JPY	16,040	0.02
26,900	Olympus	JPY	352,457	0.35
11,300	ONO Pharmaceutical	JPY	182,561	0.18
6,400	Otsuka Holdings	JPY	217,356	0.22
8,300	Santen Pharmaceutical	JPY	74,881	0.07

AMUNDI S&P GLOBAL HEALTH CARE ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Japan (continued)				
Healthcare (31 December 2022: 4.24%) (continued)				
4,253	Shionogi	JPY	185,650	0.19
3,400	Systemex	JPY	171,557	0.17
700	Taisho Pharmaceutical Holdings	JPY	38,858	0.04
33,000	Takeda Pharmaceutical	JPY	859,044	0.86
12,330	Terumo	JPY	365,941	0.37
			<u>4,705,745</u>	<u>4.72</u>
Industrial (31 December 2022: 0.35%)				
3,617	Hoya	JPY	409,351	0.41
			<u>409,351</u>	<u>0.41</u>
Luxembourg				
Consumer Services (31 December 2022: 0.09%)				
Netherlands				
Healthcare (31 December 2022: 0.17%)				
410	Argenx	EUR	140,835	0.14
3,512	Qiagen	EUR	138,373	0.14
			<u>279,208</u>	<u>0.28</u>
New Zealand				
Healthcare (31 December 2022: 0.19%)				
527	Ebos Group	NZD	10,723	0.01
12,118	Fisher & Paykel Healthcare	NZD	163,917	0.17
3,216	Ryman Healthcare	NZD	10,876	0.01
			<u>185,516</u>	<u>0.19</u>
Spain				
Healthcare (31 December 2022: 0.09%)				
11,845	Grifols	USD	153,947	0.15
			<u>153,947</u>	<u>0.15</u>
Sweden				
Healthcare (31 December 2022: 0.17%)				
2,766	Getinge AB	SEK	55,730	0.06
4,062	Swedish Orphan Biovitrum	SEK	97,422	0.10
			<u>153,152</u>	<u>0.16</u>
Switzerland				
Healthcare (31 December 2022: 9.61%)				
7,660	Alcon	CHF	540,805	0.54
775	Lonza Group	CHF	294,836	0.29
40,748	Novartis	CHF	3,719,667	3.71
13,924	Roche Holding	CHF	3,670,821	3.66

AMUNDI S&P GLOBAL HEALTH CARE ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Switzerland (continued)				
Healthcare (31 December 2022: 9.61%) (continued)				
979	Sonova Holding	CHF	288,942	0.29
829	Straumann Holding	CHF	120,909	0.12
			8,635,980	8.61
United Kingdom				
Healthcare (31 December 2022: 5.13%)				
32,079	AstraZeneca	GBP	3,924,136	3.91
24,989	ConvaTec	GBP	70,423	0.07
86,366	GSK	GBP	1,445,400	1.44
15,042	Smith & Nephew	GBP	187,216	0.19
			5,627,175	5.61
United States				
Consumer Services (31 December 2022: 3.31%)				
3,092	AmerisourceBergen	USD	574,874	0.57
1,715	Cardinal Health	USD	156,495	0.16
28,766	CVS Caremark	USD	2,056,184	2.05
1,606	McKesson	USD	673,105	0.67
			3,460,658	3.45
Healthcare (31 December 2022: 60.40%)				
34,342	Abbott Laboratories	USD	3,421,920	3.41
39,087	Abbvie	USD	5,483,468	5.47
201	Align Technology	USD	49,857	0.05
447	Alnylam Pharmaceuticals	USD	77,455	0.08
11,224	Amgen	USD	2,926,480	2.92
5,141	Anthem	USD	2,194,623	2.19
9,568	Baxter International	USD	334,856	0.33
4,786	Becton Dickinson	USD	1,056,416	1.05
3,160	Biogen Idec	USD	740,246	0.74
756	Biomarin Pharmaceutical	USD	65,988	0.07
26,411	Boston Scientific	USD	1,382,175	1.38
24,347	Bristol-Myers Squibb	USD	1,130,896	1.13
7,052	Centene	USD	473,751	0.47
6,374	Cigna	USD	1,727,872	1.72
147	Cooper Companies	USD	50,361	0.05
1,687	Dexcom	USD	189,508	0.19
12,702	Edwards Lifesciences	USD	876,773	0.87
13,194	Eli Lilly	USD	6,962,428	6.95
25,659	Gilead Sciences	USD	1,881,714	1.88

AMUNDI S&P GLOBAL HEALTH CARE ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
United States (continued)				
Healthcare (31 December 2022: 60.40%) (continued)				
1,644	Hologic	USD	106,336	0.11
2,714	Humana	USD	1,124,787	1.12
822	IDEXX Laboratories	USD	413,028	0.41
3,341	Illumina	USD	421,130	0.42
614	Incyte Genomics	USD	34,901	0.03
1,967	Intuitive Surgical	USD	600,722	0.60
3,359	IQVIA	USD	703,576	0.70
656	Laboratory Corporation of America Holdings	USD	134,977	0.13
32,757	Merck	USD	3,232,850	3.22
1,297	Moderna	USD	116,767	0.12
81,272	Pfizer	USD	2,118,156	2.11
1,870	Quest Diagnostics	USD	233,409	0.23
2,469	Regeneron Pharms	USD	1,963,063	1.96
1,795	Resmed	USD	279,524	0.28
3,534	Stryker	USD	958,033	0.96
6,368	Thermo Fisher Scientific	USD	3,059,857	3.05
19,798	UnitedHealth Group	USD	9,435,616	9.42
4,820	Vertex Pharmaceuticals	USD	1,775,413	1.77
588	Waters	USD	175,248	0.17
533	West Pharmaceutical Services	USD	169,900	0.17
2,268	Zimmer Biomet Holdings	USD	249,867	0.25
4,875	Zoetis	USD	871,026	0.87
			<u>59,204,973</u>	<u>59.05</u>
Industrial (31 December 2022: 4.33%)				
6,044	Agilent Technologies	USD	760,691	0.76
8,278	Danaher	USD	1,733,610	1.73
460	Mettler Toledo International	USD	505,103	0.50
			<u>2,999,404</u>	<u>2.99</u>
Technology (31 December 2022: 0.27%)				
Total equities (31 December 2022: 99.84%)*			<u>99,992,306</u>	<u>99.74</u>

AMUNDI S&P GLOBAL HEALTH CARE ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
	Futures (31 December 2022: Nil)**			
1	CME XAV Health Care Futures Mar 24	USD	4,897	0.00
2	EUX STOXX 600 HLTH Futures Mar 24	EUR	1,410	0.00
2	OSE MINI TPX IDX FUT Futures Mar 24	JPY	406	0.00
	Total futures		6,713	0.00
	Total financial assets at fair value through profit or loss		99,999,019	99.74
	Cash and/or other net assets		258,406	0.26
	Net assets attributable to holders of redeemable participating shares		100,257,425	100.00
			Fair Value EUR	% of Total Assets
	*Transferable securities admitted to an official stock exchange listing		99,992,306	99.70
	**Financial derivative instruments dealt in on a regulated market		6,713	0.01
	Other assets		294,031	0.29
	Total assets		100,293,050	100.00
			% of Net Asset Value 31 December 2023	% of Net Asset Value 31 December 2022
	Country concentration risk			
	Equities			
	Denmark		6.02	0.00
	Japan		5.17	0.00
	Switzerland		8.61	9.61
	United Kingdom		5.61	5.13
	United States		65.49	68.31
	Other ¹		8.84	16.79
			99.74	99.84

The schedule of investments forms an integral part of the financial statements.

¹Any country with a holding less than 5% is accumulated within "Other".

AMUNDI S&P GLOBAL INDUSTRIALS ESG UCITS ETF

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities				
Australia				
Consumer Services (31 December 2022: Nil)				
3,465	Seven Group Holdings	AUD	78,979	0.06
			78,979	0.06
Financial (31 December 2022: Nil)				
13,538	Computershare	AUD	203,962	0.15
			203,962	0.15
Industrial (31 December 2022: 1.47%)				
14,549	ALS	AUD	115,483	0.09
25,029	Atlas Arteria	AUD	89,362	0.07
35,262	Aurizon Holdings	AUD	82,770	0.06
51,258	Brambles	AUD	430,609	0.32
30,581	Cleanaway Waste Management	AUD	50,814	0.04
36,795	Qube Holdings	AUD	73,640	0.05
111,101	Transurban Group	AUD	940,888	0.70
10,055	WorleyParsons Group	AUD	108,445	0.08
			1,892,011	1.41
Austria				
Industrial (31 December 2022: 0.08%)				
1,625	Andritz AG	EUR	91,650	0.07
			91,650	0.07
Belgium				
Industrial (31 December 2022: 0.07%)				
358	Ackermans	EUR	56,850	0.04
			56,850	0.04
Canada				
Consumer Services (31 December 2022: 0.54%)				
1,255	Air Canada	CAD	16,103	0.01
4,470	Thomson Reuters	CAD	594,520	0.45
			610,623	0.46
Industrial (31 December 2022: 5.57%)				
9,140	CAE	CAD	179,463	0.13
19,284	Canadian National Railway	CAD	2,204,978	1.65
31,437	Canadian Pacific Kansas City	CAD	2,262,718	1.69
2,601	GFL Environmental	CAD	81,623	0.06
3,556	Stantec	CAD	259,708	0.19
1,786	Toromont Industries	CAD	142,356	0.11
4,168	Waste Connections	CAD	566,172	0.42
4,386	WSP Global	CAD	559,289	0.42
			6,256,307	4.67

AMUNDI S&P GLOBAL INDUSTRIALS ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Canada (continued)				
<i>Technology (31 December 2022: Nil)</i>				
Denmark				
<i>Industrial (31 December 2022: 1.96%)</i>				
6,093	DSV	DKK	968,970	0.72
38,633	Vestas Wind System	DKK	1,110,602	0.83
			<u>2,079,572</u>	<u>1.55</u>
Finland				
<i>Industrial (31 December 2022: 0.99%)</i>				
13,815	Kone	EUR	623,885	0.47
20,913	METSO	EUR	191,772	0.14
15,804	Wartsilap	EUR	207,428	0.15
			<u>1,023,085</u>	<u>0.76</u>
France				
<i>Industrial (31 December 2022: 5.53%)</i>				
1,185	Aéroports de Paris	EUR	138,882	0.10
9,729	Bureau Veritas	EUR	222,502	0.17
8,149	Cie de Saint-Gobain	EUR	543,212	0.41
9,627	Legrand	EUR	905,901	0.68
20,661	Schneider Electric	EUR	3,755,757	2.79
15,851	Vinci	EUR	1,802,259	1.35
			<u>7,368,513</u>	<u>5.50</u>
<i>Technology (31 December 2022: 0.40%)</i>				
Germany				
<i>Basic Materials (31 December 2022: 0.24%)</i>				
4,159	Brennt	EUR	346,112	0.26
			<u>346,112</u>	<u>0.26</u>
<i>Industrial (31 December 2022: 4.66%)</i>				
27,189	Deutsche Post	EUR	1,219,563	0.91
1,735	Knorr Bremse	EUR	102,018	0.08
28,873	Siemens	EUR	4,906,100	3.66
12,667	Siemens Energy AG	EUR	152,004	0.11
			<u>6,379,685</u>	<u>4.76</u>

AMUNDI S&P GLOBAL INDUSTRIALS ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Hong Kong				
Consumer Goods (31 December 2022: 0.47%)				
41,000	Techtronic Industries	HKD	442,288	0.33
			442,288	0.33
Consumer Services (31 December 2022: 0.59%)				
61,000	CK Hutchison Holdings	HKD	295,958	0.22
45,217	MTR	HKD	158,836	0.12
			454,794	0.34
Ireland				
Consumer Services (31 December 2022: 1.39%)				
25,905	Johnson Controls	USD	1,351,708	1.01
			1,351,708	1.01
Industrial (31 December 2022: 4.07%)				
13,094	Eaton	USD	2,854,567	2.13
28,728	Experian	GBP	1,061,559	0.79
5,093	Kingspan Group	EUR	399,292	0.30
8,690	Trane Technologies	USD	1,918,699	1.43
			6,234,117	4.65
Transportation (31 December 2022: Nil)				
5,499	Ryanair Holdings	EUR	104,893	0.08
			104,893	0.08
Israel				
Industrial (31 December 2022: 0.07%)				
572	Kornit Digital	USD	9,921	0.01
			9,921	0.01
Technology (31 December 2022: Nil)				
Italy				
Industrial (31 December 2022: 0.29%)				
8,954	Prysmian	EUR	368,636	0.28
			368,636	0.28
Japan				
Consumer Goods (31 December 2022: 0.65%)				
11,282	Makita	JPY	281,808	0.21
7,219	Toyota Industries	JPY	533,080	0.40
			814,888	0.61
Consumer Services (31 December 2022: 3.07%)				
24,900	Central Japan Railway	JPY	573,040	0.43
7,271	Dai Nippon Printing	JPY	194,832	0.15
11,285	East Japan Railway	JPY	589,056	0.43

AMUNDI S&P GLOBAL INDUSTRIALS ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Japan (continued)				
Consumer Services (31 December 2022: 3.07%)				
(continued)				
5,800	Hankyu	JPY	167,184	0.12
6,900	Keihan Electric Railway	JPY	163,314	0.12
5,725	Keikyu	JPY	47,367	0.04
2,300	Keio University	JPY	65,559	0.05
3,300	Keisei Electric Railway	JPY	141,210	0.11
4,844	Kintetsu	JPY	139,099	0.10
2,900	Nagoya Railroad	JPY	42,141	0.03
2,033	Park24	JPY	23,583	0.02
5,829	Seibu Holdings	JPY	73,249	0.05
9,318	Toyota Tsusho	JPY	497,092	0.37
5,538	West Japan Railway	JPY	209,133	0.16
			2,925,859	2.18
Financial (31 December 2022: 0.06%)				
Industrial (31 December 2022: 15.37%)				
7,742	Comsys	JPY	154,608	0.12
17,900	Daifuku	JPY	327,866	0.24
11,272	Daikin Industries	JPY	1,663,655	1.24
5,030	Ebara	JPY	269,630	0.20
38,500	Fanuc	JPY	1,025,209	0.77
8,073	Fuji Electric	JPY	314,608	0.23
6,200	Harmonic Drive Systems	JPY	165,616	0.12
42,374	Hino Motors	JPY	126,088	0.09
29,575	Hitachi	JPY	1,931,361	1.44
8,027	Hitachi Construction Machinery	JPY	192,101	0.14
5,745	Hoshizaki Electric	JPY	190,389	0.14
12,500	JGC Holdings	JPY	130,632	0.10
19,173	Kajima	JPY	290,118	0.22
3,707	Kamigumi	JPY	80,123	0.06
41,461	Komatsu	JPY	981,858	0.73
48,102	Kubota	JPY	655,584	0.49
6,900	Kurita Water Industries	JPY	244,572	0.18
4,920	Kyushu Railway	JPY	98,158	0.07
18,183	LIXIL Group	JPY	205,551	0.15
16,351	MinebeaMitsumi	JPY	304,323	0.23
15,300	Misumi	JPY	234,756	0.18
70,970	Mitsubishi Electric	JPY	910,973	0.68

AMUNDI S&P GLOBAL INDUSTRIALS ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Japan (continued)				
Industrial (31 December 2022: 15.37%) (continued)				
52,448	Mitsui	JPY	1,784,262	1.33
8,700	Miura	JPY	156,868	0.12
10,300	Nabtesco	JPY	190,314	0.14
14,600	NGK Insulators	JPY	158,015	0.12
20,552	Nidec	JPY	751,563	0.56
2,100	Nippon Express Holdings	JPY	108,065	0.08
30,424	NSK	JPY	149,059	0.11
38,745	Obayashi	JPY	303,524	0.23
32,700	Persol Holdings	JPY	50,835	0.04
57,597	Recruit Holdings	JPY	2,205,375	1.66
12,800	Sanwa Holdings	JPY	175,767	0.13
8,194	Secom	JPY	534,310	0.40
10,600	SG Holdings	JPY	137,764	0.10
37,918	Shimizu	JPY	228,043	0.17
3,900	SHO-BOND Holdings	JPY	156,943	0.12
11,200	Sohgo Security Services	JPY	58,340	0.04
11,749	Sojitz	JPY	240,286	0.18
8,200	Sumitomo Heavy Industries	JPY	187,185	0.14
8,736	Taisei	JPY	270,494	0.20
8,795	THK	JPY	156,124	0.12
4,700	Tobu Railway	JPY	114,351	0.09
13,993	Tokyu	JPY	154,636	0.12
10,888	Toppan Printing	JPY	275,113	0.21
9,249	Toto	JPY	220,515	0.16
5,900	Yamato Holdings	JPY	98,710	0.07
12,335	Yaskawa Electric	JPY	466,522	0.35
			19,830,762	14.81
Technology (31 December 2022: Nil)				
2,100	TechnoPro Holdings	JPY	50,095	0.04
			50,095	0.04
Transportation (31 December 2022: Nil)				
3,000	ANA Holdings	JPY	58,947	0.05
2,600	Japan Airlines	JPY	46,329	0.03
			105,276	0.08
Netherlands				
Consumer Services (31 December 2022: 0.66%)				
7,270	Wolters Kluwer	EUR	935,649	0.70
			935,649	0.70

AMUNDI S&P GLOBAL INDUSTRIALS ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Netherlands (continued)				
Industrial (31 December 2022: 0.53%)				
5,324	Aercap Holdings	USD	358,195	0.27
40,024	CNH Industrial	EUR	443,465	0.33
17,146	Ferrovial International	EUR	566,161	0.42
			<u>1,367,821</u>	<u>1.02</u>
New Zealand				
Industrial (31 December 2022: 0.20%)				
39,893	Auckland International Airport	NZD	201,215	0.15
7,940	Fletcher Building	NZD	21,754	0.02
1,347	Mainfreight	NZD	53,504	0.04
			<u>276,473</u>	<u>0.21</u>
Norway				
Industrial (31 December 2022: 0.19%)				
539	Aker	NOK	31,998	0.02
5,772	TOMRA Systems	NOK	63,516	0.05
			<u>95,514</u>	<u>0.07</u>
Oil & Gas (31 December 2022: Nil)				
25,955	NEL ASA	NOK	15,941	0.01
			<u>15,941</u>	<u>0.01</u>
Singapore				
Consumer Goods (31 December 2022: Nil)				
4,200	Jardine Matheson Holdings	USD	156,685	0.12
			<u>156,685</u>	<u>0.12</u>
Consumer Services (31 December 2022: 0.10%)				
3,200	BOC Aviation	HKD	22,148	0.02
			<u>22,148</u>	<u>0.02</u>
Industrial (31 December 2022: 0.23%)				
43,700	Keppel	SGD	212,031	0.16
1,050,400	Seatrium	SGD	85,061	0.06
			<u>297,092</u>	<u>0.22</u>
Transportation (31 December 2022: Nil)				
7,700	Singapore Airlines	SGD	34,665	0.03
			<u>34,665</u>	<u>0.03</u>
Spain				
Consumer Services (31 December 2022: 0.02%)				
6,613	International Consolidated Airlines Group	GBP	11,829	0.01
			<u>11,829</u>	<u>0.01</u>

AMUNDI S&P GLOBAL INDUSTRIALS ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Spain (continued)				
Industrial (31 December 2022: 0.71%)				
2,386	Aena	EUR	391,543	0.29
			<u>391,543</u>	<u>0.29</u>
Sweden				
Consumer Goods (31 December 2022: 0.07%)				
8,875	Husqvarna	SEK	66,153	0.05
			<u>66,153</u>	<u>0.05</u>
Consumer Services (31 December 2022: 0.10%)				
7,081	AddTech	SEK	140,825	0.11
			<u>140,825</u>	<u>0.11</u>
Financial (31 December 2022: 0.08%)				
4,937	LIFCO AB	SEK	109,627	0.08
			<u>109,627</u>	<u>0.08</u>
Industrial (31 December 2022: 5.45%)				
9,073	Alfa Laval	SEK	328,772	0.25
34,924	Assa Abloy	SEK	910,706	0.68
133,787	Atlas Copco AB	SEK	1,979,950	1.47
30,428	Epiroc	SEK	527,145	0.39
2,577	Investment AB Latour	SEK	60,718	0.05
43,311	Nibe Industrier	SEK	275,448	0.21
33,304	Sandvik	SEK	652,468	0.49
11,630	Securitas	SEK	102,985	0.08
9,691	Skanska	SEK	158,738	0.12
9,969	SKF	SEK	180,261	0.13
4,261	SWECO AB	SEK	51,710	0.04
6,916	Trelleborg	SEK	209,732	0.16
5,501	Volva	SEK	131,935	0.10
51,522	Volvo	SEK	1,211,167	0.89
			<u>6,781,735</u>	<u>5.06</u>
Switzerland				
Industrial (31 December 2022: 3.21%)				
59,537	ABB	CHF	2,388,578	1.78
985	Geberit	CHF	571,043	0.43
1,830	Kuehne + Nagel International	CHF	570,418	0.43
1,807	Schindler Holding	CHF	402,124	0.30
4,880	SGS	CHF	380,751	0.28
			<u>4,312,914</u>	<u>3.22</u>

AMUNDI S&P GLOBAL INDUSTRIALS ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
United Kingdom				
Consumer Goods (31 December 2022: Nil)				
Consumer Services (31 December 2022: 1.69%)				
70,169	Relx	GBP	2,518,391	1.88
			<u>2,518,391</u>	<u>1.88</u>
Industrial (31 December 2022: 2.73%)				
12,633	Ashtead Group	GBP	796,298	0.60
11,620	Bunzl	GBP	427,774	0.32
4,637	Intertek Group	GBP	227,213	0.17
81,815	Rentokil Initial	GBP	416,190	0.31
10,201	Smiths Group	GBP	207,604	0.15
2,355	Spirax Sarco Engineering	GBP	285,499	0.21
			<u>2,360,578</u>	<u>1.76</u>
United States				
Basic Materials (31 December 2022: 0.64%)				
15,393	Ingersoll Rand	USD	1,077,712	0.80
			<u>1,077,712</u>	<u>0.80</u>
Consumer Services (31 December 2022: 0.25%)				
6,577	Ferguson	USD	1,149,524	0.86
			<u>1,149,524</u>	<u>0.86</u>
Financial (31 December 2022: 0.43%)				
22,749	Carrier Global	USD	1,183,117	0.88
3,001	Equifax	USD	671,812	0.50
			<u>1,854,929</u>	<u>1.38</u>
Industrial (31 December 2022: 33.88%)				
6,065	Ametek	USD	905,316	0.68
11,881	Automatic Data Processing	USD	2,505,695	1.87
3,221	Broadridge Financial Solutions	USD	599,937	0.45
1,366	Carlisle Cos	USD	386,348	0.29
18,713	Caterpillar	USD	5,008,711	3.73
2,170	Cintas	USD	1,183,879	0.88
64,601	CSX	USD	2,027,535	1.51
5,123	Cummins	USD	1,111,046	0.83
8,704	Deere	USD	3,150,743	2.35
3,861	Dover	USD	537,601	0.40
19,021	Emerson Electric	USD	1,675,928	1.25
4,262	Expeditors International of Washington	USD	490,768	0.37
4,036	FedEx	USD	924,263	0.69

AMUNDI S&P GLOBAL INDUSTRIALS ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
United States (continued)				
Industrial (31 December 2022: 33.88%) (continued)				
9,872	Fortive	USD	658,014	0.49
1,630	Grainger	USD	1,222,799	0.91
2,138	Ilex	USD	420,207	0.31
9,179	Illinois Tool Works	USD	2,176,569	1.63
2,178	JB Hunt Transport Services	USD	393,820	0.29
6,055	Norfolk Southern	USD	1,295,687	0.97
2,169	Old Dominion Freight Line	USD	795,873	0.59
13,434	Otis Worldwide	USD	1,088,073	0.81
16,764	PACCAR	USD	1,481,922	1.11
3,778	Parker Hannifin	USD	1,575,634	1.18
9,332	Paychex	USD	1,006,232	0.75
3,463	Quanta Services	USD	676,518	0.51
3,298	Republic Services	USD	492,349	0.37
3,762	Rockwell Automation	USD	1,057,372	0.79
4,660	TransUnion	USD	289,855	0.22
19,105	Union Pacific	USD	4,248,015	3.17
20,135	United Parcel Service	USD	2,865,909	2.14
2,131	United Rentals	USD	1,106,194	0.83
4,399	Verisk Analytics	USD	951,202	0.71
4,633	Wabtec	USD	532,230	0.40
7,957	Waste Management	USD	1,290,091	0.96
7,007	Xylem	USD	725,407	0.54
			46,857,742	34.98
Oil & Gas (31 December 2022: Nil)				
Technology (31 December 2022: 1.02%)				
5,403	SS&C Technologies Holdings	USD	298,898	0.22
58,474	Uber Technologies	USD	3,259,172	2.44
			3,558,070	2.66
Total equities (31 December 2022: 99.73%)*			133,474,146	99.65
Futures (31 December 2022: Nil)**				
2	CME XAI Emini Industry Futures Mar 24	USD	7,387	0.01
3	EUX STOXX 600 Industry Futures Mar 24	EUR	2,565	0.00
6	OSE MINI TPX IDX FUT Futures Mar 24	JPY	1,000	0.00
Total futures			10,952	0.01

AMUNDI S&P GLOBAL INDUSTRIALS ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Asset Value
	Total financial assets at fair value through profit or loss	133,485,098	99.66
	Cash and/or other net assets	456,524	0.34
	Net assets attributable to holders of redeemable participating shares	133,941,622	100.00

Analysis of Total Assets	Fair Value EUR	% of Total Assets
*Transferable securities admitted to an official stock exchange listing	133,474,146	99.60
**Financial derivative instruments dealt in on a regulated market	10,952	0.01
Other assets	519,878	0.39
Total assets	134,004,976	100.00

Country concentration risk	% of Net Asset Value 31 December 2023	% of Net Asset Value 31 December 2022
Equities		
Canada	5.13	6.11
France	5.50	5.93
Germany	5.02	0.00
Ireland	5.74	5.46
Japan	17.72	19.15
Sweden	5.30	5.70
United States	40.68	36.22
Other ¹	14.56	21.16
	99.65	99.73

The schedule of investments forms an integral part of the financial statements.

¹Any country with a holding less than 5% is accumulated within "Other".

AMUNDI S&P GLOBAL INFORMATION TECHNOLOGY ESG UCITS ETF

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
	Equities			
	Canada			
	<i>Technology (31 December 2022: 0.87%)</i>			
3,396	CGI	CAD	330,952	0.15
4,999	Open Text	CAD	191,128	0.09
			522,080	0.24
	Finland			
	<i>Technology (31 December 2022: 0.30%)</i>			
131,231	Nokia	EUR	400,517	0.19
			400,517	0.19
	France			
	<i>Technology (31 December 2022: 0.87%)</i>			
4,388	Cap Gemini	EUR	828,235	0.39
18,831	Dassault Systemes	EUR	832,989	0.39
			1,661,224	0.78
	Germany			
	<i>Technology (31 December 2022: 2.22%)</i>			
35,732	Infineon Technologies	EUR	1,350,670	0.63
31,357	SAP	EUR	4,373,674	2.05
			5,724,344	2.68
	Ireland			
	<i>Industrial (31 December 2022: 2.15%)</i>			
15,289	Accenture	USD	4,856,799	2.27
			4,856,799	2.27
	<i>Technology (31 December 2022: 0.02%)</i>			
	Israel			
	<i>Technology (31 December 2022: 0.26%)</i>			
165	Check Point Software	USD	22,822	0.01
			22,822	0.01
	<i>Telecommunications (31 December 2022: Nil)</i>			
1,427	Nice Systems	ILS	261,562	0.12
			261,562	0.12
	Italy			
	<i>Financial (31 December 2022: 0.09%)</i>			
	<i>Technology (31 December 2022: Nil)</i>			

AMUNDI S&P GLOBAL INFORMATION TECHNOLOGY ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Japan				
Consumer Goods (31 December 2022: Nil)				
3,600	ROHM Company	JPY	62,472	0.03
			62,472	0.03
Industrial (31 December 2022: 1.38%)				
2,700	Azbil	JPY	80,896	0.04
900	Disco	JPY	202,153	0.09
2,500	Hamamatsu Photonics	JPY	93,108	0.04
400	Hirose Electric	JPY	41,006	0.02
700	Ibiden	JPY	35,127	0.02
272	Keyence	JPY	108,497	0.05
29,600	Kyocera	JPY	391,160	0.18
37,200	Murata Manufacturing	JPY	714,936	0.34
5,900	Omron	JPY	249,398	0.12
6,500	Shimadzu	JPY	164,531	0.08
3,000	TDK	JPY	129,394	0.06
6,500	Yokogawa Electric	JPY	112,233	0.05
			2,322,439	1.09
Technology (31 December 2022: 2.31%)				
23,000	Advantest	JPY	708,460	0.32
17,600	Canon	JPY	409,109	0.19
8,200	FUJIFILM Holdings	JPY	446,138	0.21
4,500	Fujitsu	JPY	614,752	0.29
1,037	Lasertec	JPY	247,508	0.12
6,800	NEC	JPY	364,597	0.17
1,100	Nihon Unisys	JPY	31,185	0.01
12,100	Nomura Research Institute	JPY	318,635	0.15
16,100	NTT Data	JPY	206,660	0.10
200	Oracle Japan	JPY	13,960	0.01
1,000	Otsuka	JPY	37,327	0.02
26,800	Renesas Electronics	JPY	438,654	0.21
11,600	Ricoh	JPY	80,669	0.04
2,000	SCREEN Holdings	JPY	153,210	0.07
2,300	SCSK	JPY	41,294	0.02
5,200	TIS	JPY	103,744	0.05
14,800	Tokyo Electron	JPY	2,400,086	1.11
			6,615,988	3.09
Luxembourg				
Technology (31 December 2022: 0.09%)				
946	Globant	USD	203,801	0.10
			203,801	0.10

AMUNDI S&P GLOBAL INFORMATION TECHNOLOGY ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Netherlands				
Technology (31 December 2022: 4.15%)				
1,240	ASM International	EUR	582,738	0.27
12,764	ASML Holding	EUR	8,701,219	4.07
2,299	NXP Semiconductors	USD	478,011	0.22
17,722	ST Microelectronics	EUR	801,211	0.37
			<u>10,563,179</u>	<u>4.93</u>
New Zealand				
Technology (31 December 2022: 0.07%)				
2,094	XERO	AUD	145,258	0.07
			<u>145,258</u>	<u>0.07</u>
Norway				
Technology (31 December 2022: 0.04%)				
4,203	Nordic Semiconductor ASA	NOK	47,206	0.02
			<u>47,206</u>	<u>0.02</u>
Singapore				
Industrial (31 December 2022: 0.03%)				
Spain				
Technology (31 December 2022: 0.32%)				
Sweden				
Industrial (31 December 2022: 0.14%)				
Technology (31 December 2022: 0.26%)				
91,072	Telefonaktiebolaget LM Ericsson	SEK	516,286	0.24
			<u>516,286</u>	<u>0.24</u>
Switzerland				
Industrial (31 December 2022: 0.40%)				
6,580	TE Connectivity	USD	836,908	0.39
			<u>836,908</u>	<u>0.39</u>
United Kingdom				
Industrial (31 December 2022: 0.09%)				
4,513	Halma	GBP	118,954	0.06
			<u>118,954</u>	<u>0.06</u>
Technology (31 December 2022: 0.17%)				
19,077	Sage Group	GBP	258,131	0.12
			<u>258,131</u>	<u>0.12</u>

AMUNDI S&P GLOBAL INFORMATION TECHNOLOGY ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
United States				
Consumer Services (31 December 2022: 1.04%)				
Financial (31 December 2022: 7.64%)				
Industrial (31 December 2022: 2.65%)				
5,474	Flex	USD	150,942	0.07
3,653	Keysight	USD	526,099	0.24
1,205	Trimble Navigation	USD	58,033	0.03
			<u>735,074</u>	<u>0.34</u>
Oil & Gas (31 December 2022: Nil)				
551	Enphase Energy	USD	65,912	0.03
			<u>65,912</u>	<u>0.03</u>
Technology (31 December 2022: 72.16%)				
14,110	Adobe	USD	7,620,537	3.56
30,787	Advanced Micro Devices	USD	4,108,370	1.92
5,465	Analog Devices	USD	982,329	0.46
453	Ansys	USD	148,811	0.07
245,720	Apple	USD	42,826,661	20.03
17,354	Applied Materials	USD	2,546,112	1.19
4,824	Arista Networks	USD	1,028,471	0.48
3,724	Atlassian	USD	801,874	0.37
6,741	Autodesk	USD	1,485,808	0.69
1,947	Broadcom	USD	1,967,446	0.92
2,578	Cadence Design System	USD	635,649	0.30
128,499	Cisco Systems	USD	5,876,766	2.75
2,951	CloudFlare	USD	222,424	0.10
1,592	Corning	USD	43,884	0.02
2,999	Dell Technologies	USD	207,689	0.10
13,584	Fortinet	USD	719,750	0.34
1,038	Gartner	USD	423,892	0.20
35,850	Hewlett Packard	USD	551,064	0.26
23,363	HP	USD	636,394	0.30
754	HubSpot	USD	396,259	0.19
81,760	Intel	USD	3,719,223	1.74
18,675	International Business Machines	USD	2,764,944	1.29
5,780	Intuit	USD	3,270,424	1.53
2,112	KLA-Tencor	USD	1,111,398	0.52
2,267	LAM Research	USD	1,607,433	0.75

AMUNDI S&P GLOBAL INFORMATION TECHNOLOGY ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
United States (continued)				
Technology (31 December 2022: 72.16%) (continued)				
3,240	Marvell Technology	USD	176,893	0.08
3,337	Microchip Technology	USD	272,422	0.13
3,737	Micron Technology	USD	288,703	0.13
113,737	Microsoft	USD	38,717,840	18.10
267	Monolithic Power Systems	USD	152,463	0.07
2,765	Motorola Solutions	USD	783,682	0.37
62,218	NVIDIA	USD	27,892,634	13.04
32,309	Oracle	USD	3,083,635	1.44
8,069	Palo Alto Networks	USD	2,153,973	1.01
20,331	QUALCOMM	USD	2,661,904	1.24
28,976	Salesforce.com	USD	6,902,408	3.23
5,516	Servicenow	USD	3,527,813	1.65
1,317	Splunk	USD	181,637	0.08
2,655	Synopsys	USD	1,237,574	0.58
1,887	Teradyne	USD	185,377	0.09
12,327	Texas Instruments	USD	1,902,196	0.89
493	Tyler Technologies	USD	186,605	0.09
5,581	Workday Incorporation	USD	1,394,732	0.65
757	Zscaler	USD	151,832	0.07
			<u>177,557,935</u>	<u>83.02</u>
	Total equities (31 December 2022: 99.85%)*		<u>213,498,891</u>	<u>99.82</u>
	Futures (31 December 2022: Nil)**			
2	CME XAK Technology Futures Mar24	USD	12,918	0.01
	Total futures		<u>12,918</u>	<u>0.01</u>
	Total financial assets at fair value through profit or loss		<u>213,511,809</u>	<u>99.83</u>
	Financial liabilities at fair value through profit or loss			
	Futures (31 December 2022: (0.01%))			
2	EUX STOXX 600 TECH Futures Mar24	EUR	(605)	(0.00)
	Total futures		<u>(605)</u>	<u>(0.00)</u>

AMUNDI S&P GLOBAL INFORMATION TECHNOLOGY ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Fair Value EUR	% of Net Asset Value
	Total financial liabilities at fair value through profit or loss	(605)	(0.00)
	Cash and/or other net assets	368,847	0.17
	Net assets attributable to holders of redeemable participating shares	213,880,051	100.00

Analysis of Total Assets	Fair Value EUR	% of Total Assets
*Transferable securities admitted to an official stock exchange listing	213,498,891	98.88
**Financial derivative instruments dealt in on a regulated market	12,918	0.01
Other assets	2,397,496	1.11
Total assets	215,909,305	100.00

Country concentration risk	% of Net Asset Value 31 December 2023	% of Net Asset Value 31 December 2022
Equities		
United States	83.39	83.49
Other ¹	16.43	16.36
	99.82	99.85

The schedule of investments forms an integral part of the financial statements.

¹Any country with a holding less than 5% is accumulated within "Other".

AMUNDI S&P GLOBAL MATERIALS ESG UCITS ETF

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities				
Australia				
Basic Materials (31 December 2022: 15.95%)				
202,456	BHP Group	AUD	6,304,197	6.92
12,502	Bluescope Steel	AUD	180,708	0.20
72,684	Evolution Mining	AUD	177,794	0.20
107,865	Fortescue Metals Group	AUD	1,933,572	2.13
34,601	IGO	AUD	193,428	0.21
106,238	Incitec Pivot	AUD	186,372	0.20
6,434	Mineral Resources	AUD	278,203	0.31
34,884	Northern Star Resources	AUD	294,131	0.32
20,181	Orica	AUD	198,707	0.22
			<u>9,747,112</u>	<u>10.71</u>
Austria				
Basic Materials (31 December 2022: 0.06%)				
2,745	Voestalpine	EUR	78,397	0.09
			<u>78,397</u>	<u>0.09</u>
Industrial (31 December 2022: 0.12%)				
3,478	Wienerberger	EUR	105,105	0.12
			<u>105,105</u>	<u>0.12</u>
Belgium				
Basic Materials (31 December 2022: 0.80%)				
8,981	Umicore	EUR	223,627	0.25
			<u>223,627</u>	<u>0.25</u>
Canada				
Basic Materials (31 December 2022: 8.52%)				
16,194	Agnico-Eagle Mines	CAD	807,704	0.89
99,473	Barrick Gold	CAD	1,634,903	1.79
17,788	First Quantum Minerals	CAD	132,501	0.15
27,133	Nutrien	CAD	1,390,561	1.53
21,839	Teck Resources	CAD	839,770	0.92
15,655	Wheaton Precious Metals	CAD	702,577	0.77
			<u>5,508,016</u>	<u>6.05</u>
Denmark				
Consumer Goods (31 December 2022: 0.30%)				
4,485	Christian Hansen Holding	DKK	340,651	0.37
			<u>340,651</u>	<u>0.37</u>
Healthcare (31 December 2022: 0.47%)				
9,337	Novozymes	DKK	464,811	0.51
			<u>464,811</u>	<u>0.51</u>

AMUNDI S&P GLOBAL MATERIALS ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Finland				
Basic Materials (31 December 2022: 1.48%)				
24,466	Stora Enso	EUR	306,437	0.34
31,902	UPM-Kymmene	EUR	1,086,582	1.19
			<u>1,393,019</u>	<u>1.53</u>
France				
Basic Materials (31 December 2022: 3.26%)				
27,035	Air Liquide	EUR	4,761,404	5.23
			<u>4,761,404</u>	<u>5.23</u>
Germany				
Basic Materials (31 December 2022: 3.07%)				
45,186	BASF	EUR	2,204,173	2.42
10,373	Evonik Industries	EUR	191,901	0.21
5,735	Symrise	EUR	571,435	0.63
			<u>2,967,509</u>	<u>3.26</u>
Industrial (31 December 2022: 0.04%)				
2,862	HeidelbergCement	EUR	231,650	0.25
			<u>231,650</u>	<u>0.25</u>
Ireland				
Basic Materials (31 December 2022:10.52%)				
26,326	Linde	USD	9,788,034	10.76
			<u>9,788,034</u>	<u>10.76</u>
Industrial (31 December 2022:2.30%)				
39,641	CRH	GBP	2,474,909	2.72
15,098	James Hardie Industries	AUD	526,833	0.58
			<u>3,001,742</u>	<u>3.30</u>
Israel				
Basic Materials (31 December 2022: 0.04%)				
Japan				
Basic Materials (31 December 2022: 7.04%)				
8,769	Air Water	JPY	108,477	0.12
69,100	Asahi Kasei	JPY	461,011	0.51
11,274	JFE Holdings	JPY	158,359	0.17
9,373	JSR	JPY	241,948	0.27
9,453	Kansai Paint	JPY	146,226	0.16
11,000	Kuraray	JPY	100,688	0.11
83,800	Mitsubishi Chemical Holdings	JPY	464,917	0.51
7,749	Mitsubishi Gas Chemical	JPY	112,229	0.12
11,400	Mitsui Chemicals	JPY	306,130	0.34

AMUNDI S&P GLOBAL MATERIALS ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Japan (continued)				
Basic Materials (continued)				
40,300	Nippon Paint	JPY	295,004	0.32
9,061	Nissan Chemical Industries	JPY	320,354	0.35
6,122	Nitto Denko	JPY	414,728	0.46
4,051	NOF	JPY	182,243	0.20
36,200	Oji Holdings	JPY	126,219	0.14
11,155	Resona Holdings	JPY	201,277	0.22
98,100	Shin-Etsu Chemical	JPY	3,727,249	4.11
88,300	Sumitomo Chemical	JPY	195,046	0.21
12,724	Sumitomo Metal Mining	JPY	346,914	0.38
9,552	Taiyo Nippon Sanso	JPY	231,603	0.25
10,500	Tosoh	JPY	121,429	0.13
			8,262,051	9.08
Jersey				
Industrial (31 December 2022: 1.01%)				
78,904	Arcor	USD	688,575	0.76
29,182	Arcadium Lithium	AUD	202,071	0.22
			890,646	0.98
Luxembourg				
Basic Materials (31 December 2022: Nil)				
3,335	ArcelorMittal	EUR	85,626	0.09
			85,626	0.09
Netherlands				
Basic Materials (31 December 2022: 2.90%)				
9,126	Akzo Nobel	EUR	682,807	0.75
9,845	Lyondell Basell Industries	USD	847,384	0.93
			1,530,191	1.68
Norway				
Basic Materials (31 December 2022: 0.79%)				
69,148	Norsk Hydro	NOK	421,601	0.47
6,633	Yara International	NOK	213,561	0.23
			635,162	0.70
Sweden				
Basic Materials (31 December 2022: 1.25%)				
11,831	Boliden	SEK	334,233	0.37
4,983	Holmen	SEK	190,547	0.21
22,790	SSAB	SEK	157,585	0.17
20,417	Svenska Cellulosa	SEK	277,117	0.30
			959,482	1.05

AMUNDI S&P GLOBAL MATERIALS ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Industrial (31 December 2022: Nil)				
9,950	Hexpol	SEK	109,041	0.12
			<u>109,041</u>	<u>0.12</u>
Switzerland				
Basic Materials (31 December 2022: 3.37%)				
222	EMS Chemie Holdings	CHF	162,609	0.18
397	Givaudan	CHF	1,487,690	1.64
7,756	Sika	CHF	2,283,264	2.51
			<u>3,933,563</u>	<u>4.33</u>
Healthcare (31 December 2022: Nil)				
10,545	DSM Firmenich	EUR	970,140	1.07
			<u>970,140</u>	<u>1.07</u>
United Kingdom				
Basic Materials (31 December 2022: 10.18%)				
75,602	Anglo American	GBP	1,719,290	1.89
19,942	Antofagasta	GBP	386,515	0.42
6,199	Croda International	GBP	361,269	0.40
25,416	Mondi	GBP	450,962	0.50
81,841	Rio Tinto	GBP	5,850,839	6.43
			<u>8,768,875</u>	<u>9.64</u>
United States				
Basic Materials (31 December 2022: 20.60%)				
12,970	Air Products & Chemicals	USD	3,214,761	3.53
6,777	Albemarle	USD	886,381	0.97
3,239	Avery Dennison	USD	592,764	0.65
7,210	CF Industries Holdings	USD	518,893	0.57
39,986	Dow	USD	1,985,092	2.18
16,600	Ecolab	USD	2,980,682	3.28
84,341	Freeport-McMoRan Copper & Gold	USD	3,250,257	3.58
15,498	International Flavors & Fragrances	USD	1,135,992	1.25
17,236	Newmont	AUD	646,686	0.71
57,845	Newmont Mining	USD	2,167,387	2.38
8,832	Nucor	USD	1,391,501	1.53
11,064	PPG Industries	USD	1,497,869	1.65
			<u>20,268,265</u>	<u>22.28</u>

AMUNDI S&P GLOBAL MATERIALS ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Healthcare (31 December 2022: 1.87%)				
30,803	Corteva	USD	1,336,242	1.47
			<u>1,336,242</u>	<u>1.47</u>
Industrial (31 December 2022: 3.82%)				
18,012	Ball	USD	937,899	1.03
9,202	Sherwin-Williams	USD	2,598,202	2.86
3,956	Vulcan Materials	USD	812,974	0.89
			<u>4,349,075</u>	<u>4.78</u>
Total equities (31 December 2022: 99.76%)*			<u>90,709,436</u>	<u>99.70</u>
Futures (31 December 2022: 0.00%)**				
2	CME XAB Materials Futures Mar24	USD	8,202	0.01
2	EUX STOXX 600 BAS Futures Mar24	EUR	1,165	0.00
2	OSE MINI TPX IDX FUT Futures Mar24	JPY	333	0.00
Total futures			<u>9,700</u>	<u>0.01</u>
Total financial assets at fair value through profit or loss			<u>90,719,136</u>	<u>99.71</u>
Financial liabilities at fair value through profit or loss				
Futures (31 December 2022: 0.00%)**				
1	EUX STOXX 600 CONS Futures Mar24	EUR	(65)	(0.00)
Total futures			<u>(65)</u>	<u>(0.00)</u>
Total financial liabilities at fair value through profit or loss			<u>(65)</u>	<u>(0.00)</u>
Cash and/or other net assets			<u>263,141</u>	<u>0.29</u>
Net assets attributable to holders of redeemable participating shares			<u>90,982,212</u>	<u>100.00</u>

AMUNDI S&P GLOBAL MATERIALS ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

	Fair Value EUR	% of Total Assets
Analysis of Total Assets		
*Transferable securities admitted to an official stock exchange listing	90,709,436	98.91
**Financial derivative instruments dealt in on a regulated market	9,700	0.01
Other assets	985,363	1.08
Total assets	91,704,499	100.00
	% of Net Asset Value 31 December 2023	% of Net Asset Value 31 December 2022
Country concentration risk		
Equities		
Australia	10.71	15.95
Canada	6.05	8.52
France	5.23	0.00
Ireland	14.06	12.82
Japan	9.08	7.04
Switzerland	5.40	0.00
United Kingdom	9.64	10.18
United States	28.53	26.29
Other ¹	11.00	18.96
	99.70	99.76

The schedule of investments forms an integral part of the financial statements.

¹Any country with a holding less than 5% is accumulated within "Other".

AMUNDI S&P GLOBAL UTILITIES ESG UCITS ETF

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
	Equities			
	Australia			
	<i>Oil & Gas (31 December 2022: 1.02%)</i>			
102,880	APA Group	AUD	542,714	0.90
			542,714	0.90
	<i>Utilities (31 December 2022: 1.05%)</i>			
	Austria			
	<i>Utilities (31 December 2022: 0.41%)</i>			
2,841	EVN	EUR	80,826	0.13
6,818	Verbund	EUR	573,053	0.96
			653,879	1.09
	Belgium			
	<i>Utilities (31 December 2022: 0.59%)</i>			
2,745	Elia Group	EUR	311,009	0.52
			311,009	0.52
	Canada			
	<i>Industrial (31 December 2022: 0.88%)</i>			
	<i>Oil & Gas (31 December 2022: 0.56%)</i>			
23,046	Altagas Income	CAD	440,165	0.73
			440,165	0.73
	<i>Utilities (31 December 2022: 4.82%)</i>			
59,359	Algonquin Power & Utilities	CAD	340,687	0.57
11,419	Brookfield Renewable	CAD	299,000	0.50
9,767	Canadian Utilities	CAD	213,834	0.36
38,691	Fortis	CAD	1,447,933	2.41
25,186	Hydro One	CAD	686,455	1.14
			2,987,909	4.98
	China			
	<i>Utilities (31 December 2022: 1.43%)</i>			
64,600	ENN Energy Holdings	HKD	430,631	0.72
			430,631	0.72
	Denmark			
	<i>Utilities (31 December 2022: 2.35%)</i>			
15,339	Orsted	DKK	770,184	1.28
			770,184	1.28

AMUNDI S&P GLOBAL UTILITIES ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
Finland				
Utilities (31 December 2022: Nil)				
36,718	Fortum	EUR	479,537	0.80
			479,537	0.80
France				
Utilities (31 December 2022: 6.91%)				
136,155	GDF Suez	EUR	2,167,315	3.61
48,485	Veolia Environnement	EUR	1,384,732	2.31
			3,552,047	5.92
Germany				
Utilities (31 December 2022: 3.03%)				
177,618	E.ON	EUR	2,158,059	3.59
			2,158,059	3.59
Hong Kong				
Industrial (31 December 2022: 0.37%)				
Utilities (31 December 2022: 2.23%)				
911,000	HK & China Gas	HKD	631,574	1.05
109,500	Power Assets Holdings	HKD	574,431	0.96
			1,206,005	2.01
Israel				
Utilities (31 December 2022: 0.27%)				
22,348	Energix-Renewable Energies	ILS	74,667	0.12
			74,667	0.12
Italy				
Utilities (31 December 2022: 7.91%)				
615,554	Enel	EUR	4,142,678	6.90
163,947	Snam SpA	EUR	763,173	1.27
113,436	Terna Rete Elettrica Nazionale	EUR	856,896	1.43
			5,762,747	9.60
Japan				
Utilities (31 December 2022: 1.71%)				
34,600	Osaka Gas	JPY	654,303	1.09
33,300	Tokyo Gas	JPY	692,371	1.15
			1,346,674	2.24
New Zealand				
Financial (31 December 2022: Nil)				
68,137	Infratil	NZD	391,711	0.65
			391,711	0.65

AMUNDI S&P GLOBAL UTILITIES ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
New Zealand (continued)				
<i>Utilities (31 December 2022: 1.35%)</i>				
67,061	Contact Energy	NZD	307,882	0.51
57,124	Mercury NZ	NZD	216,095	0.36
105,196	Meridian Energy	NZD	334,034	0.56
			858,011	1.43
Portugal				
<i>Utilities (31 December 2022: 1.92%)</i>				
238,421	EDP - Energias de Portugal	EUR	1,086,008	1.81
			1,086,008	1.81
Spain				
<i>Industrial (31 December 2022: Nil)</i>				
<i>Utilities (31 December 2022: 10.86%)</i>				
25,461	EDP Renovaveis	EUR	471,665	0.79
26,155	Endesa	EUR	482,822	0.80
466,527	Iberdrola	EUR	5,537,675	9.22
14,846	Naturgy	EUR	400,842	0.67
32,908	Red Electrica	EUR	490,658	0.82
			7,383,662	12.30
United Kingdom				
<i>Utilities (31 December 2022: 10.41%)</i>				
432,984	Centrica	GBP	702,795	1.17
297,459	National Grid	GBP	3,631,869	6.05
22,511	Severn Trent	GBP	669,983	1.12
89,503	SSE	GBP	1,917,048	3.19
55,600	United Utilities Group	GBP	679,819	1.13
			7,601,514	12.66
United States				
<i>Utilities (31 December 2022: 39.39%)</i>				
15,878	American Water Works	USD	1,897,196	3.16
50,561	CenterPoint Energy	USD	1,307,679	2.18
27,917	Consolidated Edison	USD	2,299,017	3.83
67,579	Dominion Resources	USD	2,875,312	4.79
30,856	Edison International	USD	1,996,918	3.33
28,710	Eversource Energy	USD	1,604,111	2.67
80,369	Exelon	USD	2,611,911	4.35
42,063	FirstEnergy	USD	1,395,944	2.33

AMUNDI S&P GLOBAL UTILITIES ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value EUR	% of Net Asset Value
Equities (continued)				
United States (continued)				
Utilities (continued)				
40,305	Public Service Enterprise Group	USD	2,231,160	3.72
49,949	Sempra Energy	USD	3,379,069	5.63
			<u>21,598,317</u>	<u>35.99</u>
	Total equities (31 December 2022: 99.47%)*		<u>59,635,450</u>	<u>99.34</u>
Futures (31 December 2022: Nil)**				
3	CME XAU Utilities Futures Mar24	USD	1,480	0.00
1	OSE MINI TPX IDX FUT Futures Mar24	JPY	167	0.00
	Total futures		<u>1,647</u>	<u>0.00</u>
	Total financial assets at fair value through profit or loss		<u>59,637,097</u>	<u>99.34</u>
Financial liabilities at fair value through profit or loss				
Futures (31 December 2022: (0.00%))				
10	EUX STOXX 600 UTIL Futures Mar24	EUR	(1,060)	(0.00)
	Total futures		<u>(1,060)</u>	<u>(0.00)</u>
	Total financial liabilities at fair value through profit or loss		<u>(1,060)</u>	<u>(0.00)</u>
	Cash and/or other net assets		<u>396,365</u>	<u>0.66</u>
	Net assets attributable to holders of redeemable participating shares		<u>60,032,402</u>	<u>100.00</u>
			Fair Value	% of Total
Analysis of Total Assets			EUR	Assets
*Transferable securities admitted to an official stock exchange listing			59,635,450	99.01
**Financial derivative instruments dealt in on a regulated market			1,647	0.00
Other assets			596,576	0.99
Total assets			<u>60,233,673</u>	<u>100.00</u>

AMUNDI S&P GLOBAL UTILITIES ESG UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

	% of Net Asset Value 31 December 2023	% of Net Asset Value 31 December 2022
Country concentration risk		
Equities		
Canada	5.71	6.26
France	5.92	6.91
Italy	9.60	7.91
Spain	12.30	10.86
United Kingdom	12.66	10.41
United States	35.99	39.39
Other ¹	17.16	17.73
	99.34	99.47

The schedule of investments forms an integral part of the financial statements.

¹Any country with a holding less than 5% is accumulated within "Other".

AMUNDI MSCI USA ESG LEADERS EXTRA UCITS ETF

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities				
Ireland				
<i>Basic Materials (31 December 2022: 1.02%)</i>				
19,213	Linde	USD	7,890,971	0.98
			<u>7,890,971</u>	<u>0.98</u>
<i>Consumer Services (31 December 2022: 0.27%)</i>				
<i>Financial (31 December 2022: 0.39%)</i>				
<i>Healthcare (31 December 2022: 0.34%)</i>				
2,403	Jazz Pharmaceuticals	USD	295,569	0.04
			<u>295,569</u>	<u>0.04</u>
<i>Industrial (31 December 2022: 0.76%)</i>				
3,001	Allegion	USD	380,197	0.05
8,856	Trane Technologies	USD	2,159,978	0.27
			<u>2,540,175</u>	<u>0.32</u>
<i>Technology (31 December 2022: 0.06%)</i>				
7,010	Seagate Technology Holdings	USD	598,444	0.07
			<u>598,444</u>	<u>0.07</u>
Jersey				
<i>Healthcare (31 December 2022: 0.04%)</i>				
Netherlands				
<i>Technology (31 December 2022: 0.25%)</i>				
9,996	NXP Semiconductors	USD	2,295,881	0.29
			<u>2,295,881</u>	<u>0.29</u>
Switzerland				
<i>Financial (31 December 2022: 0.56%)</i>				
15,597	Chubb	USD	3,524,922	0.44
			<u>3,524,922</u>	<u>0.44</u>
United Kingdom				
<i>Consumer Services (31 December 2022: Nil)</i>				
<i>Industrial (31 December 2022: 0.04%)</i>				
<i>Technology (31 December 2022: Nil)</i>				
<i>Financial (31 December 2022: Nil)</i>				
4,470	Willis Towers Watson	USD	1,078,164	0.13
			<u>1,078,164</u>	<u>0.13</u>

AMUNDI MSCI USA ESG LEADERS EXTRA UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United Kingdom (continued)				
Telecommunications (31 December 2022: Nil)				
8,179	Liberty Global	USD	152,457	0.02
			152,457	0.02
United States				
Basic Materials (31 December 2022: 1.26%)				
3,636	Avery Dennison	USD	735,053	0.09
6,652	CF Industries Holdings	USD	528,834	0.07
16,896	Ingersoll Rand	USD	1,306,737	0.16
9,502	International Flavors & Fragrances	USD	769,377	0.10
11,251	International Paper	USD	406,724	0.05
11,333	Mosaic	USD	404,928	0.05
42,040	Newmont Mining	USD	1,740,036	0.22
9,733	PPG Industries	USD	1,455,570	0.18
4,399	RPM International	USD	491,060	0.06
6,177	Steel Dynamics	USD	729,504	0.09
1,998	Westlake Chemical Partners	USD	279,640	0.03
			8,847,463	1.10
Consumer Goods (31 December 2022: 10.94%)				
6,612	Campbell Soup	USD	285,837	0.04
8,735	Church & Dwight	USD	825,982	0.10
5,535	Clorox	USD	789,236	0.10
161,346	Coca-Cola	USD	9,508,120	1.18
30,453	Colgate-Palmolive	USD	2,427,409	0.30
16,969	ConAgra Foods	USD	486,332	0.06
5,445	Darling Ingredients	USD	271,379	0.03
984	Deckers Outdoor	USD	657,735	0.08
10,392	Delphi Automotive	USD	932,370	0.12
12,338	DR Horton	USD	1,875,129	0.23
9,137	Electronic Arts	USD	1,250,033	0.16
21,546	General Mills	USD	1,403,506	0.17
6,176	Genuine Parts	USD	855,376	0.11
3,712	Hasbro	USD	189,535	0.02
10,253	Hormel Foods	USD	329,224	0.04
3,618	JM Smucker	USD	457,243	0.06
11,628	Kellogg	USD	650,121	0.08
12,755	Kimberly-Clark	USD	1,549,860	0.19
35,896	Kraft Heinz	USD	1,327,434	0.17
5,145	Lamb Weston Holdings	USD	556,123	0.07

AMUNDI MSCI USA ESG LEADERS EXTRA UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Goods (31 December 2022: 10.94%)				
(continued)				
2,014	Lear	USD	284,397	0.04
9,121	LKQ	USD	435,893	0.05
4,609	Lululemon Athletica	USD	2,356,536	0.29
9,737	McCormick	USD	666,206	0.08
120	NVR	USD	840,054	0.10
54,022	PepsiCo	USD	9,175,096	1.14
1,333	Pool	USD	531,480	0.07
92,213	Procter & Gamble	USD	13,512,893	1.68
8,286	Pulte Group	USD	855,281	0.11
26,495	Rivian Automotive	USD	621,573	0.08
6,585	Take Two Interactive	USD	1,059,856	0.13
111,234	Tesla Motors	USD	27,639,424	3.44
9,618	VF	USD	180,818	0.02
			84,787,491	10.54
Consumer Services (31 December 2022: 9.07%)				
17,011	Airbnb	USD	2,315,878	0.29
7,060	AmerisourceBergen	USD	1,449,983	0.18
723	AutoZone	USD	1,869,396	0.23
6,701	Best Buy	USD	524,554	0.07
2,214	Burlington Stores	USD	430,579	0.05
10,507	Cardinal Health	USD	1,059,106	0.13
5,399	CarMax	USD	414,319	0.05
159,588	Comcast	USD	6,997,934	0.87
4,506	Darden Restaurants	USD	740,336	0.09
22,877	eBay	USD	997,895	0.12
1,734	Factset Research Systems	USD	827,205	0.10
7,910	Ferguson	USD	1,527,184	0.19
13,154	Fox	USD	380,920	0.05
10,573	Hilton Worldwide Holdings	USD	1,925,238	0.24
39,122	Home Depot	USD	13,557,729	1.68
2,632	Hyatt Hotels	USD	343,239	0.04
18,157	Interpublic Group of Companies	USD	592,644	0.07
25,202	Johnson Controls	USD	1,452,643	0.18
43,383	Keurig Dr Pepper	USD	1,445,522	0.18
21,915	Lowe's Cos	USD	4,877,183	0.61

AMUNDI MSCI USA ESG LEADERS EXTRA UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Services (31 December 2022: 9.07%)				
(continued)				
1,824	Mercadolibre	USD	2,866,489	0.36
7,559	Omnicom Group	USD	653,929	0.08
2,337	O'Reilly Automotive	USD	2,220,337	0.28
27,959	Sirius XM Holdings	USD	152,936	0.02
43,495	Starbucks	USD	4,175,955	0.52
18,366	Target	USD	2,615,686	0.33
43,445	TJX Cos	USD	4,075,575	0.51
4,145	Tractor Supply	USD	891,299	0.11
1,748	Ulta Beauty	USD	856,503	0.11
1,377	Vail Resorts	USD	293,948	0.04
9,948	Yum! Brands	USD	1,299,805	0.16
			63,831,949	7.94
Financial (31 December 2022: 16.19%)				
21,883	Aflac	USD	1,805,347	0.22
10,795	Allstate	USD	1,511,084	0.19
9,843	Ally Financial	USD	343,718	0.04
23,771	American Express	USD	4,453,259	0.55
26,300	American International Group	USD	1,781,825	0.22
17,702	American Tower	USD	3,821,508	0.48
3,824	Ameriprise Financial	USD	1,452,470	0.18
16,853	Annaly Capital Management	USD	326,443	0.04
7,866	Aon	USD	2,289,163	0.28
14,462	Arch Capital Group	USD	1,074,093	0.13
1,813	Assurant	USD	305,472	0.04
28,579	Bank of New York Mellon	USD	1,487,537	0.18
5,670	BlackRock	USD	4,602,906	0.57
26,952	Blackstone Group	USD	3,528,556	0.44
5,291	Boston Properties	USD	371,269	0.05
10,812	Brown & Brown	USD	768,841	0.10
8,282	Carlyle Group	USD	336,995	0.04
32,480	Carrier Global	USD	1,865,976	0.23
4,669	CBOE Global Markets	USD	833,697	0.10
12,014	CBRE Group	USD	1,118,383	0.14
57,139	Charles Schwab	USD	3,931,163	0.49

AMUNDI MSCI USA ESG LEADERS EXTRA UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Financial (31 December 2022: 16.19%) (continued)				
7,102	Cincinnati Financial	USD	734,773	0.09
16,516	Citizens Financial Group	USD	547,340	0.07
17,487	Crown Castle REIT	USD	2,014,328	0.25
11,481	Digital Realty Trust	USD	1,545,113	0.19
8,874	Discover Financial Services	USD	997,438	0.12
3,699	Equinix	USD	2,979,138	0.37
12,151	Equitable Holdings	USD	404,628	0.05
1,541	Everest Re Group	USD	544,867	0.07
369	First Citizens Bancshares	USD	523,600	0.07
11,321	Franklin Resources	USD	337,253	0.04
8,356	Gallagher (Arthur J)	USD	1,879,097	0.23
11,674	Hartford Financial	USD	938,356	0.12
22,881	Healthpeak Properties	USD	453,044	0.06
49,262	Huntington Bancshares	USD	626,613	0.08
22,670	Intercontinental Exchange	USD	2,911,508	0.36
11,191	Iron Mountain	USD	783,146	0.10
31,915	KeyCorp	USD	459,576	0.06
6,296	M&T Bank	USD	863,056	0.11
1,338	MarketAxess Holdings	USD	391,833	0.05
19,382	Marsh & McLennan	USD	3,672,308	0.46
6,574	Moody's	USD	2,567,541	0.32
11,723	NASDAQ OMX Group	USD	681,575	0.08
9,452	Northern Trust	USD	797,560	0.10
15,892	PNC Financial Services Group	USD	2,460,876	0.31
10,661	Principal Financial Group	USD	838,701	0.10
22,227	Progressive	USD	3,540,317	0.44
35,083	ProLogis	USD	4,676,564	0.58
14,076	Prudential Financial	USD	1,459,822	0.18
8,586	Raymond James Financial	USD	957,339	0.12
32,019	Regions Financial	USD	620,528	0.08
12,357	S&P Global	USD	5,443,506	0.68
4,678	SBA Communications	USD	1,186,762	0.15
11,407	State Street	USD	883,586	0.11
14,624	Synchrony Financial	USD	558,491	0.07
9,802	T Rowe Price Group	USD	1,055,577	0.13
15,387	Tango Holdings	USD	1,433,915	0.18

AMUNDI MSCI USA ESG LEADERS EXTRA UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Financial (31 December 2022: 16.19%) (continued)				
3,719	Tradeweb Markets	USD	337,983	0.04
8,877	Travelers Cos	USD	1,690,980	0.21
53,779	Truist Financial	USD	1,985,521	0.25
60,907	US Bancorp	USD	2,636,055	0.33
62,768	Visa	USD	16,341,649	2.03
20,996	Welltower	USD	1,893,209	0.24
7,119	WR Berkley	USD	503,455	0.06
			116,168,232	14.45
Healthcare (31 December 2022: 14.04%)				
66,974	Abbott Laboratories	USD	7,371,828	0.91
69,217	Abbvie	USD	10,726,558	1.32
3,186	Align Technology	USD	872,964	0.11
4,735	Alnylam Pharmaceuticals	USD	906,326	0.11
21,164	Amgen	USD	6,095,655	0.76
9,200	Anthem	USD	4,338,352	0.54
30,766	Avantor	USD	702,388	0.09
22,230	Baxter International	USD	859,412	0.11
5,959	Biogen Idec	USD	1,542,010	0.19
5,372	Bio-Techne	USD	414,504	0.05
20,063	Centene	USD	1,488,875	0.19
1,747	Charles River Laboratories International	USD	412,991	0.05
11,240	Cigna	USD	3,365,818	0.42
2,197	Cooper Companies	USD	831,433	0.10
1,957	DaVita	USD	205,015	0.03
14,139	Dexcom	USD	1,754,509	0.22
22,145	Edwards Lifesciences	USD	1,688,556	0.21
8,494	Exact Sciences	USD	628,386	0.08
47,316	Gilead Sciences	USD	3,833,069	0.48
7,475	HCA Holdings	USD	2,023,333	0.25
4,074	Henry Schein	USD	308,443	0.04
11,186	Hologic	USD	799,240	0.10
4,805	Humana	USD	2,199,777	0.27
3,219	IDEXX Laboratories	USD	1,786,706	0.22
6,170	Illumina	USD	859,111	0.11
6,470	Incyte Genomics	USD	406,251	0.05
2,378	Insulet	USD	515,978	0.06

AMUNDI MSCI USA ESG LEADERS EXTRA UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Healthcare (31 December 2022: 14.04%) (continued)				
6,797	IQVIA	USD	1,572,690	0.20
3,142	Laboratory Corporation of America Holdings	USD	714,145	0.09
12,544	Moderna	USD	1,247,501	0.16
2,070	Molina Healthcare	USD	747,912	0.09
3,822	Quest Diagnostics	USD	526,977	0.07
4,053	Regeneron Pharms	USD	3,559,709	0.44
1,806	Repligen	USD	324,719	0.04
3,507	Steris	USD	771,014	0.10
13,373	Stryker	USD	4,004,679	0.50
1,604	Teleflex	USD	399,941	0.05
15,192	Thermo Fisher Scientific	USD	8,063,762	0.99
1,599	United Therapeutics	USD	351,604	0.04
9,801	Vertex Pharmaceuticals	USD	3,987,929	0.50
2,098	Waters	USD	690,725	0.09
3,135	West Pharmaceutical Services	USD	1,103,896	0.14
8,911	Zimmer Biomet Holdings	USD	1,084,469	0.13
17,480	Zoetis	USD	3,450,028	0.43
			89,539,188	11.13
Industrial (31 December 2022: 11.63%)				
4,506	Aecom	USD	416,490	0.05
11,345	Agilent Technologies	USD	1,577,295	0.20
8,469	Ametek	USD	1,396,453	0.17
15,644	Automatic Data Processing	USD	3,644,582	0.45
2,522	Axon Enterprise	USD	651,508	0.08
11,186	Ball	USD	643,418	0.08
5,175	Broadridge Financial Solutions	USD	1,064,756	0.13
5,457	Builders FirstSource	USD	910,992	0.11
20,187	Caterpillar	USD	5,968,690	0.75
3,973	CH Robinson Worldwide	USD	343,227	0.04
3,555	Cintas	USD	2,142,456	0.27
77,797	CSX	USD	2,697,222	0.34
5,857	Cummins	USD	1,403,161	0.17
27,717	Danaher	USD	6,412,051	0.81
10,390	Deere	USD	4,154,649	0.52
6,200	Dover	USD	953,622	0.12
15,152	Eaton	USD	3,648,905	0.45

AMUNDI MSCI USA ESG LEADERS EXTRA UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Industrial (31 December 2022: 11.63%) (continued)				
6,538	Expeditors International of Washington	USD	831,634	0.10
23,488	Fastenal	USD	1,521,318	0.19
24,453	Fidelity National Information Services	USD	1,468,892	0.18
23,149	Fiserv	USD	3,075,113	0.38
11,102	FNFV Group	USD	566,424	0.07
12,978	Fortive	USD	955,570	0.12
4,324	Fortune Brands Home & Security	USD	329,229	0.04
10,796	Global Payments	USD	1,371,092	0.17
6,000	Graco	USD	520,560	0.06
1,657	Grainger	USD	1,373,139	0.17
2,684	IDEX	USD	582,723	0.07
11,483	Illinois Tool Works	USD	3,007,857	0.37
2,935	JB Hunt Transport Services	USD	586,237	0.07
6,703	Keysight	USD	1,066,380	0.13
5,495	Knight-Swift Transportation	USD	316,787	0.04
1,090	Lennox International	USD	487,797	0.06
2,396	Martin Marietta Materials	USD	1,195,388	0.15
7,986	Masco	USD	534,902	0.07
830	Mettler Toledo International	USD	1,006,757	0.13
4,020	Old Dominion Freight Line	USD	1,629,427	0.20
14,825	Otis Worldwide	USD	1,326,393	0.16
3,075	Owens Corning	USD	455,807	0.06
4,129	Packaging Corp of America	USD	672,655	0.08
13,327	Paychex	USD	1,587,379	0.20
5,628	Pentair	USD	409,212	0.05
6,063	Quanta Services	USD	1,308,395	0.16
4,280	Revvity	USD	467,847	0.06
3,677	Robert Half International	USD	323,282	0.04
4,742	Rockwell Automation	USD	1,472,296	0.18
9,277	Sherwin-Williams	USD	2,893,496	0.36
3,545	The Toro	USD	340,285	0.04
6,593	TransUnion	USD	453,005	0.06
8,454	Trimble Navigation	USD	449,753	0.06
23,143	Union Pacific	USD	5,684,384	0.71
27,466	United Parcel Service	USD	4,318,479	0.54

AMUNDI MSCI USA ESG LEADERS EXTRA UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Industrial (31 December 2022: 11.63%) (continued)				
2,797	United Rentals	USD	1,603,856	0.20
7,725	Wabtec	USD	980,303	0.12
16,041	Waste Management	USD	2,872,943	0.36
1,549	Watsco	USD	663,700	0.08
8,745	WestRock	USD	363,092	0.05
8,999	Xylem	USD	1,029,126	0.13
			<u>90,132,391</u>	<u>11.21</u>
Oil & Gas (31 December 2022: 0.60%)				
8,862	Cheniere Energy	USD	1,512,832	0.19
3,463	First Solar	USD	596,606	0.07
7,327	Targa Resources	USD	636,496	0.08
			<u>2,745,934</u>	<u>0.34</u>
Technology (31 December 2022: 30.37%)				
17,855	Adobe	USD	10,652,293	1.32
434,188	Alphabet	USD	60,903,794	7.58
3,239	Ansys	USD	1,175,368	0.15
31,766	Applied Materials	USD	5,148,315	0.64
8,289	Autodesk	USD	2,018,205	0.25
1,355	Booking Holdings	USD	4,806,483	0.60
10,744	Cadence Design System	USD	2,926,343	0.36
5,025	Ceridian HCM Holding	USD	337,278	0.04
157,062	Cisco Systems	USD	7,934,772	0.99
9,295	Formula One Group	USD	586,793	0.07
2,914	Gartner	USD	1,314,535	0.16
55,580	Hewlett Packard	USD	943,748	0.12
34,489	HP	USD	1,037,774	0.13
2,006	HubSpot	USD	1,164,563	0.14
164,770	Intel	USD	8,279,693	1.03
34,595	International Business Machines	USD	5,658,012	0.70
10,867	Intuit	USD	6,792,201	0.84
5,021	LAM Research	USD	3,932,748	0.49
34,701	Marvell Technology	USD	2,092,817	0.26
274,010	Microsoft	USD	103,038,720	12.82
6,476	Motorola Solutions	USD	2,027,571	0.25
9,232	NetApp	USD	813,893	0.10
26,888	NortonLifeLock	USD	613,584	0.08
96,019	NVIDIA	USD	47,550,529	5.92

AMUNDI MSCI USA ESG LEADERS EXTRA UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Technology (31 December 2022: 30.37%) (continued)				
1,523	Paylocity Holding	USD	251,067	0.03
4,336	PTC	USD	758,627	0.09
38,179	Salesforce.com	USD	10,046,422	1.25
7,758	Servicenow	USD	5,480,949	0.68
36,443	Snap	USD	616,980	0.08
5,917	Splunk	USD	901,455	0.11
5,775	Synopsys	USD	2,973,605	0.37
35,910	Texas Instruments	USD	6,121,219	0.76
5,419	Veeva Systems	USD	1,043,266	0.13
8,027	Workday Incorporation	USD	2,215,934	0.28
			<u>312,159,556</u>	<u>38.82</u>
Telecommunications (31 December 2022: 1.04%)				
166,218	Verizon Communications	USD	6,266,418	0.78
			<u>6,266,418</u>	<u>0.78</u>
Utilities (31 December 2022: 0.95%)				
8,280	American Water Works	USD	1,092,877	0.14
6,664	Atmos Energy	USD	772,358	0.10
13,375	Consolidated Edison	USD	1,216,724	0.15
8,570	Essential Utilities	USD	320,090	0.04
13,276	Eversource Energy	USD	819,395	0.10
35,333	Exelon	USD	1,268,455	0.16
23,797	ONEOK	USD	1,671,025	0.20
			<u>7,160,924</u>	<u>0.89</u>
Total equities (31 December 2022: 99.82%)*			<u>800,016,129</u>	<u>99.49</u>
Futures (31 December 2022: Nil)**				
19	CME Emini S&P 500 ESG Futures Mar24	USD	108,260	0.01
Total futures			<u>108,260</u>	<u>0.01</u>
Total financial assets at fair value through profit or loss			<u>800,124,389</u>	<u>99.50</u>
Cash and/or other net assets			4,004,536	0.50
Net assets attributable to holders of redeemable participating shares			<u>804,128,925</u>	<u>100.00</u>

AMUNDI MSCI USA ESG LEADERS EXTRA UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

	Fair Value USD	% of Total Assets
Analysis of Total Assets		
*Transferable securities admitted to an official stock exchange listing	800,016,129	99.46
**Financial derivative instruments dealt in on a regulated market	108,260	0.01
Other assets	4,206,344	0.53
Total assets	804,330,733	100.00
	% of Net Asset Value 31 December 2023	% of Net Asset Value 31 December 2022
Country concentration risk		
Equities		
United States	97.20	96.09
Other ¹	2.29	3.73
	99.49	99.82

The schedule of investments forms an integral part of the financial statements.

¹Any country with a holding less than 5% is accumulated within "Other".

AMUNDI US TECH 100 EQUAL WEIGHT UCITS ETF

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities				
China				
<i>Technology (31 December 2022: 1.25%)</i>				
53,609	Pinduoduo	USD	7,843,533	1.34
			<u>7,843,533</u>	<u>1.34</u>
Germany				
<i>Healthcare (31 December 2022: 1.11%)</i>				
47,789	BioNTech	USD	5,043,651	0.86
			<u>5,043,651</u>	<u>0.86</u>
Netherlands				
<i>Technology (31 December 2022: 0.98%)</i>				
26,552	NXP Semiconductors	USD	6,098,463	1.04
			<u>6,098,463</u>	<u>1.04</u>
United Kingdom				
<i>Consumer Goods (31 December 2022: 1.21%)</i>				
86,013	Coca-Cola European Partners	USD	5,740,508	0.98
			<u>5,740,508</u>	<u>0.98</u>
United States				
<i>Consumer Goods (31 December 2022: 8.73%)</i>				
43,715	Electronic Arts	USD	5,980,649	1.02
158,122	Kraft Heinz	USD	5,847,352	1.00
14,262	Lululemon Athletica	USD	7,292,018	1.25
76,931	Mondelez International	USD	5,572,112	0.95
100,560	Monster Beverage	USD	5,793,262	0.99
31,133	PepsiCo	USD	5,287,629	0.90
20,136	Tesla Motors	USD	5,003,393	0.85
			<u>40,776,415</u>	<u>6.96</u>
<i>Consumer Services (31 December 2022: 18.20%)</i>				
41,429	Airbnb	USD	5,640,144	0.96
41,435	Amazon.com	USD	6,295,634	1.07
12,149	Charter Communications	USD	4,722,073	0.81
121,427	Comcast	USD	5,324,574	0.91
121,895	Copart	USD	5,972,855	1.02
9,203	Costco Wholesale	USD	6,074,716	1.04
50,805	Dollar Tree	USD	7,216,850	1.23
122,550	eBay	USD	5,345,631	0.91
168,279	Keurig Dr Pepper	USD	5,607,056	0.96
26,993	Marriott International	USD	6,087,191	1.04
4,322	Mercadolibre	USD	6,792,196	1.16
14,121	NetFlix	USD	6,875,232	1.17
5,861	O'Reilly Automotive	USD	5,568,419	0.95

AMUNDI US TECH 100 EQUAL WEIGHT UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Services (31 December 2022: 18.20%)				
(continued)				
89,786	PayPal Holdings	USD	5,513,758	0.94
47,557	Ross Stores	USD	6,581,413	1.12
58,314	Starbucks	USD	5,598,727	0.96
235,924	Walgreens Boots Alliance	USD	6,159,976	1.05
517,859	Warner Bros Discovery	USD	5,893,235	1.01
			<u>107,269,680</u>	<u>18.31</u>
Healthcare (31 December 2022: 13.53%)				
18,028	Align Technology	USD	4,939,672	0.84
31,202	Alnylam Pharmaceuticals	USD	5,972,375	1.02
19,825	Amgen	USD	5,709,997	0.97
20,449	Biogen Idec	USD	5,291,588	0.90
60,676	Dexcom	USD	7,529,285	1.30
77,471	GE HealthCare Technologies	USD	5,990,058	1.02
71,099	Gilead Sciences	USD	5,759,730	0.98
12,147	IDEXX Laboratories	USD	6,742,192	1.15
38,019	Illumina	USD	5,293,766	0.90
18,184	Intuitive Surgical	USD	6,134,554	1.05
50,439	Moderna	USD	5,016,159	0.86
6,457	Regeneron Pharms	USD	5,671,119	0.97
15,097	Vertex Pharmaceuticals	USD	6,142,818	1.05
			<u>76,193,313</u>	<u>13.01</u>
Industrial (31 December 2022: 11.12%)				
21,554	Automatic Data Processing	USD	5,021,435	0.86
10,973	Cintas	USD	6,612,988	1.12
68,805	CoStar Group	USD	6,012,869	1.03
170,577	CSX	USD	5,913,905	1.01
96,819	Fastenal	USD	6,270,967	1.07
28,815	Honeywell International	USD	6,042,794	1.03
13,093	Old Dominion Freight Line	USD	5,306,986	0.91
60,716	PACCAR	USD	5,928,917	1.01
45,648	Paychex	USD	5,437,133	0.93
10,920	Roper Industries	USD	5,953,256	1.02
21,918	Verisk Analytics	USD	5,235,333	0.89
			<u>63,736,583</u>	<u>10.88</u>

AMUNDI US TECH 100 EQUAL WEIGHT UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
<i>Oil & Gas (31 December 2022: 2.30%)</i>				
158,683	Baker Hughes	USD	5,423,785	0.93
36,164	Diamondback Energy	USD	5,608,313	0.95
			11,032,098	1.88
<i>Technology (31 December 2022: 36.23%)</i>				
10,151	Adobe	USD	6,056,087	1.03
50,565	Advanced Micro Devices	USD	7,453,787	1.27
38,737	Alphabet	USD	5,435,097	0.93
30,280	Analog Devices	USD	6,012,397	1.03
18,342	Ansys	USD	6,655,945	1.14
30,395	Apple	USD	5,851,949	1.00
38,256	Applied Materials	USD	6,200,150	1.06
27,720	Atlassian	USD	6,593,479	1.13
25,414	Autodesk	USD	6,187,801	1.06
1,726	Booking Holdings	USD	6,122,502	1.05
6,407	Broadcom	USD	7,151,814	1.22
22,388	Cadence Design System	USD	6,097,820	1.04
98,453	Cisco Systems	USD	4,973,846	0.85
78,923	Cognizant Technology Solutions	USD	5,961,054	1.02
32,077	CrowdStrike Holdings	USD	8,189,900	1.41
59,441	Datadog	USD	7,214,949	1.23
17,221	FaceBook	USD	6,095,545	1.04
90,601	Fortinet	USD	5,302,877	0.91
92,224	Globalfoundries	USD	5,588,774	0.95
146,459	Intel	USD	7,359,565	1.26
10,201	Intuit	USD	6,375,931	1.09
11,414	KLA-Tencor	USD	6,634,958	1.13
8,321	LAM Research	USD	6,517,506	1.11
100,005	Marvell Technology	USD	6,031,302	1.03
68,516	Microchip Technology	USD	6,178,773	1.05
77,976	Micron Technology	USD	6,654,472	1.14
16,499	Microsoft	USD	6,204,284	1.06
15,664	MongoDB	USD	6,404,226	1.09
11,949	NVIDIA	USD	5,917,384	1.01
58,476	ON Semiconductor	USD	4,884,500	0.83
22,256	Palo Alto Networks	USD	6,562,849	1.12

AMUNDI US TECH 100 EQUAL WEIGHT UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Technology (31 December 2022: 36.23%) (continued)				
47,904	QUALCOMM	USD	6,928,356	1.18
11,407	Synopsys	USD	5,873,578	1.00
33,414	Texas Instruments	USD	5,695,750	0.97
66,256	Trade Desk	USD	4,767,782	0.81
25,134	Workday Incorporation	USD	6,938,492	1.18
80,720	Zoom Video Communications	USD	5,804,575	0.99
			<u>230,880,056</u>	<u>39.42</u>
Telecommunications (31 December 2022: 1.00%)				
38,090	T-Mobile US	USD	6,106,970	1.04
			<u>6,106,970</u>	<u>1.04</u>
Utilities (31 December 2022: 4.32%)				
71,801	American Electric Power	USD	5,831,677	1.00
49,569	Constellation Energy	USD	5,794,120	0.99
140,571	Exelon	USD	5,046,499	0.86
94,139	Xcel Energy	USD	5,828,145	1.00
			<u>22,500,441</u>	<u>3.85</u>
Total equities (31 December 2022: 99.98%)*			<u>583,221,711</u>	<u>99.57</u>
Futures (31 December 2022: Nil)**				
8	CME NASDAQ 100 E-MINI Futures Mar24	USD	96,150	0.02
Total futures			<u>96,150</u>	<u>0.02</u>
Total financial assets at fair value through profit or loss			<u>583,317,861</u>	<u>99.59</u>
Cash and/or other net assets			2,410,882	0.41
Net assets attributable to holders of redeemable participating shares			<u>585,728,743</u>	<u>100.00</u>

AMUNDI US TECH 100 EQUAL WEIGHT UCITS ETF

Schedule of investments (continued)
as at 31 December 2023

	Fair Value USD	% of Total Assets
Analysis of Total Assets		
*Transferable securities admitted to an official stock exchange listing	583,221,711	99.54
**Financial derivative instruments dealt in on a regulated market	96,150	0.02
Other assets	2,580,484	0.44
Total assets	585,898,345	100.00
	% of Net Asset Value 31 December 2023	% of Net Asset Value 31 December 2022
Country concentration risk		
Equities		
United States	95.35	95.43
Other ¹	4.22	4.55
	99.57	99.98

The schedule of investments forms an integral part of the financial statements.

¹Any country with a holding less than 5% is accumulated within "Other".

AMUNDI S&P SMALL CAP 600 ESG UCITS ETF^

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities				
Luxembourg				
<i>Oil & Gas</i>				
5,903	Core Laboratories	USD	104,247	0.11
			<u>104,247</u>	<u>0.11</u>
United Kingdom				
<i>Financial</i>				
21,480	Cushman And Wakefield	USD	231,984	0.25
			<u>231,984</u>	<u>0.25</u>
United States				
<i>Basic Materials</i>				
4,685	AdvanSix	USD	140,363	0.15
4,381	Balchem	USD	651,674	0.71
3,061	Clearwater Paper	USD	110,563	0.12
5,733	Compass Minerals International	USD	145,160	0.16
3,008	Hawkins	USD	211,823	0.23
2,299	Haynes International	USD	131,158	0.14
7,526	HB Fuller UK	USD	612,692	0.67
3,559	Innospec	USD	438,611	0.48
3,474	Koppers Holdings	USD	177,938	0.19
25,357	Livent	USD	455,919	0.50
4,789	Minerals Technologies	USD	341,504	0.37
1,945	Quaker Houghton PA	USD	415,102	0.45
3,156	Stephan	USD	298,400	0.32
6,577	TimkenSteel	USD	154,231	0.17
10,367	US Silica Holdings	USD	117,251	0.13
			<u>4,402,389</u>	<u>4.79</u>
<i>Consumer Goods</i>				
14,645	American Axle & Manufacturing	USD	129,022	0.14
4,072	Andersons	USD	234,303	0.26
11,178	B&G Foods	USD	117,369	0.13
5,361	Cal Maine Foods	USD	307,668	0.33
2,129	Calavo Growers	USD	62,614	0.07
4,317	CTS	USD	188,826	0.21
3,734	Dorman Products	USD	311,453	0.34
6,569	Edgewell Personal Care	USD	240,622	0.26
7,338	elf Beauty	USD	1,059,167	1.14
2,860	Ethan Allen Interiors	USD	91,291	0.10
4,259	Fresh Del Monte Produce	USD	111,799	0.12

AMUNDI S&P SMALL CAP 600 ESG UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Goods (continued)				
4,269	Gentherm	USD	223,525	0.24
1,795	Group 1 Automotive	USD	547,008	0.60
3,659	Guess	USD	84,377	0.09
12,667	Hain Celestial Group	USD	138,704	0.15
1,570	Haverty Furniture Cos	USD	55,735	0.06
1,658	Hibbett	USD	119,409	0.13
8,247	Interface	USD	104,077	0.11
3,452	iRobot	USD	133,592	0.15
1,138	John B Sanfilippo & Son	USD	117,260	0.13
5,525	LA-Z-Boy Chair	USD	203,983	0.22
3,143	National Beverage	USD	156,270	0.17
14,889	Sally Beauty	USD	197,726	0.22
11,781	Simply Good Foods	USD	466,528	0.51
2,469	Standard Motor Products	USD	98,291	0.11
9,456	Steven Madden	USD	397,152	0.43
6,635	Treehouse Foods	USD	275,021	0.30
10,013	Wolverine World Wide	USD	89,016	0.10
			6,261,808	6.82
Consumer Services				
6,454	Alarm.com Holdings	USD	417,057	0.45
24,902	American Eagle Outfitters	USD	526,926	0.57
5,604	American States Water	USD	450,674	0.49
2,118	American Woodmark	USD	196,657	0.21
12,205	Arlo Technologies	USD	116,192	0.13
3,925	Badger Meter	USD	605,902	0.67
3,947	Boot Barn Holdings	USD	302,972	0.33
4,369	Caleres	USD	134,259	0.15
8,444	California Water Service	USD	437,990	0.48
7,257	Chatham Lodging Trust	USD	77,795	0.08
14,566	Cinemark Holdings	USD	205,235	0.22
28,597	Diamondrock Hospitality	USD	268,526	0.29
7,177	EW Scripps	USD	57,344	0.06
44,979	Hanesbrands	USD	200,606	0.22
3,213	Healthstream	USD	86,847	0.09
9,055	Hillenbrand	USD	433,282	0.47

AMUNDI S&P SMALL CAP 600 ESG UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Services (continued)				
14,836	KAR Auction Services	USD	219,721	0.24
3,430	Liquidity Services	USD	59,030	0.06
4,171	Matthews International	USD	152,867	0.17
3,206	Middlesex Water	USD	210,378	0.23
9,988	Millerknoll	USD	266,480	0.29
12,049	Mister Car Wash	USD	104,103	0.11
4,137	Monro Muffler Brake	USD	121,380	0.13
1,996	Movado Group	USD	60,179	0.07
10,755	National Vision Holdings	USD	225,102	0.25
4,471	ODP	USD	251,717	0.27
1,955	Oxford Industries	USD	195,500	0.21
3,421	PriceSmart	USD	259,243	0.28
5,874	Prog Holdings	USD	181,565	0.20
3,729	SCHOLASTIC	USD	140,583	0.15
5,872	Signet Jewelers	USD	629,831	0.70
4,725	SJW Group	USD	308,779	0.34
4,579	Spartannash	USD	105,088	0.11
2,903	Strategic Education	USD	268,150	0.29
14,003	Summit Hotel Properties	USD	94,100	0.10
3,984	Thryv Holdings	USD	81,074	0.09
7,607	United Natural Foods	USD	123,462	0.13
5,908	Upbound Group	USD	200,695	0.22
7,313	Urban Outfitters	USD	261,001	0.28
14,650	Xenia Hotels And Resorts	USD	199,533	0.22
9,222	Yelp	USD	436,569	0.48
			9,674,394	10.53
Financial				
13,086	Acadia Reality Trust	USD	222,331	0.24
10,046	Alex & Baldwin	USD	191,075	0.21
6,006	Ambac Financial Group	USD	98,979	0.11
6,221	American Assets Trust	USD	140,035	0.15
8,389	American Equity Investment Life Insurance	USD	468,106	0.51
800	America's Car Mart	USD	60,616	0.07
8,726	Ameris Bancorp	USD	462,915	0.50
2,439	Amerisafe	USD	114,096	0.12
14,476	Anywhere Real Estate	USD	117,400	0.13

AMUNDI S&P SMALL CAP 600 ESG UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Financial (continued)				
8,589	Armada Hoffler Properties	USD	106,246	0.12
7,110	Assured Guaranty	USD	532,041	0.59
10,135	Atlantic Union Bankshares	USD	370,333	0.40
6,855	Axos Financial	USD	374,283	0.41
7,123	Bancorp	USD	274,663	0.30
16,929	Bank Of California	USD	227,356	0.25
9,706	BankUnited	USD	314,766	0.34
4,451	Banner	USD	238,396	0.26
5,691	Berkshire Hills Bancorp	USD	141,308	0.15
22,471	Brandywine Realty Trust	USD	121,343	0.13
6,339	Bread Financial Holdings	USD	208,807	0.23
4,346	Brightsphere Investment Group	USD	83,269	0.09
16,097	Care Trust REIT	USD	360,251	0.39
1,934	Centerspace	USD	112,559	0.12
3,388	Central Pacific Financial	USD	66,676	0.07
1,947	City Holding	USD	214,676	0.23
6,943	Community Bank	USD	361,800	0.39
3,642	Customers Bancorp	USD	209,852	0.23
6,211	Deluxe	USD	133,226	0.15
13,182	Easterly Government Properties	USD	177,166	0.19
12,186	Elme Communities	USD	177,916	0.19
2,973	Encore Capital Management	USD	150,880	0.16
3,981	Enova International	USD	220,388	0.24
8,893	EVERTEC	USD	364,079	0.40
4,519	FB Financial	USD	180,082	0.20
14,041	First Commonwealth Systems	USD	216,793	0.24
12,910	First Financial Bancorp	USD	306,613	0.33
16,672	First Hawaiian	USD	381,122	0.41
23,061	FirstBank Puerto Rico	USD	379,353	0.41
12,290	Four Corners Property Trust	USD	310,937	0.34
10,364	Franklin BSP Realty Trust	USD	140,018	0.15
60,847	Genworth Financial	USD	406,458	0.44
3,516	Green Brick Partners	USD	182,621	0.20
6,041	Green Dot Corp	USD	59,806	0.07
3,829	Hanmi Financial	USD	74,283	0.08
4,461	Heritage Financial	USD	95,421	0.10
6,037	Hilltop Holdings	USD	212,563	0.23

AMUNDI S&P SMALL CAP 600 ESG UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Financial (continued)				
16,573	Hope Bancorp	USD	200,202	0.22
5,653	Horace Mann Educators	USD	184,853	0.20
17,722	Hudson Pacific Properties	USD	164,992	0.18
4,700	Independent Bank Group	USD	239,136	0.26
3,786	Innovative Industrial Properties	USD	381,705	0.42
11,979	JBG Smith Properties	USD	203,763	0.22
16,300	Kennedy Wilson Holdings	USD	201,794	0.22
5,364	LTC Properties	USD	172,292	0.19
39,486	LXP Industrial Trust	USD	391,701	0.43
2,024	MGP Ingredients	USD	199,404	0.22
8,814	Mr Cooper Group	USD	573,968	0.63
4,806	National Bank Holding	USD	178,735	0.19
6,135	NBT Bancorp	USD	257,118	0.28
17,467	Northwest Bancshares	USD	217,988	0.24
6,049	OFG Bancorp	USD	226,717	0.25
12,552	Pacific Premier Bancorp	USD	365,389	0.40
1,899	Park National	USD	252,301	0.27
3,336	Pathward Financial	USD	176,574	0.19
16,491	Pebblebrook Hotel Trust	USD	263,526	0.29
11,299	Pennymac Mortgage Investment Trust	USD	168,920	0.18
2,034	Piper Sandler	USD	355,686	0.39
5,114	PRA Group	USD	133,987	0.15
6,670	ProAssurance	USD	91,979	0.10
9,635	Provident Financial Services	USD	173,719	0.19
20,118	Radian Group	USD	574,369	0.64
14,686	Redwood Trust	USD	108,823	0.12
7,279	Renasant	USD	245,157	0.27
17,235	Retail Opportunity Investments	USD	241,807	0.26
4,958	S&T Bancorp	USD	165,696	0.18
1,860	Saftey Insurance Group	USD	141,341	0.15
11,530	Seacoast Banking Corp of Florida	USD	328,144	0.36
2,324	Shoe Carnival	USD	70,208	0.08
16,197	Simmons First National	USD	321,348	0.35
23,448	SITE Center	USD	319,596	0.35
8,396	SL Green Realty	USD	379,247	0.41
3,860	Southside Bancshares	USD	120,895	0.13
4,605	St Joe	USD	277,129	0.30
3,588	Stewart Information Services	USD	210,795	0.23

AMUNDI S&P SMALL CAP 600 ESG UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Financial (continued)				
27,910	Sunstone Hotel Investors	USD	299,474	0.33
13,707	Tanger Factory Outlet Centre	USD	379,958	0.41
1,621	Tompkins Financial	USD	97,633	0.11
2,870	Triumph Financial	USD	230,117	0.25
4,614	Trupanion	USD	140,773	0.15
2,552	TrustCo Bank	USD	79,240	0.09
8,373	Trustmark	USD	233,439	0.25
12,121	Two Harbors Investment	USD	168,846	0.18
15,978	United Community Banks	USD	467,516	0.51
2,609	United Fire Group	USD	52,493	0.06
30,522	Uniti Group	USD	176,417	0.19
15,986	Urban Edge Properties	USD	292,544	0.32
11,152	Veris Residential	USD	175,421	0.19
7,017	Veritex Holdings	USD	163,286	0.18
892	Virtus Investment Partners	USD	215,650	0.23
4,493	Walker And Dunlop	USD	498,768	0.54
6,934	Whitestone REIT	USD	85,219	0.09
14,518	WisdomTree	USD	100,610	0.11
433	World Acceptance	USD	56,519	0.06
7,896	WSFS Financial	USD	362,663	0.39
			23,921,493	26.05
Healthcare				
5,195	Adtalem Global Education	USD	306,245	0.33
5,079	Amphastar Pharmaceuticals	USD	314,136	0.34
6,713	Arcus Biosciences	USD	128,218	0.14
4,994	Artivion	USD	89,293	0.10
13,159	Catalyst Pharmaceuticals	USD	221,203	0.24
14,208	Certara	USD	249,919	0.27
4,001	CONMED	USD	438,150	0.48
13,168	Cytokinetics	USD	1,099,396	1.19
17,037	Dynavax Technologies	USD	238,177	0.26
7,256	Embecka	USD	137,356	0.15
7,521	Ensign Group	USD	843,931	0.92
2,532	Fulgent Genetics	USD	73,200	0.08
6,540	Glaukos Corporation	USD	519,865	0.57
7,507	Innoviva	USD	120,412	0.13
4,343	Integer Holdings	USD	430,304	0.47

AMUNDI S&P SMALL CAP 600 ESG UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Healthcare (continued)				
18,892	Ironwood Pharmaceuticals	USD	216,124	0.24
2,165	Ligand Pharmaceuticals	USD	154,624	0.17
10,353	Mednax	USD	96,283	0.10
7,736	Merit Medical Systems	USD	587,627	0.64
1,521	ModivCare	USD	66,909	0.07
8,976	OraSure Technologies	USD	73,603	0.08
2,034	OSI Systems	USD	262,488	0.29
9,941	Owens & Minor	USD	191,563	0.21
2,342	Phibro Animal Health	USD	27,120	0.03
6,461	Prestige Brands Holdings	USD	395,542	0.43
7,944	RadNet	USD	276,213	0.30
5,429	REGENXBIO	USD	97,451	0.11
13,639	Select Medical Holdings	USD	320,517	0.35
2,072	US Physical Therapy	USD	192,986	0.21
6,290	Vericel	USD	223,987	0.24
10,863	Vir Biotechnology	USD	109,282	0.12
7,852	Xencor	USD	166,698	0.18
			8,668,822	9.44
Industrial				
9,014	AAON	USD	665,864	0.72
6,744	Abercrombie & Fitch	USD	594,956	0.65
8,706	ABM Industries	USD	390,290	0.42
1,405	Alamo Group	USD	295,317	0.32
4,974	AMN Healthcare Service	USD	372,453	0.41
5,160	Applied Industrial Technologies	USD	891,080	0.98
6,538	Arcosa	USD	540,300	0.59
2,940	Astec Industries	USD	109,368	0.12
3,191	AZZ	USD	185,365	0.20
6,547	Barnes Group	USD	213,629	0.23
5,028	Benchmark Electronics	USD	138,974	0.15
5,293	Boise Cascade	USD	684,702	0.75
6,061	Brady	USD	355,720	0.39
3,123	BRISTOW Group	USD	88,287	0.10
1,044	Cavco Industries	USD	361,871	0.39
3,742	Century Communities	USD	341,046	0.37
15,871	Chico's FAS	USD	120,302	0.13
4,129	Cross Country Healthcare	USD	93,481	0.10

AMUNDI S&P SMALL CAP 600 ESG UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Industrial (continued)				
4,362	Dril Quip	USD	101,504	0.11
2,105	Encore Wire	USD	449,628	0.49
6,909	Enerpac Tool Group	USD	214,801	0.23
2,712	EnPro Industries	USD	425,079	0.46
11,594	Enviri	USD	104,346	0.11
4,836	Fabrinet	USD	920,436	1.01
8,147	Federal Signal	USD	625,201	0.68
3,403	Forward Air	USD	213,947	0.23
10,383	frontdoor	USD	365,689	0.40
9,682	Gibraltar Industries	USD	605,047	0.66
4,307	Greenbrier Cos	USD	190,283	0.21
5,557	Griffon	USD	338,699	0.37
6,212	Heartland Express	USD	88,583	0.10
2,867	Heidrick & Struggles International	USD	84,663	0.09
6,355	HNI	USD	265,830	0.29
4,214	Hub Group	USD	387,435	0.42
4,117	John Bean Technologies	USD	409,436	0.45
2,625	Kaiser Aluminium	USD	186,874	0.20
4,522	Kelly Services	USD	97,766	0.11
10,825	Kennametal	USD	279,177	0.30
12,401	Knowles	USD	222,102	0.24
7,051	Korn Ferry	USD	418,477	0.46
3,409	LCI Industries	USD	428,545	0.47
2,649	LGI Homes	USD	352,741	0.38
1,392	Lindsay Manufacturing	USD	179,791	0.20
4,564	Maston	USD	500,214	0.54
2,988	Materion	USD	388,828	0.42
7,742	MDC Holdings	USD	427,746	0.47
4,896	Meritage Homes	USD	852,883	0.94
4,518	Methode Electronics	USD	102,694	0.11
15,164	Mueller Industries	USD	714,983	0.78
2,183	MYR Group	USD	315,727	0.34
22,496	O I Glass	USD	368,484	0.40
8,659	Oil States International	USD	58,795	0.06
3,554	Plexus	USD	384,294	0.42
1,191	Powell Industries	USD	105,284	0.11
3,377	Proto Labs	USD	131,568	0.14

AMUNDI S&P SMALL CAP 600 ESG UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Industrial (continued)				
4,606	Quanex Building Products	USD	140,805	0.15
4,841	Resources Connection	USD	68,597	0.07
2,205	Rogers	USD	291,214	0.32
6,110	SPX Technologies	USD	617,171	0.67
3,474	STONEX Group	USD	256,485	0.28
5,232	Stride	USD	310,624	0.34
2,443	Tennant	USD	226,442	0.25
12,814	Tri Pointe Group	USD	453,616	0.49
10,783	Trinity Industries	USD	286,720	0.31
9,699	Triumph Group	USD	160,809	0.18
4,660	TrueBlue	USD	71,484	0.08
2,984	Viad	USD	108,021	0.12
6,012	Wabash National	USD	154,027	0.17
3,944	Winnebago Industries	USD	287,439	0.31
7,785	World Kinect	USD	177,342	0.19
			22,361,381	24.35
Oil & Gas				
17,810	Archrock	USD	274,274	0.31
8,167	Green Plains	USD	205,972	0.22
18,222	Helix Energy Solutions Group	USD	187,322	0.20
1,161	Nabors Industries	USD	94,772	0.10
14,838	NOW	USD	167,966	0.18
7,417	Par Pacific Holdings	USD	269,756	0.30
12,898	Talos Energy	USD	183,539	0.20
			1,383,601	1.51
Restaurants & Bars				
3,048	BJ's Restaurants	USD	109,758	0.12
11,199	Bloomin Brands	USD	315,252	0.34
5,717	Brinker International	USD	246,860	0.27
6,243	Cheesecake Factory	USD	218,567	0.24
2,082	Chuys Holdings	USD	79,595	0.09
3,033	Cracker Barrel Old Country Store	USD	233,784	0.25
2,224	Dine Brands Global	USD	110,422	0.12
2,756	Jack in the Box	USD	224,972	0.24
4,926	Shake Shack	USD	365,115	0.40
			1,904,325	2.07

AMUNDI S&P SMALL CAP 600 ESG UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Technology				
8,808	A10 Networks	USD	116,001	0.13
2,231	Addus Homecare	USD	207,148	0.23
14,089	Adeia	USD	174,563	0.19
2,623	Agilysys	USD	222,483	0.24
3,107	ArcBest	USD	373,492	0.41
4,380	Axcelis Technologies	USD	568,042	0.62
7,821	Cars Com	USD	148,364	0.16
6,512	Cohu	USD	230,460	0.25
2,406	Consensus Cloud Solutions	USD	63,061	0.07
3,911	CSG Systems International	USD	208,104	0.23
4,544	Digi International	USD	118,144	0.13
13,335	Digital Turbine	USD	91,478	0.10
6,168	Diodes	USD	496,647	0.54
3,304	Donnelley Financial Solutions	USD	206,070	0.22
3,538	ePlus	USD	282,474	0.31
16,688	Extreme Networks	USD	294,376	0.32
10,043	FormFactor	USD	418,894	0.46
3,699	Insight Enterprise	USD	655,426	0.71
3,459	InterDigital	USD	375,440	0.41
5,884	Itron	USD	444,301	0.48
7,392	Kulicke & Soffa Industries	USD	404,490	0.44
23,264	Leslie's	USD	160,754	0.18
8,690	LiveRamp Holdings	USD	329,177	0.36
12,109	Myriad Genetics	USD	231,766	0.25
9,757	NetScout Systems	USD	214,166	0.23
21,653	Pitney-Bowes	USD	95,273	0.10
5,681	Progress Software	USD	308,478	0.34
6,792	QuinStreet	USD	87,073	0.09
19,162	Resideo Technologies	USD	360,629	0.39
3,240	ScanSource	USD	128,336	0.14
8,271	Semtech	USD	181,218	0.20
16,729	Sonos	USD	286,735	0.31
4,886	SPS Commerce	USD	947,102	1.03
3,151	Techtarget	USD	109,844	0.12
2,901	TTEC Holdings	USD	62,865	0.07
5,173	Varex Imaging	USD	106,047	0.12
7,503	Veeco Instruments	USD	232,818	0.25

AMUNDI S&P SMALL CAP 600 ESG UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Technology (continued)				
13,685	Veradigm	USD	143,556	0.16
28,654	Viavi Solutions	USD	288,546	0.31
			<u>10,373,841</u>	<u>11.30</u>
Telecommunications				
9,537	ADTRAN Holdings	USD	70,002	0.08
10,296	Consolidated Communications	USD	44,788	0.05
3,792	Dycom Industries	USD	436,421	0.47
14,473	Harmonic	USD	188,728	0.21
128,520	Lumen Technologies	USD	235,192	0.25
			<u>975,131</u>	<u>1.06</u>
Transportation				
1,959	Allegiant Travel	USD	161,833	0.18
5,440	Skywest	USD	283,968	0.31
			<u>445,801</u>	<u>0.49</u>
Utilities				
6,401	Northwest Natural Holding	USD	249,255	0.27
3,163	Unitil	USD	166,279	0.18
			<u>415,534</u>	<u>0.45</u>
Total equities*			<u>91,124,751</u>	<u>99.22</u>
Futures**				
52	CME SP 500 MIC EMIN Futures Mar 24	USD	21,738	0.02
Total futures			<u>21,738</u>	<u>0.02</u>
Total financial assets at fair value through profit or loss			<u>91,146,489</u>	<u>99.24</u>
Cash and/or other net assets			697,041	0.76
Net assets attributable to holders of redeemable participating shares			<u>91,843,530</u>	<u>100.00</u>

AMUNDI S&P SMALL CAP 600 ESG UCITS ETF[^]

Schedule of investments (continued)
as at 31 December 2023

	Fair Value USD	% of Total Assets
Analysis of Total Assets		
*Transferable securities admitted to an official stock exchange listing	91,124,751	99.15
**Financial derivative instruments dealt in on a regulated market	21,738	0.02
Other assets	763,166	0.83
Total assets	<u>91,909,655</u>	<u>100.00</u>
		% of Net Asset Value 31 December 2023
Country concentration risk		
Equities		
United States		98.86
Other ¹		0.36
		<u>99.22</u>

The schedule of investments forms an integral part of the financial statements.

¹Any country with a holding less than 5% is accumulated within "Other".

[^]The sub-fund was launched on 19 January 2023.

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF^

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities				
Australia				
Basic Materials				
11,146	Bluescope Steel	AUD	177,968	0.02
50,218	Fortescue Metals Group	AUD	994,406	0.12
20,649	IGO	AUD	127,513	0.01
5,205	Mineral Resources	AUD	248,614	0.03
30,953	Northern Star Resources	AUD	288,299	0.03
12,636	Orica	AUD	137,437	0.02
91,720	Pilbara Minerals	AUD	247,211	0.03
			<u>2,221,448</u>	<u>0.26</u>
Consumer Services				
16,209	Aristocrat Leisure	AUD	451,478	0.04
35,930	Coles Group	AUD	394,966	0.05
36,445	Endeavour Group Australia	AUD	129,564	0.02
			<u>976,008</u>	<u>0.11</u>
			976,008	0.11
Financial				
4,961	ASX	AUD	213,467	0.02
90,141	Australia & New Zealand Banking Group	AUD	1,594,279	0.18
16,042	Computershare	AUD	266,979	0.03
28,185	Dexus	AUD	147,702	0.02
54,773	Goodman Group	AUD	945,571	0.11
44,318	GPT Group	AUD	140,315	0.02
69,598	Insurance Australia Group	AUD	268,794	0.03
10,662	Macquarie Group	AUD	1,335,947	0.15
91,290	Mirvac Group	AUD	130,190	0.02
39,197	QBE Insurance Group	AUD	396,109	0.05
164,170	Scentre Group	AUD	334,944	0.04
64,462	Stockland	AUD	195,736	0.02
29,154	Suncorp Group	AUD	275,521	0.03
109,354	Vicinity Centres	AUD	152,220	0.02
			<u>6,397,774</u>	<u>0.74</u>
Healthcare				
2,316	Cochlear	AUD	471,995	0.06
6,524	IDP Education	AUD	89,167	0.01
7,785	Ramsay Health Care	AUD	279,470	0.03
16,553	Sonic Healthcare	AUD	362,342	0.04
			<u>1,202,974</u>	<u>0.14</u>

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Industrial				
76,898	Aurizon Holdings	AUD	199,391	0.02
41,538	Brambles	AUD	385,471	0.04
12,253	Seek	AUD	223,485	0.03
89,667	Transurban Group	AUD	838,836	0.10
			<u>1,647,183</u>	<u>0.19</u>
Oil & Gas				
43,298	APA Group	AUD	252,309	0.03
59,303	Woodside Energy Group	AUD	1,256,855	0.15
			<u>1,509,164</u>	<u>0.18</u>
Technology				
2,144	REA Group	AUD	265,015	0.03
			<u>265,015</u>	<u>0.03</u>
Telecommunications				
134,150	Telstra	AUD	362,487	0.04
			<u>362,487</u>	<u>0.04</u>
Austria				
Oil & Gas				
6,296	OMV	EUR	276,596	0.03
			<u>276,596</u>	<u>0.03</u>
Utilities				
2,917	Verbund	EUR	270,831	0.03
			<u>270,831</u>	<u>0.03</u>
Belgium				
Basic Materials				
8,958	Umicore	EUR	246,397	0.03
			<u>246,397</u>	<u>0.03</u>
Consumer Goods				
19	Lotus Bakeries	EUR	172,734	0.02
			<u>172,734</u>	<u>0.02</u>
Financial				
8,703	KBC Groep	EUR	564,521	0.07
			<u>564,521</u>	<u>0.07</u>
Canada				
Basic Materials				
14,370	Agnico-Eagle Mines	CAD	791,734	0.09
11,663	Cameco	CAD	505,314	0.06
14,094	Ivanhoe Mines	CAD	137,349	0.02
42,405	Kinross Gold	CAD	257,916	0.03

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Canada (continued)				
Basic Materials (continued)				
16,656	Lundin Mining	CAD	136,926	0.02
14,360	Nutrien	CAD	812,964	0.08
1,652	West Fraser Timber	CAD	142,022	0.02
13,855	Wheaton Precious Metals	CAD	686,866	0.08
			<u>3,471,091</u>	<u>0.40</u>
Consumer Goods				
6,590	Gildan Activewear	CAD	219,000	0.03
7,575	Magna International	CAD	449,755	0.05
10,019	Saputo	CAD	203,860	0.02
			<u>872,615</u>	<u>0.10</u>
Consumer Services				
4,701	Air Canada	CAD	66,633	0.01
1,323	Canadian Tire	CAD	141,189	0.02
8,208	Dollarama	CAD	594,405	0.07
4,267	Empire	CAD	113,422	0.01
1,445	George Weston	CAD	180,269	0.02
7,037	Metro	CAD	366,046	0.04
5,034	Thomson Reuters	CAD	739,600	0.09
			<u>2,201,564</u>	<u>0.26</u>
Financial				
20,934	Bank of Montreal	CAD	2,081,493	0.24
35,002	Bank of Nova Scotia	CAD	1,712,141	0.20
42,601	Brookfield Asset Management	CAD	1,717,157	0.20
4,590	Canadian Apartment Properties	CAD	169,871	0.02
1,558	FirstService	CAD	253,621	0.03
5,167	Intact Financial	CAD	798,836	0.09
10,022	National Bank of Canada	CAD	767,649	0.09
9,691	Riocan Real Estate Investment Trust	CAD	136,847	0.02
16,317	Sun Life Financial	CAD	850,375	0.10
52,828	Toronto-Dominion Bank	CAD	3,430,254	0.40
			<u>11,918,244</u>	<u>1.39</u>
Industrial				
16,182	Canadian National Railway	CAD	2,043,919	0.24
7,238	Northland Power	CAD	132,124	0.02
4,844	RB Global	CAD	325,738	0.04
3,662	Stantec	CAD	295,437	0.03
2,128	Toromont Industries	CAD	187,366	0.02
			<u>2,984,584</u>	<u>0.35</u>

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Oil & Gas				
6,392	Keyera	CAD	155,268	0.02
3,441	Parkland	CAD	111,455	0.01
			<u>266,723</u>	<u>0.03</u>
Technology				
6,264	Open Text	CAD	264,555	0.03
36,056	Shopify	CAD	2,820,823	0.33
			<u>3,085,378</u>	<u>0.36</u>
Telecommunications				
10,041	Rogers Communications	CAD	472,352	0.05
16,892	Telus	CAD	302,073	0.04
			<u>774,425</u>	<u>0.09</u>
Utilities				
20,392	Algonquin Power & Utilities	CAD	129,286	0.02
3,792	Brookfield Renewable	CAD	109,682	0.01
4,187	Canadian Utilities	CAD	101,262	0.01
11,848	Hydro One	CAD	356,716	0.04
14,973	Pembina Pipeline	CAD	518,025	0.06
			<u>1,214,971</u>	<u>0.14</u>
Denmark				
Consumer Goods				
3,556	Christian Hansen Holding	DKK	298,355	0.03
3,075	Pandora	DKK	425,228	0.05
			<u>723,583</u>	<u>0.08</u>
Healthcare				
4,252	Coloplast	DKK	486,422	0.06
1,945	Genmab	DKK	621,111	0.07
96,149	Novo Nordisk	DKK	9,946,375	1.16
6,815	Novozymes	DKK	374,765	0.04
			<u>11,428,673</u>	<u>1.33</u>
Industrial				
247	AP Moeller - Maersk	DKK	441,853	0.05
5,406	DSV	DKK	949,686	0.12
140	Rockwool International	DKK	40,994	0.00
29,754	Vestas Wind System	DKK	944,865	0.11
			<u>2,377,398</u>	<u>0.28</u>
Utilities				
6,559	Orsted	DKK	363,798	0.04
			<u>363,798</u>	<u>0.04</u>

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Finland				
Basic Materials				
19,567	Stora Enso	EUR	270,724	0.03
14,333	UPM-Kymmene	EUR	539,270	0.06
			<u>809,994</u>	<u>0.09</u>
Consumer Services				
10,747	Kesko Oyj	EUR	212,799	0.02
			<u>212,799</u>	<u>0.02</u>
Industrial				
27,781	METSO	EUR	281,412	0.04
14,445	Wartsilap	EUR	209,431	0.02
			<u>490,843</u>	<u>0.06</u>
Oil & Gas				
14,597	Neste Oyj	EUR	519,373	0.06
			<u>519,373</u>	<u>0.06</u>
Technology				
184,545	Nokia	EUR	622,174	0.07
			<u>622,174</u>	<u>0.07</u>
Telecommunications				
3,721	Elisa	EUR	172,103	0.02
			<u>172,103</u>	<u>0.02</u>
France				
Basic Materials				
15,642	Air Liquide	EUR	3,043,166	0.35
1,567	Arkema	EUR	178,292	0.02
			<u>3,221,458</u>	<u>0.37</u>
Consumer Goods				
20,588	Cie Generale des Etablissements Michelin SCA	EUR	738,223	0.09
18,698	Danone	EUR	1,212,021	0.14
920	Hermes International	EUR	1,950,034	0.23
7,004	L'Oreal	EUR	3,486,666	0.40
8,136	LVMH Moet Hennessy Louis Vuitton	EUR	6,593,181	0.76
			<u>13,980,125</u>	<u>1.62</u>
Consumer Services				
15,150	Carrefour	EUR	277,223	0.03
2,162	Kering	EUR	952,913	0.11
			<u>1,230,136</u>	<u>0.14</u>
Financial				
52,387	AXA	EUR	1,706,566	0.20
30,505	BNP Paribas	EUR	2,109,117	0.25

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Financial (continued)				
28,003	Credit Agricole	EUR	397,558	0.05
867	Gecina	EUR	105,446	0.01
6,866	Klepierre	EUR	187,186	0.02
19,937	Societe Generale	EUR	529,112	0.06
			5,034,985	0.59
Industrial				
687	Aeroports de Paris	EUR	88,942	0.01
4,411	Bouygues	EUR	166,254	0.02
1,798	Eiffage	EUR	192,697	0.02
8,271	Groupe Eurotunnel	EUR	151,347	0.02
15,803	Schneider Electric	EUR	3,173,295	0.37
			3,772,535	0.44
Oil & Gas				
66,548	Total	EUR	4,528,355	0.53
			4,528,355	0.53
Technology				
19,405	Dassault Systemes	EUR	948,210	0.11
1,368	SR Teleperformance	EUR	199,549	0.02
4,558	Worldline	EUR	78,898	0.01
			1,226,657	0.14
Telecommunications				
49,242	France Telecom	EUR	560,488	0.07
			560,488	0.07
Germany				
Basic Materials				
4,048	Brennt	EUR	372,129	0.04
5,040	Covestro	EUR	293,293	0.03
4,852	Evonik Industries	EUR	99,156	0.01
3,912	Symrise	EUR	430,583	0.06
			1,195,161	0.14
Consumer Goods				
4,911	Adidas	EUR	999,056	0.12
9,347	Bayerische Motoren Werke	EUR	1,040,570	0.11
1,773	Bayerische Motoren Werke (Preference Shares)	EUR	176,171	0.02
3,168	Beiersdorf	EUR	474,886	0.06
3,497	Henkel AG & Co KGaA	EUR	251,015	0.03
5,971	Henkel AG & Co KGaA (Preference Shares)	EUR	480,575	0.06
2,953	Puma	EUR	164,798	0.02
			3,587,071	0.42

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Consumer Services				
26,752	Deutsche Lufthansa	EUR	237,831	0.03
6,153	HelloFresh	EUR	97,264	0.01
7,938	Zalando	EUR	188,089	0.02
			<u>523,184</u>	<u>0.06</u>
Financial				
33,582	Commerzbank	EUR	399,157	0.05
23,141	Deutsche Annington	EUR	729,560	0.08
5,649	Deutsche Boerse	EUR	1,163,791	0.14
2,886	LEG Immobilien	EUR	252,874	0.03
3,963	Muenchener Rueckversicherungs	EUR	1,642,086	0.19
			<u>4,187,468</u>	<u>0.49</u>
Healthcare				
4,355	Merck KGaA	EUR	693,229	0.08
			<u>693,229</u>	<u>0.08</u>
Industrial				
28,785	Deutsche Post	EUR	1,426,270	0.17
3,549	GEA Group	EUR	147,760	0.02
3,211	HeidelbergCement	EUR	287,097	0.03
1,902	Knorr Bremse	EUR	123,541	0.01
			<u>1,984,668</u>	<u>0.23</u>
Hong Kong				
Consumer Services				
27,500	MTR	HKD	106,710	0.01
260,487	WH Group	HKD	168,130	0.02
			<u>274,840</u>	<u>0.03</u>
Financial				
333,426	AIA Group	HKD	2,905,743	0.33
80,077	BOC Hong Kong Holdings	HKD	217,407	0.03
19,991	Hang Seng Bank	HKD	233,101	0.03
34,991	Hong Kong Exchanges and Clearing	HKD	1,200,939	0.14
94,166	Sino Land	HKD	102,384	0.01
1,250	Swire Properties	HKD	2,529	0.00
			<u>4,662,103</u>	<u>0.54</u>
Industrial				
10,125	Swire Pacific	HKD	85,709	0.01
			<u>85,709</u>	<u>0.01</u>
Telecommunications				
87,331	HKT Trust	HKD	104,235	0.01
			<u>104,235</u>	<u>0.01</u>

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Ireland				
Basic Materials				
14,170	Linde	USD	5,819,761	0.68
			<u>5,819,761</u>	<u>0.68</u>
Consumer Goods				
3,688	Kerry Group	EUR	320,457	0.04
			<u>320,457</u>	<u>0.04</u>
Consumer Services				
40,448	WPP	GBP	388,270	0.05
			<u>388,270</u>	<u>0.05</u>
Healthcare				
1,315	Jazz Pharmaceuticals	USD	161,745	0.02
			<u>161,745</u>	<u>0.02</u>
Industrial				
18,491	Accenture	USD	6,488,677	0.76
2,879	Allegion	USD	364,741	0.04
22,086	CRH**	GBP	1,342,856	0.16
4,063	DCC	GBP	299,272	0.03
11,066	James Hardie Industries	AUD	426,549	0.05
3,921	Kingspan Group	EUR	339,576	0.04
6,880	Smurfit Kappa Group	EUR	272,688	0.03
6,633	Trane Technologies	USD	1,617,789	0.19
			<u>11,152,148</u>	<u>1.30</u>
Technology				
5,734	Seagate Technology Holdings	USD	489,512	0.06
			<u>489,512</u>	<u>0.06</u>
Israel				
Financial				
38,918	Bank Leumi Le Israel	ILS	314,617	0.04
			<u>314,617</u>	<u>0.04</u>
Italy				
Consumer Goods				
5,198	Monclear	EUR	319,828	0.04
			<u>319,828</u>	<u>0.04</u>
Financial				
27,217	Assicurazioni Generali	EUR	574,397	0.07
14,127	Fincobank Banca Fineco	EUR	211,999	0.02
12,771	Mediobanca	EUR	158,074	0.02
22,854	Nexi Spa	EUR	186,969	0.02
12,087	Poste Italiane	EUR	137,191	0.02
			<u>1,268,630</u>	<u>0.15</u>

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Industrial				
6,659	Prysmian	EUR	302,841	0.04
			<u>302,841</u>	<u>0.04</u>
Utilities				
236,186	Enel	EUR	1,755,877	0.20
40,858	Terna Rete Elettrica Nazionale	EUR	340,941	0.04
			<u>2,096,818</u>	<u>0.24</u>
Japan				
Basic Materials				
38,589	Asahi Kasei	JPY	284,394	0.03
17,391	JFE Holdings	JPY	269,845	0.03
5,350	JSR	JPY	152,554	0.02
33,580	Mitsubishi Chemical Holdings	JPY	205,796	0.02
4,433	Mitsui Chemicals	JPY	131,500	0.02
38,066	Nippon Paint	JPY	307,811	0.04
3,766	Nitto Denko	JPY	281,822	0.03
52,871	Shin-Etsu Chemical	JPY	2,219,022	0.26
34,789	Sumitomo Chemical	JPY	84,887	0.01
5,166	Sumitomo Metal Mining	JPY	155,588	0.02
			<u>4,093,219</u>	<u>0.48</u>
Consumer Goods				
15,024	Ajinomoto	JPY	579,731	0.07
17,040	Bridgestone	JPY	705,870	0.08
17,749	Daiwa House Industry	JPY	537,833	0.06
12,874	Kao	JPY	529,644	0.06
3,941	Kikkoman	JPY	241,358	0.03
19,940	Mazda Motor	JPY	215,482	0.03
5,391	Meiji Holdings	JPY	128,064	0.01
31,848	Nintendo	JPY	1,662,430	0.19
6,624	Nissin Food Products	JPY	231,215	0.03
64,762	Panasonic	JPY	641,510	0.07
10,033	Sekisui Chemical	JPY	144,645	0.02
18,282	Sekisui House	JPY	406,151	0.05
7,540	Sharp	JPY	53,777	0.01
36,614	Sony	JPY	3,482,719	0.41
18,198	Sumitomo Electric Industries	JPY	231,767	0.03
3,841	Suntory Beverage And Food	JPY	126,689	0.01
12,533	Unicharm	JPY	453,208	0.05
4,408	Yamaha	JPY	101,836	0.01
29,046	Yamaha Motor	JPY	259,494	0.03
			<u>10,733,423</u>	<u>1.25</u>

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Consumer Services				
17,590	Aeon	JPY	393,149	0.05
5,700	Dai Nippon Printing	JPY	168,719	0.02
8,733	East Japan Railway	JPY	503,551	0.06
4,950	Fast Retailing	JPY	1,228,547	0.13
5,350	Hankyu	JPY	170,351	0.02
9,600	MatsukiyoCocokara	JPY	170,033	0.02
3,216	McDonald's Holdings	JPY	139,380	0.02
2,108	Nitori Holdings	JPY	282,303	0.03
33,739	Oriental Land	JPY	1,256,657	0.14
10,574	Pan Pacific International Holdings	JPY	252,312	0.03
54,965	Rakuten	JPY	244,843	0.03
20,757	Seven & I Holdings	JPY	823,772	0.10
3,600	Start Today	JPY	81,075	0.01
6,741	USS	JPY	135,604	0.02
6,791	West Japan Railway	JPY	283,287	0.03
			6,133,583	0.71
Financial				
45,722	Daiwa Securities Group	JPY	307,808	0.04
15,433	Hulic	JPY	161,632	0.02
34,880	Mitsubishi Estate	JPY	480,720	0.06
24,740	Mitsui Fudosan	JPY	606,830	0.07
76,237	Mizuho Financial Group	JPY	1,304,595	0.15
14,824	MS&AD Insurance Group Holdings	JPY	583,160	0.07
100	Nippon Prologis REIT	JPY	192,510	0.02
8,849	NKSJ Holdings	JPY	432,847	0.05
87,259	Nomura Holding	JPY	394,702	0.05
5,366	Nomura Real Estate Holdings	JPY	141,172	0.02
1,125	Open House	JPY	33,380	0.00
54,288	Resona	JPY	275,907	0.03
38,689	Sumitomo Mitsui Financial Group	JPY	1,888,072	0.22
18,982	Sumitomo Mitsui Trust Holdings	JPY	364,345	0.04
16,791	T&D Holdings	JPY	266,848	0.03
52,380	Tokio Marine Holdings	JPY	1,311,172	0.15
			8,745,700	1.02
Healthcare				
58,088	Astellas Pharma	JPY	694,683	0.08
55,804	Daiichi Sankyo	JPY	1,532,651	0.17
7,741	Eisai	JPY	387,215	0.05
9,200	Kyowa Hakko Kirin	JPY	154,660	0.02

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Healthcare (continued)				
13,424	ONO Pharmaceutical	JPY	239,571	0.03
9,200	Shionogi	JPY	443,620	0.05
6,366	Systemex	JPY	354,831	0.04
20,598	Terumo	JPY	675,301	0.08
			4,482,532	0.52
Industrial				
3,958	Azbil	JPY	130,998	0.02
7,324	Daifuku	JPY	148,189	0.02
7,616	Daikin Industries	JPY	1,241,692	0.14
27,848	Fanuc	JPY	819,163	0.10
2,983	Fuji Electric	JPY	128,414	0.01
1,017	Hirose Electric	JPY	115,168	0.01
28,456	Hitachi	JPY	2,052,756	0.23
2,500	Hitachi Construction Machinery	JPY	66,091	0.01
1,958	Hoshizaki Electric	JPY	71,679	0.01
10,258	Hoya	JPY	1,282,432	0.14
2,658	Ibiden	JPY	147,342	0.02
17,190	Isuzu Motors	JPY	221,429	0.03
27,431	Komatsu	JPY	717,588	0.08
29,148	Kubota	JPY	438,833	0.05
8,674	Mitsubishi Heavy Industries	JPY	507,040	0.06
1,208	Nippon Express Holdings	JPY	68,669	0.01
12,274	Nippon Yusen	JPY	380,548	0.04
16,824	Obayashi	JPY	145,590	0.02
5,633	Omron	JPY	263,030	0.03
41,872	Recruit Holdings	JPY	1,771,051	0.20
6,933	Secom	JPY	499,394	0.06
7,574	SG Holdings	JPY	108,737	0.01
4,874	Shimadzu	JPY	136,284	0.02
11,706	Shimizu	JPY	77,769	0.01
11,908	TDK	JPY	567,357	0.07
5,424	Tobu Railway	JPY	145,776	0.02
13,090	Tokyu	JPY	159,795	0.02
1,333	Toto	JPY	35,107	0.00
7,983	Yamato Holdings	JPY	147,537	0.02
5,299	Yaskawa Electric	JPY	221,387	0.03
7,583	Yokogawa Electric	JPY	144,635	0.02
			12,961,480	1.51

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Oil & Gas				
34,380	Inpex	JPY	464,440	0.05
			<u>464,440</u>	<u>0.05</u>
Technology				
22,600	Advantest	JPY	768,990	0.09
7,991	Brother Industries	JPY	127,562	0.01
11,466	FUJIFILM Holdings	JPY	689,115	0.08
5,316	Fujitsu	JPY	802,227	0.09
8,483	NEC	JPY	502,433	0.06
11,291	Nomura Research Institute	JPY	328,447	0.04
18,791	NTT Data	JPY	266,443	0.03
44,363	Renesas Electronics	JPY	802,109	0.10
13,624	Ricoh	JPY	104,659	0.01
5,166	SCSK	JPY	102,455	0.01
7,424	Seiko Epson	JPY	111,139	0.01
8,733	TIS	JPY	192,463	0.02
13,716	Tokyo Electron	JPY	2,457,069	0.30
104,134	Z Holdings	JPY	369,100	0.04
			<u>7,624,211</u>	<u>0.89</u>
Telecommunications				
43,447	KDDI	JPY	1,382,488	0.17
79,010	Softbank	JPY	986,084	0.11
			<u>2,368,572</u>	<u>0.28</u>
Transportation				
4,575	ANA Holdings	JPY	99,301	0.01
			<u>99,301</u>	<u>0.01</u>
Utilities				
13,599	Osaka Gas	JPY	284,076	0.03
14,032	Tokyo Gas	JPY	322,284	0.04
			<u>606,360</u>	<u>0.07</u>
Jersey				
Industrial				
50,679	Amcor	USD	488,546	0.06
			<u>488,546</u>	<u>0.06</u>
Luxembourg				
Basic Materials				
10,044	Tenaris	EUR	174,692	0.02
			<u>174,692</u>	<u>0.02</u>

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Netherlands				
Basic Materials				
4,325	Akzo Nobel	EUR	357,461	0.04
7,794	Lyondell Basell Industries	USD	741,053	0.09
			<u>1,098,514</u>	<u>0.13</u>
Consumer Goods				
5,061	JDE Peet's	EUR	136,188	0.02
			<u>136,188</u>	<u>0.02</u>
Consumer Services				
30,040	Koninklijke Ahold Delhaize	EUR	863,274	0.10
24,332	Universal Music Group	EUR	693,730	0.08
7,217	Wolters Kluwer	EUR	1,026,030	0.12
			<u>2,583,034</u>	<u>0.30</u>
Financial				
112,290	ING Groep	EUR	1,677,781	0.20
7,167	NN Group	EUR	283,034	0.03
44,320	Prosus	EUR	1,321,134	0.15
			<u>3,281,949</u>	<u>0.38</u>
Technology				
11,878	ASML Holding	EUR	8,944,609	1.04
7,486	NXP Semiconductors	USD	1,719,384	0.20
			<u>10,663,993</u>	<u>1.24</u>
Telecommunications				
119,814	Koninklijke KPN	EUR	412,675	0.05
			<u>412,675</u>	<u>0.05</u>
New Zealand				
Healthcare				
6,827	Ebos Group	NZD	153,449	0.02
			<u>153,449</u>	<u>0.02</u>
Industrial				
54,844	Auckland International Airport	NZD	305,575	0.04
			<u>305,575</u>	<u>0.04</u>
Technology				
4,588	XERO	AUD	351,569	0.04
			<u>351,569</u>	<u>0.04</u>
Telecommunications				
57,651	Telecom	NZD	189,079	0.02
			<u>189,079</u>	<u>0.02</u>
Utilities				
19,118	Mercury NZ	NZD	79,890	0.01

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Utilities (continued)				
38,812	Meridian Energy	NZD	136,139	0.02
			<u>216,029</u>	0.03
Norway				
Basic Materials				
43,598	Norsk Hydro	NOK	293,638	0.03
			<u>293,638</u>	0.03
Consumer Goods				
11,124	Marine Harvest	NOK	199,353	0.02
20,077	Orkla	NOK	155,860	0.02
3,035	Salmar ASA	NOK	170,104	0.02
			<u>525,317</u>	0.06
Financial				
26,878	DNB Bank	NOK	571,664	0.07
8,769	Gjensidige Forsikring	NOK	161,898	0.02
			<u>733,562</u>	0.09
Oil & Gas				
11,340	Aker	NOK	329,960	0.04
25,003	Equinor	NOK	793,123	0.09
			<u>1,123,083</u>	0.13
Telecommunications				
21,638	Telenor	NOK	248,431	0.03
			<u>248,431</u>	0.03
Portugal				
Consumer Services				
11,653	Jeronimo Martins	EUR	296,582	0.03
			<u>296,582</u>	0.03
Oil & Gas				
19,072	Galp Energia	EUR	281,046	0.03
			<u>281,046</u>	0.03
Singapore				
Consumer Services				
500	City Developments	SGD	2,521	0.00
			<u>2,521</u>	0.00
Financial				
60,145	Capitaland Investment	SGD	144,082	0.02
164,564	CapitaMall Trust	SGD	256,995	0.03
98,372	Oversea-Chinese Banking	SGD	969,476	0.11

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Financial (continued)				
19,815	Singapore Exchange	SGD	147,662	0.02
			<u>1,518,215</u>	<u>0.18</u>
Industrial				
30,956	Keppel	SGD	165,915	0.02
			<u>165,915</u>	<u>0.02</u>
Technology				
40,763	Grab Holdings	USD	137,371	0.02
			<u>137,371</u>	<u>0.02</u>
Spain				
Industrial				
4,659	ACS Actividades de Construccion y Servicios	EUR	206,686	0.02
			<u>206,686</u>	<u>0.02</u>
Oil & Gas				
34,476	Repsol	EUR	512,229	0.06
			<u>512,229</u>	<u>0.06</u>
Technology				
13,082	Amadeus IT Holding	EUR	937,583	0.11
			<u>937,583</u>	<u>0.11</u>
Utilities				
175,187	Iberdrola	EUR	2,297,086	0.27
1,039	Naturgy	EUR	30,989	0.00
9,389	Red Electrica	EUR	154,640	0.02
			<u>2,482,715</u>	<u>0.29</u>
Sweden				
Basic Materials				
9,095	Boliden	SEK	283,828	0.03
2,888	Holmen	SEK	121,992	0.01
20,870	Svenska Cellulosa	SEK	312,910	0.04
			<u>718,730</u>	<u>0.08</u>
Consumer Goods				
19,866	Essity AB	SEK	492,813	0.06
4,672	Husqvarna	SEK	38,469	0.00
			<u>531,282</u>	<u>0.06</u>
Consumer Services				
21,939	Hennes & Mauritz	SEK	384,493	0.04
			<u>384,493</u>	<u>0.04</u>
Financial				
13,375	EQT	SEK	378,243	0.04
44,514	Svenska Handelsbanken	SEK	483,442	0.06
			<u>861,685</u>	<u>0.10</u>

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Industrial				
8,799	Alfa Laval	SEK	352,210	0.04
29,531	Assa Abloy	SEK	850,663	0.10
126,246	Atlas Copco AB	SEK	2,073,124	0.24
7,626	Beijer Ref	SEK	102,080	0.01
25,732	Epiroc	SEK	493,185	0.06
37,492	Nibe Industrier	SEK	263,393	0.03
28,536	Sandvik	SEK	617,562	0.07
7,884	SKF	SEK	157,479	0.02
			<u>4,909,696</u>	<u>0.57</u>
Telecommunications				
25,554	Tele2	SEK	219,436	0.03
101,719	TeliaSonera	SEK	259,701	0.03
			<u>479,137</u>	<u>0.06</u>
Switzerland				
Basic Materials				
2,231	Clariant	CHF	32,922	0.00
277	Givaudan	CHF	1,146,638	0.14
			<u>1,179,560</u>	<u>0.14</u>
Consumer Goods				
3	Chocoladefabriken Lindt & Spruengli	CHF	363,572	0.05
9,412	Coca-Cola HBC	GBP	276,563	0.03
30	Lindt & Spruengli	CHF	359,650	0.04
			<u>999,785</u>	<u>0.12</u>
Consumer Services				
3,845	Bunge Global	USD	388,153	0.05
			<u>388,153</u>	<u>0.05</u>
Financial				
1,607	Baloise Holding	CHF	251,652	0.03
1,357	Banque Cantonale Vaudois	CHF	174,936	0.02
7,596	Julius Baer Group	CHF	425,535	0.05
923	Swiss Life Holding	CHF	640,447	0.07
8,759	Swiss Re	CHF	984,080	0.11
4,250	Zurich Financial Services	CHF	2,219,806	0.27
			<u>4,696,456</u>	<u>0.55</u>
Healthcare				
5,401	DSM Firmenich	EUR	548,892	0.06
2,289	Lonza Group	CHF	961,943	0.11
60,391	Novartis	CHF	6,089,686	0.71
1,669	Sonova Holding	CHF	544,138	0.06
			<u>8,144,659</u>	<u>0.94</u>

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Industrial				
46,454	ABB	CHF	2,058,735	0.23
913	Geberit	CHF	584,693	0.07
1,441	Kuehne + Nagel International	CHF	496,170	0.06
4,617	SGS	CHF	397,929	0.05
7,075	SIG Combibloc Group	CHF	162,658	0.02
737	VAT Group AG	CHF	369,091	0.04
			<u>4,069,276</u>	<u>0.47</u>
Technology				
5,652	Logitech	CHF	535,619	0.06
21,815	STMicroelectronics	EUR	1,090,311	0.13
2,555	Temenos	CHF	237,453	0.03
			<u>1,863,383</u>	<u>0.22</u>
Telecommunications				
770	Swisscom	CHF	462,924	0.05
			<u>462,924</u>	<u>0.05</u>
United Kingdom				
Basic Materials				
36,900	Anglo American	GBP	926,972	0.11
8,046	Antofagasta	GBP	172,267	0.02
2,970	Croda International	GBP	191,201	0.02
5,492	Endeavour Mining	GBP	123,011	0.01
10,142	Mondi	GBP	198,784	0.02
			<u>1,612,235</u>	<u>0.18</u>
Consumer Goods				
10,739	Associated British Foods	GBP	324,044	0.04
30,158	Barratt Developments	GBP	216,294	0.03
10,584	Burberry Group	GBP	191,054	0.02
6,621	Coca-Cola European Partners	USD	441,886	0.05
20,839	Reckitt Benckiser Group	GBP	1,439,853	0.17
81,719	Taylor Wimpey	GBP	153,190	0.02
72,610	Unilever	GBP	3,517,402	0.40
			<u>6,283,723</u>	<u>0.73</u>
Consumer Services				
32,380	Informa	GBP	322,464	0.04
48,136	J Sainsbury	GBP	185,687	0.02
44,071	Kingfisher	GBP	136,690	0.02
16,824	Ocado Group	GBP	162,656	0.02
54,866	Relx	GBP	2,175,232	0.25
			<u>2,982,729</u>	<u>0.35</u>

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Financial				
28,678	3i Group	GBP	885,086	0.10
7,561	Admiral Group	GBP	258,704	0.03
565,847	HSBC Holdings	GBP	4,584,125	0.53
164,761	Legal & General Group	GBP	527,403	0.06
1,758,210	Lloyds Banking Group	GBP	1,069,355	0.12
14,679	Phoenix Group Holdings	GBP	100,151	0.01
76,450	Prudential	GBP	864,651	0.10
20,103	Schroders	GBP	110,172	0.01
33,866	Segro	GBP	382,680	0.04
12,691	St James's Place	GBP	110,596	0.01
53,718	Standard Life Aberdeen	GBP	122,339	0.01
3,280	Willis Towers Watson	USD	791,136	0.09
			<u>9,806,398</u>	<u>1.11</u>
Healthcare				
45,665	AstraZeneca	GBP	6,170,655	0.72
			<u>6,170,655</u>	<u>0.72</u>
Industrial				
12,716	Ashtead Group	GBP	885,409	0.10
3,375	Berkeley Group Holdings	GBP	201,699	0.02
4,687	Intertek Group	GBP	253,698	0.03
1,707	Spirax Sarco Engineering	GBP	228,598	0.03
			<u>1,569,404</u>	<u>0.18</u>
Technology				
22,317	Auto Trader Group	GBP	205,236	0.02
31,801	Sage Group	GBP	475,330	0.06
			<u>680,566</u>	<u>0.08</u>
Telecommunications				
187,685	BT Group	GBP	295,726	0.03
6,245	Liberty Global	USD	116,407	0.01
608,104	Vodafone Group	GBP	531,484	0.06
			<u>943,617</u>	<u>0.10</u>
Utilities				
107,101	National Grid	GBP	1,444,512	0.17
			<u>1,444,512</u>	<u>0.17</u>
United States				
Basic Materials				
2,761	Avery Dennison	USD	558,163	0.06
7,231	Ecolab	USD	1,434,269	0.17
12,856	Ingersoll Rand	USD	994,283	0.12

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Basic Materials (continued)				
8,458	International Flavors & Fragrances	USD	684,844	0.08
11,770	International Paper	USD	425,486	0.05
10,002	Newmont	AUD	414,542	0.05
25,503	Newmont Mining	USD	1,055,569	0.12
7,538	Nucor	USD	1,311,914	0.15
7,473	PPG Industries	USD	1,117,587	0.13
5,239	Steel Dynamics	USD	618,726	0.07
			8,615,383	1.00
Consumer Goods				
5,943	BorgWarner	USD	213,056	0.02
6,013	Campbell Soup	USD	259,942	0.03
7,145	Church & Dwight	USD	675,631	0.08
3,446	Clorox	USD	491,365	0.06
120,718	Coca-Cola	USD	7,113,912	0.83
23,897	Colgate-Palmolive	USD	1,904,830	0.22
13,880	ConAgra Foods	USD	397,801	0.05
4,664	Darling Ingredients	USD	232,454	0.03
746	Deckers Outdoor	USD	498,649	0.06
8,213	Delphi Automotive	USD	736,870	0.09
8,841	DR Horton	USD	1,343,655	0.16
7,474	Electronic Arts	USD	1,022,518	0.12
15,930	General Mills	USD	1,037,680	0.12
3,778	Genuine Parts	USD	523,253	0.06
3,432	Hasbro	USD	175,238	0.02
7,081	Hormel Foods	USD	227,371	0.03
3,127	JM Smucker	USD	395,190	0.05
7,728	Kellogg	USD	432,072	0.05
9,821	Kimberly-Clark	USD	1,193,350	0.14
4,209	Lamb Weston Holdings	USD	454,951	0.05
1,659	Lear	USD	234,267	0.03
7,971	LKQ	USD	380,934	0.04
3,517	Lululemon Athletica	USD	1,798,207	0.21
7,297	McCormick	USD	499,261	0.06
36,239	NIKE	USD	3,934,468	0.46
98	NVR	USD	686,044	0.08
40,508	PepsiCo	USD	6,879,879	0.80
1,307	Pool	USD	521,114	0.06
69,441	Procter & Gamble	USD	10,175,884	1.17

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Basic Materials (continued)				
6,373	Pulte Group	USD	657,821	0.08
19,114	Rivian Automotive	USD	448,414	0.05
4,955	Take Two Interactive	USD	797,507	0.09
84,164	Tesla Motors	USD	20,913,071	2.42
8,558	VF	USD	160,890	0.02
			67,417,549	7.84
Consumer Services				
4,958	AmerisourceBergen	USD	1,018,274	0.12
519	AutoZone	USD	1,341,931	0.16
5,539	Best Buy	USD	433,593	0.05
2,174	Burlington Stores	USD	422,800	0.05
6,668	Cardinal Health	USD	672,134	0.08
4,774	CarMax	USD	366,357	0.04
121,427	Comcast	USD	5,324,574	0.62
6,223	Delta Air Lines	USD	250,351	0.03
1,028	Domino's Pizza	USD	423,772	0.05
15,875	eBay	USD	692,468	0.08
1,159	Factset Research Systems	USD	552,901	0.06
6,364	Ferguson	USD	1,228,697	0.14
9,231	Fox	USD	267,812	0.03
7,594	Hilton Worldwide Holdings	USD	1,382,791	0.16
29,465	Home Depot	USD	10,211,096	1.19
9,788	Interpublic Group of Companies	USD	319,480	0.04
21,345	Johnson Controls	USD	1,230,326	0.14
30,596	Keurig Dr Pepper	USD	1,019,459	0.12
18,987	Kroger	USD	867,896	0.10
17,139	Lowe's Cos	USD	3,814,284	0.44
1,309	Mercadolibre	USD	2,057,146	0.24
5,737	Omnicom Group	USD	496,308	0.06
9,890	Ross Stores	USD	1,368,677	0.16
26,877	Sirius XM Holdings	USD	147,017	0.02
33,262	Starbucks	USD	3,193,485	0.37
14,022	Target	USD	1,997,013	0.23
34,160	TJX Cos	USD	3,204,550	0.37
3,182	Tractor Supply	USD	684,225	0.08
1,433	Ulta Beauty	USD	702,156	0.08
1,097	Vail Resorts	USD	234,177	0.03
53,135	Walt Disney	USD	4,797,559	0.56

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Basic Materials (continued)				
8,137	Yum! Brands	USD	1,063,180	0.12
			51,786,489	6.02
Financial				
16,389	Aflac	USD	1,352,092	0.16
7,466	Allstate	USD	1,045,090	0.12
6,520	Ally Financial	USD	227,678	0.03
18,645	American Express	USD	3,492,954	0.41
13,537	American Tower	USD	2,922,368	0.34
2,855	Ameriprise Financial	USD	1,084,415	0.13
13,075	Annaly Capital Management	USD	253,263	0.03
11,644	Arch Capital Group	USD	864,800	0.10
2,050	Assurant	USD	345,405	0.04
23,025	Bank of New York Mellon	USD	1,198,451	0.14
4,443	BlackRock	USD	3,606,827	0.42
3,964	Boston Properties	USD	278,154	0.03
25,777	Carrier Global	USD	1,480,889	0.17
3,190	CBOE Global Markets	USD	569,606	0.07
8,220	CBRE Group	USD	765,200	0.09
44,953	Charles Schwab	USD	3,092,766	0.36
15,426	Citizens Financial Group	USD	511,218	0.06
12,594	Crown Castle REIT	USD	1,450,703	0.17
8,919	Digital Realty Trust	USD	1,200,319	0.14
7,601	Discover Financial Services	USD	854,352	0.10
2,717	Equinix	USD	2,188,245	0.25
8,768	Equitable Holdings	USD	291,974	0.03
8,700	Franklin Resources	USD	259,173	0.03
9,081	Hartford Financial	USD	729,931	0.08
16,608	Healthpeak Properties	USD	328,838	0.04
43,716	Huntington Bancshares	USD	556,068	0.06
16,618	Intercontinental Exchange	USD	2,134,250	0.25
8,312	Iron Mountain	USD	581,674	0.07
2,236	LPL Financial Holdings	USD	508,958	0.06
1,067	MarketAxess Holdings	USD	312,471	0.04
15,009	Marsh & McLennan	USD	2,843,755	0.33
24,789	Mastercard	USD	10,572,756	1.23
4,796	Moody's	USD	1,873,126	0.22
37,014	Morgan Stanley	USD	3,451,556	0.40
9,828	NASDAQ OMX Group	USD	571,400	0.07

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF[^]

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Financial (continued)				
6,011	Northern Trust	USD	507,208	0.06
12,298	PNC Financial Services Group	USD	1,904,345	0.22
7,555	Principal Financial Group	USD	594,352	0.07
17,788	Progressive	USD	2,833,273	0.33
26,828	ProLogis	USD	3,576,172	0.42
10,805	Prudential Financial	USD	1,120,587	0.13
5,543	Raymond James Financial	USD	618,045	0.07
31,514	Regions Financial	USD	610,741	0.07
9,646	S&P Global	USD	4,249,256	0.49
3,193	SBA Communications	USD	810,032	0.09
9,664	State Street	USD	748,573	0.09
12,159	Synchrony Financial	USD	464,352	0.05
6,541	T Rowe Price Group	USD	704,400	0.08
6,550	Travelers Cos	USD	1,247,710	0.15
40,001	Truist Financial	USD	1,476,837	0.17
47,154	US Bancorp	USD	2,040,825	0.24
47,341	Visa	USD	12,325,229	1.42
15,064	Welltower	USD	1,358,321	0.16
			90,990,983	10.58
Healthcare				
52,004	Abbvie	USD	8,059,060	0.93
1,859	Align Technology	USD	509,366	0.06
3,357	Alnylam Pharmaceuticals	USD	642,563	0.07
15,840	Amgen	USD	4,562,237	0.52
7,027	Anthem	USD	3,313,652	0.39
19,628	Avantor	USD	448,107	0.05
13,611	Baxter International	USD	526,201	0.06
8,777	Becton Dickinson	USD	2,140,096	0.25
4,279	Biogen Idec	USD	1,107,277	0.13
4,222	Bio-Techne	USD	325,770	0.04
14,943	Centene	USD	1,108,920	0.13
8,880	Cigna	USD	2,659,116	0.31
1,366	Cooper Companies	USD	516,949	0.06
1,555	DaVita	USD	162,902	0.02
11,264	Dexcom	USD	1,397,750	0.16
17,653	Edwards Lifesciences	USD	1,346,041	0.16
23,774	Eli Lilly	USD	13,858,340	1.60
5,437	Exact Sciences	USD	402,229	0.05
36,183	Gilead Sciences	USD	2,931,185	0.34

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Healthcare (continued)				
5,924	HCA Holdings	USD	1,603,508	0.19
3,229	Henry Schein	USD	244,468	0.03
6,765	Hologic	USD	483,359	0.06
3,598	Humana	USD	1,647,200	0.19
2,417	IDEXX Laboratories	USD	1,341,556	0.16
4,682	Illumina	USD	651,922	0.08
5,669	Incyte Genomics	USD	355,957	0.04
2,052	Insulet	USD	445,243	0.05
5,056	IQVIA	USD	1,169,857	0.14
2,409	Laboratory Corporation of America Holdings	USD	547,542	0.06
1,555	Molina Healthcare	USD	561,837	0.07
3,259	Quest Diagnostics	USD	449,351	0.05
3,100	Regeneron Pharms	USD	2,722,699	0.32
1,687	Repligen	USD	303,323	0.04
4,361	Resmed	USD	750,179	0.09
2,893	Steris	USD	636,026	0.07
1,524	Teleflex	USD	379,994	0.04
11,371	Thermo Fisher Scientific	USD	6,035,613	0.69
7,706	Vertex Pharmaceuticals	USD	3,135,494	0.36
1,546	Waters	USD	508,990	0.06
2,096	West Pharmaceutical Services	USD	738,044	0.09
6,086	Zimmer Biomet Holdings	USD	740,666	0.09
13,367	Zoetis	USD	2,638,245	0.31
			74,108,834	8.61
Industrial				
16,843	3M	USD	1,841,277	0.21
3,864	Aecom	USD	357,150	0.04
8,121	Agilent Technologies	USD	1,129,063	0.13
12,326	Automatic Data Processing	USD	2,871,588	0.33
2,388	Axon Enterprise	USD	616,892	0.07
10,575	Ball	USD	608,274	0.07
3,513	Broadridge Financial Solutions	USD	722,800	0.08
4,143	Builders FirstSource	USD	691,632	0.08
15,105	Caterpillar	USD	4,466,095	0.52
3,216	CH Robinson Worldwide	USD	277,830	0.03
2,662	Cintas	USD	1,604,281	0.19
58,262	CSX	USD	2,019,944	0.23
4,246	Cummins	USD	1,017,214	0.12
20,741	Danaher	USD	4,798,223	0.56

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Industrial (continued)				
8,163	Deere	USD	3,264,139	0.38
4,353	Dover	USD	669,535	0.08
11,948	Eaton	USD	2,877,317	0.33
16,596	Emerson Electric	USD	1,615,289	0.19
4,385	Expeditors International of Washington	USD	557,772	0.06
17,478	Fastenal	USD	1,132,050	0.13
17,759	Fidelity National Information Services	USD	1,066,783	0.12
17,703	Fiserv	USD	2,351,667	0.27
10,690	Fortive	USD	787,105	0.09
3,885	Fortune Brands Home & Security	USD	295,804	0.03
5,194	Graco	USD	450,631	0.05
1,346	Grainger	USD	1,115,417	0.13
2,205	IDEX	USD	478,728	0.06
9,110	Illinois Tool Works	USD	2,386,273	0.28
2,863	JB Hunt Transport Services	USD	571,856	0.07
5,227	Keysight	USD	831,563	0.10
5,236	Knight-Swift Transportation	USD	301,855	0.04
957	Lennox International	USD	428,277	0.05
1,957	Martin Marietta Materials	USD	976,367	0.11
6,952	Masco	USD	465,645	0.05
637	Mettler Toledo International	USD	772,656	0.09
3,089	Old Dominion Freight Line	USD	1,252,064	0.15
12,639	Otis Worldwide	USD	1,130,811	0.13
2,770	Owens Corning	USD	410,597	0.05
9,579	Paychex	USD	1,140,955	0.13
4,853	Pentair	USD	352,862	0.04
4,604	Quanta Services	USD	993,543	0.12
3,725	Revvity	USD	407,180	0.05
3,652	Robert Half International	USD	321,084	0.04
3,560	Rockwell Automation	USD	1,105,309	0.13
7,094	Sherwin-Williams	USD	2,212,619	0.26
3,448	The Toro	USD	330,974	0.04
5,741	TransUnion	USD	394,464	0.05
6,282	Trimble Navigation	USD	334,202	0.04
18,053	Union Pacific	USD	4,434,178	0.52
21,541	United Parcel Service	USD	3,386,891	0.39
2,128	United Rentals	USD	1,220,238	0.14
11,763	Waste Management	USD	2,106,753	0.24

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Industrial (continued)				
9,132	WestRock	USD	379,161	0.04
7,462	Xylem	USD	853,354	0.10
			69,186,231	8.03
Oil & Gas				
29,320	Baker Hughes	USD	1,002,158	0.12
7,089	Cheniere Energy	USD	1,210,163	0.14
26,093	Halliburton	USD	943,262	0.11
58,234	Kinder Morgan	USD	1,027,248	0.12
11,288	Marathon Petroleum	USD	1,674,688	0.19
12,931	Phillips	USD	1,721,633	0.20
41,270	Schlumberger	USD	2,147,691	0.25
6,792	Targa Resources	USD	590,021	0.07
10,255	Valero Energy	USD	1,333,150	0.15
35,347	Williams Cos	USD	1,231,136	0.14
			12,881,150	1.49
Technology				
13,414	Adobe	USD	8,002,792	0.93
4,177	Akamai Technologies	USD	494,348	0.06
296,682	Alphabet	USD	41,615,707	4.83
2,520	Ansys	USD	914,457	0.11
24,830	Applied Materials	USD	4,024,198	0.47
6,208	Autodesk	USD	1,511,524	0.18
1,060	Booking Holdings	USD	3,760,053	0.44
7,893	Cadence Design System	USD	2,149,816	0.25
3,998	Ceridian HCM Holding	USD	268,346	0.03
5,757	DocuSign	USD	342,254	0.04
748	Fair Issac	USD	870,679	0.10
2,198	Gartner	USD	991,540	0.12
33,716	Hewlett Packard	USD	572,498	0.07
5,047	HF Sinclair	USD	280,462	0.03
25,947	HP	USD	780,745	0.09
1,380	HubSpot	USD	801,145	0.09
123,462	Intel	USD	6,203,966	0.72
26,982	International Business Machines	USD	4,412,906	0.51
8,276	Intuit	USD	5,172,748	0.60
3,840	LAM Research	USD	3,007,718	0.35
25,055	Marvell Technology	USD	1,511,067	0.18
107,712	Microsoft	USD	40,504,020	4.71
6,063	NetApp	USD	534,514	0.06

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF[^]

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Technology (continued)				
15,244	NortonLifeLock	USD	347,868	0.04
72,774	NVIDIA	USD	36,039,140	4.19
1,304	Paylocity Holding	USD	214,964	0.02
3,207	PTC	USD	561,097	0.07
28,667	Salesforce.com	USD	7,543,434	0.88
6,055	Servicenow	USD	4,277,797	0.50
27,704	Snap	USD	469,029	0.05
4,666	Splunk	USD	710,865	0.08
4,569	Synopsys	USD	2,352,624	0.27
26,878	Texas Instruments	USD	4,581,624	0.53
4,726	Twilio	USD	358,562	0.04
9,413	Western Digital	USD	492,959	0.06
6,011	Workday Incorporation	USD	1,659,397	0.19
2,410	Zscaler	USD	533,960	0.06
			<u>188,870,823</u>	<u>21.95</u>
Telecommunications				
122,082	Verizon Communications	USD	4,602,491	0.53
			<u>4,602,491</u>	<u>0.53</u>
Utilities				
5,743	American Water Works	USD	758,019	0.09
4,007	Atmos Energy	USD	464,411	0.05
10,016	Consolidated Edison	USD	911,156	0.11
7,705	Essential Utilities	USD	287,782	0.03
9,287	Eversource Energy	USD	573,194	0.07
27,023	Exelon	USD	970,126	0.11
17,102	ONEOK	USD	1,200,902	0.14
18,275	Sempra Energy	USD	1,365,691	0.16
			<u>6,531,281</u>	<u>0.76</u>
Total equities*			<u>858,117,778</u>	<u>99.73</u>
Futures***				
25	EUX MSCI World Index Futures Mar 24	USD	43,670	0.01
Total futures			<u>43,670</u>	<u>0.01</u>
Total financial assets at fair value through profit or loss			<u>858,161,448</u>	<u>99.74</u>

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF[^]

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Asset Value
	Cash and/or other net assets	2,246,376	0.26
	Net assets attributable to holders of redeemable participating shares	<u>860,407,824</u>	<u>100.00</u>

Analysis of Total Assets	Fair Value USD	% of Total Assets
*Transferable securities admitted to an official stock exchange listing	856,774,922	99.42
**Transferable securities other than those referred above	1,342,856	0.16
***Financial derivative instruments dealt in on a regulated market	43,670	0.01
Other assets	3,584,893	0.41
Total assets	<u>861,746,341</u>	<u>100.00</u>

Country concentration risk	% of Net Asset Value 31 December 2023
Equities	
Japan	6.79
United States	66.81
Other ¹	<u>26.13</u>
	<u>99.73</u>

The schedule of investments forms an integral part of the financial statements.

¹Any country with a holding less than 5% gets accumulated within "Other".

[^]The sub-fund was launched on 6 July 2023.

AMUNDI MSCI USA ESG LEADERS UCITS ETF^

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities				
Ireland				
Basic Materials				
71,491	Linde	USD	29,362,069	1.06
			<u>29,362,069</u>	<u>1.06</u>
Healthcare				
8,924	Jazz Pharmaceuticals	USD	1,097,652	0.04
			<u>1,097,652</u>	<u>0.04</u>
Industrial				
91,101	Accenture	USD	31,968,252	1.16
11,259	Allegion	USD	1,426,403	0.05
33,610	Trane Technologies	USD	8,197,479	0.30
			<u>41,592,134</u>	<u>1.51</u>
Technology				
28,141	Seagate Technology Holdings	USD	2,402,397	0.09
			<u>2,402,397</u>	<u>0.09</u>
Jersey)				
Industrial				
186,999	Amcor	USD	1,802,670	0.07
			<u>1,802,670</u>	<u>0.07</u>
Netherlands				
Basic Materials				
36,498	Lyondell Basell Industries	USD	3,470,230	0.13
			<u>3,470,230</u>	<u>0.13</u>
Technology				
36,865	NXP Semiconductors	USD	8,467,153	0.31
			<u>8,467,153</u>	<u>0.31</u>
Switzerland				
Consumer Services				
24,627	Bunge Global	USD	2,486,096	0.09
			<u>2,486,096</u>	<u>0.09</u>
United Kingdom				
Financial				
15,267	Willis Towers Watson	USD	3,682,400	0.13
			<u>3,682,400</u>	<u>0.13</u>
Telecommunications				
29,039	Liberty Global	USD	541,287	0.02
			<u>541,287</u>	<u>0.02</u>

AMUNDI MSCI USA ESG LEADERS UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States				
Basic Materials				
10,756	Avery Dennison	USD	2,174,433	0.08
37,814	Ecolab	USD	7,500,407	0.26
60,027	Ingersoll Rand	USD	4,642,488	0.17
36,564	International Flavors & Fragrances	USD	2,960,587	0.11
52,293	International Paper	USD	1,890,392	0.07
170,127	Newmont Mining	USD	7,041,557	0.26
35,298	Nucor	USD	6,143,264	0.22
33,956	PPG Industries	USD	5,078,120	0.18
25,011	Steel Dynamics	USD	2,953,799	0.11
			40,385,047	1.46
Consumer Goods				
31,700	BorgWarner	USD	1,136,445	0.04
33,225	Campbell Soup	USD	1,436,317	0.05
33,189	Church & Dwight	USD	3,138,352	0.11
18,375	Clorox	USD	2,620,091	0.09
596,317	Coca-Cola	USD	35,140,961	1.28
113,257	Colgate-Palmolive	USD	9,027,715	0.33
64,027	ConAgra Foods	USD	1,835,014	0.07
18,719	Darling Ingredients	USD	932,955	0.03
4,178	Deckers Outdoor	USD	2,792,701	0.10
42,584	Delphi Automotive	USD	3,820,636	0.14
43,174	DR Horton	USD	6,561,585	0.24
37,927	Electronic Arts	USD	5,188,793	0.19
88,516	General Mills	USD	5,765,932	0.21
21,862	Genuine Parts	USD	3,027,887	0.11
17,286	Hasbro	USD	882,623	0.03
40,861	Hormel Foods	USD	1,312,047	0.05
16,018	JM Smucker	USD	2,024,355	0.07
35,976	Kellogg	USD	2,011,418	0.07
50,162	Kimberly-Clark	USD	6,095,185	0.22
21,195	Lamb Weston Holdings	USD	2,290,968	0.08
7,556	Lear	USD	1,066,983	0.04
35,183	LKQ	USD	1,681,396	0.06
16,741	Lululemon Athletica	USD	8,559,506	0.31
33,346	McCormick	USD	2,281,533	0.08
176,304	NIKE	USD	19,141,325	0.69
467	NVR	USD	3,269,210	0.12
199,569	PepsiCo	USD	33,894,799	1.23
4,998	Pool	USD	1,992,753	0.07

AMUNDI MSCI USA ESG LEADERS UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Goods				
342,116	Procter & Gamble	USD	50,133,679	1.83
31,275	Pulte Group	USD	3,228,206	0.12
87,918	Rivian Automotive	USD	2,062,556	0.07
24,324	Take Two Interactive	USD	3,914,948	0.14
415,715	Tesla Motors	USD	103,296,863	3.75
42,497	VF	USD	798,944	0.03
			332,364,681	12.05
Consumer Services				
24,718	AmerisourceBergen	USD	5,076,583	0.18
2,566	AutoZone	USD	6,634,675	0.24
29,307	Best Buy	USD	2,294,152	0.08
8,909	Burlington Stores	USD	1,732,622	0.06
35,398	Cardinal Health	USD	3,568,118	0.13
20,254	CarMax	USD	1,554,292	0.06
597,414	Comcast	USD	26,196,604	0.94
18,064	Delta Air Lines	USD	726,715	0.03
4,961	Domino's Pizza	USD	2,045,073	0.07
80,770	eBay	USD	3,523,187	0.13
6,134	Factset Research Systems	USD	2,926,225	0.11
31,039	Ferguson	USD	5,992,700	0.22
63,623	Fox	USD	1,848,373	0.07
39,581	Hilton Worldwide Holdings	USD	7,207,304	0.26
145,928	Home Depot	USD	50,571,348	1.82
51,438	Interpublic Group of Companies	USD	1,678,936	0.06
95,260	Johnson Controls	USD	5,490,786	0.20
156,980	Keurig Dr Pepper	USD	5,230,574	0.19
105,314	Kroger	USD	4,813,903	0.17
84,969	Lowe's Cos	USD	18,909,851	0.69
6,477	Mercadolibre	USD	10,178,865	0.37
31,790	Omnicom Group	USD	2,750,153	0.10
51,171	Ross Stores	USD	7,081,555	0.26
84,295	Sirius XM Holdings	USD	461,094	0.02
166,261	Starbucks	USD	15,962,719	0.58
67,555	Target	USD	9,621,183	0.35
169,573	TJX Cos	USD	15,907,643	0.58
16,135	Tractor Supply	USD	3,469,509	0.13
7,040	Ulta Beauty	USD	3,449,530	0.13
6,219	Vail Resorts	USD	1,327,570	0.05
269,398	Walt Disney	USD	24,323,945	0.88

AMUNDI MSCI USA ESG LEADERS UCITS ETF[^]

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Services (continued)				
42,774	Yum! Brands	USD	5,588,851	0.20
			<u>258,144,638</u>	<u>9.36</u>
Financial				
83,191	Aflac	USD	6,863,257	0.25
38,573	Allstate	USD	5,399,448	0.20
34,412	Ally Financial	USD	1,201,667	0.04
89,942	American Express	USD	16,849,734	0.61
67,665	American Tower	USD	14,607,520	0.53
14,514	Ameriprise Financial	USD	5,512,853	0.20
64,469	Annaly Capital Management	USD	1,248,765	0.05
54,986	Arch Capital Group	USD	4,083,810	0.15
8,754	Assurant	USD	1,474,961	0.05
118,275	Bank of New York Mellon	USD	6,156,214	0.22
21,452	BlackRock	USD	17,414,734	0.63
23,310	Boston Properties	USD	1,635,662	0.06
119,780	Carrier Global	USD	6,881,361	0.25
15,310	CBOE Global Markets	USD	2,733,754	0.10
46,551	CBRE Group	USD	4,333,433	0.16
216,193	Charles Schwab	USD	14,874,078	0.54
66,595	Citizens Financial Group	USD	2,206,958	0.08
65,527	Crown Castle REIT	USD	7,548,055	0.27
43,493	Digital Realty Trust	USD	5,853,288	0.21
37,509	Discover Financial Services	USD	4,216,012	0.15
13,380	Equinix	USD	10,776,118	0.39
58,353	Equitable Holdings	USD	1,943,155	0.07
48,458	Franklin Resources	USD	1,443,564	0.05
43,940	Hartford Financial	USD	3,531,897	0.13
70,947	Healthpeak Properties	USD	1,404,751	0.05
208,032	Huntington Bancshares	USD	2,646,167	0.10
82,024	Intercontinental Exchange	USD	10,534,342	0.38
41,594	Iron Mountain	USD	2,910,748	0.11
10,240	LPL Financial Holdings	USD	2,330,829	0.08
6,440	MarketAxess Holdings	USD	1,885,954	0.07
73,143	Marsh & McLennan	USD	13,858,404	0.50
122,774	Mastercard	USD	52,364,339	1.90
23,753	Moody's	USD	9,276,972	0.34
178,555	Morgan Stanley	USD	16,650,254	0.60

AMUNDI MSCI USA ESG LEADERS UCITS ETF[^]

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Financial (continued)				
48,595	NASDAQ OMX Group	USD	2,825,313	0.10
30,369	Northern Trust	USD	2,562,536	0.09
57,618	PNC Financial Services Group	USD	8,922,147	0.32
35,543	Principal Financial Group	USD	2,796,168	0.10
84,964	Progressive	USD	13,533,066	0.49
134,104	ProLogis	USD	17,876,063	0.65
53,567	Prudential Financial	USD	5,555,434	0.20
28,506	Raymond James Financial	USD	3,178,419	0.12
126,952	Regions Financial	USD	2,460,330	0.09
47,853	S&P Global	USD	21,080,204	0.76
16,185	SBA Communications	USD	4,105,973	0.15
45,412	State Street	USD	3,517,614	0.13
58,662	Synchrony Financial	USD	2,240,302	0.08
32,074	T Rowe Price Group	USD	3,454,049	0.13
32,655	Travelers Cos	USD	6,220,451	0.23
187,002	Truist Financial	USD	6,904,114	0.25
228,518	US Bancorp	USD	9,890,259	0.36
234,280	Visa	USD	60,994,798	2.21
76,622	Welltower	USD	6,909,006	0.25
			447,679,304	16.23
Healthcare				
257,959	Abbvie	USD	39,975,906	1.45
11,581	Align Technology	USD	3,173,194	0.12
18,620	Alnylam Pharmaceuticals	USD	3,564,054	0.13
76,993	Amgen	USD	22,175,524	0.80
34,782	Anthem	USD	16,401,800	0.59
110,329	Avantor	USD	2,518,811	0.09
74,703	Baxter International	USD	2,888,018	0.10
43,250	Becton Dickinson	USD	10,545,647	0.38
20,710	Biogen Idec	USD	5,359,127	0.19
22,552	Bio-Techne	USD	1,740,112	0.06
75,828	Centene	USD	5,627,196	0.20
44,015	Cigna	USD	13,180,292	0.48
7,932	Cooper Companies	USD	3,001,786	0.11
5,964	DaVita	USD	624,789	0.02
57,326	Dexcom	USD	7,113,583	0.26
86,931	Edwards Lifesciences	USD	6,628,489	0.24

AMUNDI MSCI USA ESG LEADERS UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Healthcare (continued)				
117,598	Eli Lilly	USD	68,550,226	2.50
27,522	Exact Sciences	USD	2,036,078	0.07
184,227	Gilead Sciences	USD	14,924,229	0.54
29,831	HCA Holdings	USD	8,074,655	0.29
16,771	Henry Schein	USD	1,269,732	0.05
31,941	Hologic	USD	2,282,184	0.08
17,536	Humana	USD	8,028,156	0.29
11,865	IDEXX Laboratories	USD	6,585,668	0.24
22,986	Illumina	USD	3,200,571	0.12
24,276	Incyte Genomics	USD	1,524,290	0.06
8,970	Insulet	USD	1,946,311	0.07
25,501	IQVIA	USD	5,900,421	0.21
13,059	Laboratory Corporation of America Holdings	USD	2,968,180	0.11
9,012	Molina Healthcare	USD	3,256,126	0.12
16,049	Quest Diagnostics	USD	2,212,836	0.08
15,494	Regeneron Pharms	USD	13,608,225	0.49
7,366	Repligen	USD	1,324,407	0.05
21,711	Resmed	USD	3,734,726	0.14
14,994	Steris	USD	3,296,431	0.12
7,293	Teleflex	USD	1,818,437	0.07
56,544	Thermo Fisher Scientific	USD	30,012,990	1.09
38,121	Vertex Pharmaceuticals	USD	15,511,054	0.56
9,423	Waters	USD	3,102,334	0.11
10,483	West Pharmaceutical Services	USD	3,691,274	0.13
31,395	Zimmer Biomet Holdings	USD	3,820,772	0.14
65,825	Zoetis	USD	12,991,880	0.47
			370,190,521	13.42
Industrial				
79,574	3M	USD	8,699,030	0.32
20,676	Aecom	USD	1,911,083	0.07
41,158	Agilent Technologies	USD	5,722,197	0.21
61,178	Automatic Data Processing	USD	14,252,638	0.52
10,156	Axon Enterprise	USD	2,623,599	0.10
45,245	Ball	USD	2,602,492	0.09
16,596	Broadridge Financial Solutions	USD	3,414,627	0.12
16,721	Builders FirstSource	USD	2,791,404	0.10

AMUNDI MSCI USA ESG LEADERS UCITS ETF[^]

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Industrial (continued)				
74,050	Caterpillar	USD	21,894,364	0.78
18,231	CH Robinson Worldwide	USD	1,574,976	0.06
13,790	Cintas	USD	8,310,681	0.30
293,222	CSX	USD	10,166,007	0.37
21,679	Cummins	USD	5,193,638	0.19
103,319	Danaher	USD	23,901,817	0.86
39,715	Deere	USD	15,880,837	0.58
21,315	Dover	USD	3,278,460	0.12
57,846	Eaton	USD	13,930,474	0.51
82,572	Emerson Electric	USD	8,036,733	0.29
19,809	Expeditors International of Washington	USD	2,519,705	0.09
81,966	Fastenal	USD	5,308,938	0.19
85,380	Fidelity National Information Services	USD	5,128,777	0.19
90,519	Fiserv	USD	12,024,544	0.44
48,871	Fortive	USD	3,598,372	0.13
17,404	Fortune Brands Home & Security	USD	1,325,141	0.05
21,551	Graco	USD	1,869,765	0.07
6,264	Grainger	USD	5,190,914	0.19
11,382	Ilex	USD	2,471,146	0.09
44,042	Illinois Tool Works	USD	11,536,361	0.42
13,337	JB Hunt Transport Services	USD	2,663,932	0.10
26,234	Keysight	USD	4,173,567	0.15
25,086	Knight-Swift Transportation	USD	1,446,208	0.05
4,785	Lennox International	USD	2,141,383	0.08
9,196	Martin Marietta Materials	USD	4,587,976	0.17
30,434	Masco	USD	2,038,469	0.07
3,116	Mettler Toledo International	USD	3,779,583	0.14
14,063	Old Dominion Freight Line	USD	5,700,156	0.21
62,761	Otis Worldwide	USD	5,615,227	0.20
13,589	Owens Corning	USD	2,014,297	0.07
46,490	Paychex	USD	5,537,424	0.20
22,068	Pentair	USD	1,604,564	0.06
22,332	Quanta Services	USD	4,819,245	0.17
20,653	Revvity	USD	2,257,579	0.08
17,237	Robert Half International	USD	1,515,477	0.05
17,559	Rockwell Automation	USD	5,451,718	0.20
34,933	Sherwin-Williams	USD	10,895,603	0.40

AMUNDI MSCI USA ESG LEADERS UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Industrial (continued)				
14,116	The Toro	USD	1,354,995	0.05
24,734	TransUnion	USD	1,699,473	0.06
32,675	Trimble Navigation	USD	1,738,310	0.06
88,466	Union Pacific	USD	21,729,019	0.78
104,987	United Parcel Service	USD	16,507,106	0.60
10,384	United Rentals	USD	5,954,393	0.22
59,079	Waste Management	USD	10,581,049	0.38
32,790	WestRock	USD	1,361,441	0.05
35,891	Xylem	USD	4,104,495	0.15
			<u>336,431,409</u>	<u>12.20</u>
Oil & Gas				
154,599	Baker Hughes	USD	5,284,194	0.19
34,025	Cheniere Energy	USD	5,808,408	0.21
138,277	Halliburton	USD	4,998,714	0.18
306,528	Kinder Morgan	USD	5,407,154	0.20
58,564	Marathon Petroleum	USD	8,688,555	0.31
65,380	Phillips	USD	8,704,693	0.32
203,228	Schlumberger	USD	10,575,985	0.38
30,900	Targa Resources	USD	2,684,283	0.10
53,360	Valero Energy	USD	6,936,800	0.25
170,436	Williams Cos	USD	5,936,286	0.22
			<u>65,025,072</u>	<u>2.36</u>
Technology				
66,089	Adobe	USD	39,428,697	1.43
21,798	Akamai Technologies	USD	2,579,793	0.09
943,527	Alphabet	USD	132,348,927	4.81
12,929	Ansys	USD	4,691,675	0.17
121,427	Applied Materials	USD	19,679,674	0.71
32,143	Autodesk	USD	7,826,177	0.28
5,152	Booking Holdings	USD	18,275,277	0.66
39,051	Cadence Design System	USD	10,636,321	0.39
18,855	Ceridian HCM Holding	USD	1,265,548	0.05
31,521	DocuSign	USD	1,873,923	0.07
3,732	Fair Issac	USD	4,344,085	0.16
11,442	Gartner	USD	5,161,601	0.19
185,404	Hewlett Packard	USD	3,148,160	0.11

AMUNDI MSCI USA ESG LEADERS UCITS ETF[^]

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Technology (continued)				
24,676	HF Sinclair	USD	1,371,245	0.05
124,420	HP	USD	3,743,798	0.14
6,772	HubSpot	USD	3,931,417	0.14
607,911	Intel	USD	30,547,528	1.11
132,237	International Business Machines	USD	21,627,361	0.78
40,681	Intuit	USD	25,426,845	0.92
19,193	LAM Research	USD	15,033,109	0.55
129,772	Marvell Technology	USD	7,826,549	0.28
344,357	Microsoft	USD	129,492,006	4.69
28,657	NetApp	USD	2,526,401	0.09
87,906	NortonLifeLock	USD	2,006,015	0.07
257,849	NVIDIA	USD	127,691,982	4.63
7,183	Paylocity Holding	USD	1,184,118	0.04
16,936	PTC	USD	2,963,123	0.11
141,236	Salesforce.com	USD	37,164,841	1.35
29,655	Servicenow	USD	20,950,961	0.76
154,446	Snap	USD	2,614,771	0.09
23,606	Splunk	USD	3,596,374	0.13
21,851	Synopsys	USD	11,251,298	0.41
131,796	Texas Instruments	USD	22,465,946	0.81
26,343	Twilio	USD	1,998,643	0.07
46,573	Western Digital	USD	2,439,028	0.09
30,390	Workday Incorporation	USD	8,389,463	0.30
12,817	Zscaler	USD	2,839,734	0.10
			740,342,414	26.83
Telecommunications				
610,239	Verizon Communications	USD	23,006,010	0.83
			23,006,010	0.83
Utilities				
29,609	American Water Works	USD	3,908,092	0.14
23,902	Atmos Energy	USD	2,770,242	0.10
47,286	Consolidated Edison	USD	4,301,607	0.16
38,858	Essential Utilities	USD	1,451,346	0.05
49,790	Eversource Energy	USD	3,073,039	0.11
137,808	Exelon	USD	4,947,307	0.18
81,882	ONEOK	USD	5,749,754	0.21

AMUNDI MSCI USA ESG LEADERS UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value		
Equities (continued)						
United States (continued)						
Utilities (continued)						
92,943	Sempra Energy	USD	6,945,630	0.25		
			33,147,017	1.20		
Total equities*			2,741,620,201	99.39		
Futures**						
78	CME S&P 500 EMINI Futures Mar 24	USD	475,985	0.02		
Total futures			475,985	0.02		
Forward contracts^						
Amounts receivables						
Maturity date	Issue Currency	Currency to be received	Settle Currency	Currency to be Delivered	Unrealised gain	% of Net asset value
03 JAN 2024	EUR	272,051,222	USD	(297,251,000.00)	3,282,862	0.12
03 JAN 2024	EUR	43,491,150	USD	(47,504,000.00)	540,494	0.02
03 JAN 2024	EUR	953,592	USD	(1,047,000.00)	6,429	0.00
					3,829,785	0.14
Total financial assets at fair value through profit or loss					2,745,925,971	99.55
Financial liabilities at fair value through profit or loss						
Forward contracts						
Amounts payables						
Maturity date	Issue Currency	Currency to be received	Settle Currency	Currency to be Delivered	Unrealised loss	% of Net asset value
03 JAN 2024	USD	303,000	EUR	(277,535.48)	(3,592)	(0.00)
03 JAN 2024	USD	8,310,000	EUR	(7,607,578.58)	(94,061)	(0.00)
03 JAN 2024	USD	1,746,000	EUR	(1,586,836.49)	(6,972)	(0.00)
					(104,625)	(0.00)
Total financial liabilities at fair value through profit or loss					(104,625)	(0.00)
Cash and/or other net assets					12,476,640	0.45
Net assets attributable to holders of redeemable participating shares					2,758,297,986	100.00

AMUNDI MSCI USA ESG LEADERS UCITS ETF[^]

Schedule of investments (continued)
as at 31 December 2023

	Fair Value USD	% of Total Assets
Analysis of Total Assets		
*Transferable securities admitted to an official stock exchange listing	2,741,620,201	99.36
**Financial derivative instruments dealt in on a regulated market	475,985	0.02
[^] OTC financial derivative instruments	3,829,785	0.14
Other assets	13,363,504	0.48
Total assets	2,759,289,475	100.00

	% of Net Asset Value 31 December 2023
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Country concentration risk

Equities

United States	95.94
Other	3.45
	99.39

The schedule of investments forms an integral part of the financial statements.

¹Any country with a holding less than 5% gets accumulated within "Other".

[^]The sub-fund was launched on 14 September 2023.

AMUNDI S&P 500 ESG UCITS ETF^

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
	Equities			
	Ireland			
	<i>Basic Materials (31 December 2022: Nil)</i>			
53,076	Linde	USD	21,798,844	0.67
			21,798,844	0.67
	<i>Healthcare (31 December 2022: Nil)</i>			
143,320	Medtronic	USD	11,806,702	0.36
			11,806,702	0.36
	<i>Industrial (31 December 2022: Nil)</i>			
25,112	Trane Technologies	USD	6,124,817	0.19
			6,124,817	0.19
	<i>Technology (31 December 2022: Nil)</i>			
20,177	Seagate Technology Holdings	USD	1,722,510	0.05
			1,722,510	0.05
	Jersey			
	<i>Industrial (31 December 2022: Nil)</i>			
160,863	Amcor	USD	1,550,719	0.05
			1,550,719	0.05
	Netherlands			
	<i>Basic Materials (31 December 2022: Nil)</i>			
27,854	Lyondell Basell Industries	USD	2,648,358	0.08
			2,648,358	0.08
	<i>Technology (31 December 2022: Nil)</i>			
28,254	NXP Semiconductors	USD	6,489,379	0.20
			6,489,379	0.20
	Switzerland			
	<i>Financial (31 December 2022: Nil)</i>			
43,946	Chubb	USD	9,931,796	0.31
			9,931,796	0.31
	<i>Industrial (31 December 2022: Nil)</i>			
34,118	TE Connectivity	USD	4,793,579	0.15
			4,793,579	0.15
	United Kingdom			
	<i>Financial (31 December 2022: Nil)</i>			
10,917	Willis Towers Watson	USD	2,633,180	0.08
			2,633,180	0.08
	United States			
	<i>Basic Materials (31 December 2022: Nil)</i>			
24,167	Air Products & Chemicals	USD	6,616,924	0.19
12,920	Albemarle	USD	1,866,681	0.06

AMUNDI S&P 500 ESG UCITS ETF^

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities				
United States (continued)				
Basic Materials (31 December 2022: Nil) (continued)				
21,043	CF Industries Holdings	USD	1,672,919	0.05
74,387	Dow	USD	4,079,383	0.13
27,349	Ecolab	USD	5,424,674	0.17
13,083	FMC	USD	824,883	0.03
156,959	Freeport-McMoRan Copper & Gold	USD	6,681,745	0.20
43,534	Ingersoll Rand	USD	3,366,920	0.10
27,127	International Flavors & Fragrances	USD	2,196,473	0.07
34,487	Mosaic	USD	1,232,221	0.04
124,683	Newmont Mining	USD	5,160,629	0.16
25,455	PPG Industries	USD	3,806,795	0.12
			42,930,247	1.32
Consumer Goods (31 December 2022: Nil)				
57,989	Archer-Daniels-Midland	USD	4,187,965	0.13
24,098	BorgWarner	USD	863,913	0.03
19,546	Brown-Forman	USD	1,116,077	0.03
22,851	Campbell Soup	USD	987,849	0.03
422,764	Coca-Cola	USD	24,913,483	0.77
89,580	Colgate-Palmolive	USD	7,140,422	0.22
49,689	ConAgra Foods	USD	1,424,087	0.04
17,805	Constellation Brands	USD	4,304,359	0.13
31,240	Delphi Automotive	USD	2,802,853	0.09
26,002	Electronic Arts	USD	3,557,334	0.11
25,082	Estee Lauder Cos	USD	3,668,243	0.11
428,732	Ford Motor	USD	5,226,243	0.16
62,229	General Mills	USD	4,053,597	0.12
149,168	General Motors	USD	5,358,115	0.16
15,580	Hasbro	USD	795,515	0.02
16,436	Hershey	USD	3,064,328	0.09
29,916	Hormel Foods	USD	960,603	0.03
11,735	JM Smucker	USD	1,483,069	0.05
28,245	Kellogg	USD	1,579,178	0.05
87,215	Kraft Heinz	USD	3,225,211	0.10
25,775	McCormick	USD	1,763,526	0.05
5,233	Mohawk Industries	USD	541,616	0.02
19,652	Molsonors Brewing	USD	1,202,899	0.04

AMUNDI S&P 500 ESG UCITS ETF^

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities				
United States (continued)				
Consumer Goods (31 December 2022: Nil)				
(continued)				
147,406	Mondelez International	USD	10,676,617	0.33
131,846	NIKE	USD	14,314,520	0.44
150,333	PepsiCo	USD	25,532,557	0.79
256,075	Procter & Gamble	USD	37,525,231	1.16
23,240	Pulte Group	USD	2,398,833	0.07
17,275	Stanley Black & Decker	USD	1,694,678	0.05
300,488	Tesla Motors	USD	74,665,258	2.31
32,087	Tyson Foods	USD	1,724,676	0.05
36,001	VF	USD	676,819	0.02
6,282	Whirlpool	USD	764,959	0.02
			254,194,633	7.82
Consumer Services (31 December 2022: Nil)				
988,055	Amazon.com	USD	150,125,076	4.63
70,618	American Airlines Group	USD	970,291	0.03
17,621	AmerisourceBergen	USD	3,619,001	0.11
21,155	Best Buy	USD	1,656,013	0.05
23,554	Caesars Entertainment	USD	1,104,212	0.03
28,035	Cardinal Health	USD	2,825,928	0.09
11,025	Charter Communications	USD	4,285,197	0.13
436,298	Comcast	USD	19,131,667	0.59
139,550	CVS Caremark	USD	11,018,868	0.34
12,703	Darden Restaurants	USD	2,087,103	0.06
22,649	Dollar Tree	USD	3,217,290	0.10
55,493	eBay	USD	2,420,605	0.07
4,277	Factset Research Systems	USD	2,040,343	0.06
41,807	Fox	USD	1,210,585	0.04
27,934	Hilton Worldwide Holdings	USD	5,086,502	0.16
108,657	Home Depot	USD	37,655,083	1.17
42,816	Interpublic Group of Companies	USD	1,397,514	0.04
73,398	Johnson Controls	USD	4,230,661	0.13
107,465	Keurig Dr Pepper	USD	3,580,734	0.11
71,967	Kroger	USD	3,289,612	0.10
40,262	Las Vegas Sands	USD	1,981,293	0.06
62,888	Lowe's Cos	USD	13,995,724	0.43
26,667	Marriott International	USD	6,013,675	0.19

AMUNDI S&P 500 ESG UCITS ETF^

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities				
United States (continued)				
Consumer Services (31 December 2022: Nil)				
(continued)				
78,808	McDonald's	USD	23,367,360	0.72
29,782	MGM Resorts International	USD	1,330,660	0.04
47,554	NetFlix	USD	23,153,092	0.71
58,956	News	USD	1,465,760	0.05
21,947	Omnicom Group	USD	1,898,635	0.06
118,870	PayPal Holdings	USD	7,299,807	0.22
4,204	Ralph Lauren	USD	606,217	0.02
24,849	Royal Caribbean Cruises	USD	3,217,697	0.10
124,761	Starbucks	USD	11,978,304	0.37
55,292	Sysco	USD	4,043,504	0.12
26,667	Tapestry	USD	981,612	0.03
50,771	Target	USD	7,230,806	0.22
124,133	TJX Cos	USD	11,644,917	0.36
12,206	Tractor Supply	USD	2,624,656	0.08
46,452	ViacomCBS	USD	687,025	0.02
74,493	Walgreens Boots Alliance	USD	1,945,012	0.06
154,992	Wal-Mart Stores	USD	24,434,489	0.76
198,868	Walt Disney	USD	17,955,792	0.55
232,286	Warner Bros Discovery	USD	2,643,415	0.08
30,875	Yum! Brands	USD	4,034,128	0.12
			435,485,865	13.41
Financial (31 December 2022: Nil)				
56,862	Aflac	USD	4,691,115	0.14
17,224	Alexandria Real Estate Equity	USD	2,183,486	0.07
28,163	Allstate	USD	3,942,256	0.12
62,013	American Express	USD	11,617,515	0.36
77,013	American International Group	USD	5,217,630	0.16
50,963	American Tower	USD	11,001,892	0.34
11,045	Ameriprise Financial	USD	4,195,222	0.13
40,389	Arch Capital Group	USD	2,999,691	0.09
6,021	Assurant	USD	1,014,478	0.03
15,699	AvalonBay Communities	USD	2,939,167	0.09
748,048	Bank of America	USD	25,186,776	0.78
83,700	Bank of New York Mellon	USD	4,356,585	0.13
15,053	BlackRock	USD	12,220,025	0.38

AMUNDI S&P 500 ESG UCITS ETF^

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities				
United States (continued)				
Financial (31 December 2022: Nil) (continued)				
15,288	Boston Properties	USD	1,072,759	0.03
41,388	Capital One Financial	USD	5,426,795	0.17
92,252	Carrier Global	USD	5,299,877	0.16
11,086	CBOE Global Markets	USD	1,979,516	0.06
32,371	CBRE Group	USD	3,013,416	0.09
160,304	Charles Schwab	USD	11,028,915	0.34
39,540	Chicago Mercantile Exchange	USD	8,327,124	0.26
206,156	Citigroup	USD	10,604,665	0.33
33,187	Digital Realty Trust	USD	4,466,306	0.14
26,771	Discover Financial Services	USD	3,009,060	0.09
10,140	Equinix	USD	8,166,655	0.25
36,546	Equity Residential	USD	2,235,153	0.07
7,127	Essex Property	USD	1,767,068	0.05
4,897	Everest Re Group	USD	1,731,481	0.05
22,989	Extra Space Storage	USD	3,685,826	0.11
8,645	Federal Realty Investment Trust	USD	890,867	0.03
75,191	Fifth Third Bancorp	USD	2,593,338	0.08
29,465	Franklin Resources	USD	877,762	0.03
23,643	Gallagher (Arthur J)	USD	5,316,838	0.16
9,788	Globe Life	USD	1,191,395	0.04
35,432	Goldman Sachs	USD	13,668,603	0.42
33,608	Hartford Financial	USD	2,701,411	0.08
57,519	Healthpeak Properties	USD	1,138,876	0.04
74,415	Host Hotels & Resorts	USD	1,448,860	0.04
63,125	Intercontinental Exchange	USD	8,107,144	0.25
48,093	Invesco	USD	857,979	0.03
31,720	Iron Mountain	USD	2,219,766	0.07
315,065	JPMorgan Chase	USD	53,592,557	1.64
63,790	Kimco Realty	USD	1,359,365	0.04
18,205	M&T Bank	USD	2,495,541	0.08
4,410	MarketAxess Holdings	USD	1,291,469	0.04
89,972	Mastercard	USD	38,373,958	1.18
67,759	MetLife	USD	4,480,903	0.14
17,158	Moody's	USD	6,701,228	0.21
137,538	Morgan Stanley	USD	12,825,419	0.39

AMUNDI S&P 500 ESG UCITS ETF^

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities				
United States (continued)				
Financial (31 December 2022: Nil) (continued)				
8,646	MSCI	USD	4,890,610	0.15
37,939	NASDAQ OMX Group	USD	2,205,773	0.07
23,150	Northern Trust	USD	1,953,397	0.06
43,368	PNC Financial Services Group	USD	6,715,535	0.21
24,881	Principal Financial Group	USD	1,957,388	0.06
63,018	Progressive	USD	10,037,507	0.31
100,720	ProLogis	USD	13,425,976	0.41
38,206	Prudential Financial	USD	3,962,344	0.12
20,165	Raymond James Financial	USD	2,248,398	0.07
17,913	Regency Centers	USD	1,200,171	0.04
101,519	Regions Financial	USD	1,967,438	0.06
34,900	S&P Global	USD	15,374,148	0.47
11,903	SBA Communications	USD	3,019,672	0.09
35,458	Simon Property Group	USD	5,057,729	0.16
32,540	State Street	USD	2,520,548	0.08
45,386	Synchrony Financial	USD	1,733,291	0.05
24,949	T Rowe Price Group	USD	2,686,758	0.08
24,537	Travelers Cos	USD	4,674,053	0.14
143,657	Truist Financial	USD	5,303,816	0.16
30,737	UDR	USD	1,176,920	0.04
42,514	Ventas	USD	2,118,898	0.07
173,188	Visa	USD	45,089,496	1.39
59,617	Welltower	USD	5,375,665	0.17
81,412	Weyerhaeuser	USD	2,830,695	0.09
22,079	WR Berkley	USD	1,561,427	0.05
			474,601,386	14.61
Healthcare (31 December 2022: Nil)				
188,546	Abbott Laboratories	USD	20,753,258	0.64
191,825	Abbvie	USD	29,727,120	0.93
58,215	Amgen	USD	16,767,084	0.52
25,309	Anthem	USD	11,934,712	0.37
55,375	Baxter International	USD	2,140,798	0.07
31,341	Becton Dickinson	USD	7,641,876	0.24
15,605	Biogen Idec	USD	4,038,106	0.12
2,097	Bio-Rad Laboratories	USD	677,100	0.02

AMUNDI S&P 500 ESG UCITS ETF^

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities				
United States (continued)				
Healthcare (31 December 2022: Nil) (continued)				
159,960	Boston Scientific	USD	9,247,288	0.28
222,309	Bristol-Myers Squibb	USD	11,406,675	0.35
58,097	Centene	USD	4,311,378	0.13
31,793	Cigna	USD	9,520,414	0.29
76,833	Corteva	USD	3,681,837	0.11
6,520	DaVita	USD	683,035	0.02
65,063	Edwards Lifesciences	USD	4,961,054	0.15
86,639	Eli Lilly	USD	50,503,606	1.56
136,235	Gilead Sciences	USD	11,036,397	0.34
14,929	Henry Schein	USD	1,130,275	0.03
26,285	Hologic	USD	1,878,063	0.06
13,500	Humana	USD	6,180,435	0.19
8,876	IDEXX Laboratories	USD	4,926,624	0.15
16,885	illumina	USD	2,351,067	0.07
9,176	Laboratory Corporation of America Holdings	USD	2,085,613	0.06
275,321	Merck	USD	30,015,495	0.93
36,326	Moderna	USD	3,612,621	0.11
613,883	Pfizer	USD	17,673,692	0.54
12,176	Quest Diagnostics	USD	1,678,827	0.05
11,640	Regeneron Pharms	USD	10,223,296	0.31
5,550	Teleflex	USD	1,383,837	0.04
41,979	Thermo Fisher Scientific	USD	22,282,033	0.69
100,493	UnitedHealth Group	USD	52,906,550	1.64
28,152	Vertex Pharmaceuticals	USD	11,454,767	0.35
133,103	Viatis	USD	1,441,505	0.04
6,267	Waters	USD	2,063,284	0.06
23,165	Zimmer Biomet Holdings	USD	2,819,181	0.09
49,454	Zoetis	USD	9,760,736	0.30
			384,899,639	11.85
Industrial (31 December 2022: Nil)				
32,002	Agilent Technologies	USD	4,449,238	0.14
44,997	Automatic Data Processing	USD	10,482,951	0.32
35,297	Ball	USD	2,030,283	0.06
12,636	Broadridge Financial Solutions	USD	2,599,857	0.08
55,427	Caterpillar	USD	16,388,101	0.51

AMUNDI S&P 500 ESG UCITS ETF^

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities				
United States (continued)				
Industrial (31 December 2022: Nil) (continued)				
13,551	CH Robinson Worldwide	USD	1,170,671	0.04
9,339	Cintas	USD	5,628,242	0.17
212,432	CSX	USD	7,365,017	0.23
15,015	Cummins	USD	3,597,144	0.11
29,232	Deere	USD	11,689,000	0.36
14,805	Dover	USD	2,277,157	0.07
43,682	Eaton	USD	10,519,499	0.32
61,409	Emerson Electric	USD	5,976,938	0.18
15,705	Expeditors International of Washington	USD	1,997,676	0.06
63,493	Fidelity National Information Services	USD	3,814,025	0.12
38,524	Fortive	USD	2,836,522	0.09
7,101	Generac Holdings	USD	917,733	0.03
118,253	General Electric	USD	15,092,630	0.46
4,800	Grainger	USD	3,977,712	0.12
8,452	Idex	USD	1,835,014	0.06
29,718	Illinois Tool Works	USD	7,784,333	0.24
8,489	JB Hunt Transport Services	USD	1,695,593	0.05
19,176	Keysight	USD	3,050,710	0.09
2,345	Mettler Toledo International	USD	2,844,391	0.09
6,083	Nordson	USD	1,606,885	0.05
24,358	Norfolk Southern	USD	5,757,744	0.18
48,110	Norwegian Cruise Line Holdings	USD	964,124	0.03
44,374	Otis Worldwide	USD	3,970,142	0.12
56,344	PACCAR	USD	5,501,992	0.17
14,013	Parker Hannifin	USD	6,455,789	0.20
35,112	Paychex	USD	4,182,190	0.13
18,672	Pentair	USD	1,357,641	0.04
15,829	Quanta Services	USD	3,415,898	0.11
22,221	Republic Services	USD	3,664,465	0.11
11,605	Robert Half International	USD	1,020,312	0.03
12,408	Rockwell Automation	USD	3,852,436	0.12
66,320	Union Pacific	USD	16,289,518	0.51
78,926	United Parcel Service	USD	12,409,535	0.38
7,263	United Rentals	USD	4,164,749	0.13
15,699	Verisk Analytics	USD	3,749,863	0.12

AMUNDI S&P 500 ESG UCITS ETF^

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities				
United States (continued)				
<i>Industrial (31 December 2022: Nil) (continued)</i>				
18,937	Wabtec	USD	2,403,105	0.07
39,941	Waste Management	USD	7,153,433	0.22
26,147	WestRock	USD	1,085,623	0.03
25,727	Xylem	USD	2,942,140	0.09
5,265	Zebra Technologies	USD	1,439,082	0.04
			223,407,103	6.88
<i>Oil & Gas (31 December 2022: Nil)</i>				
109,969	Baker Hughes	USD	3,758,740	0.12
435,216	Exxon Mobil	USD	43,512,896	1.34
99,340	Halliburton	USD	3,591,141	0.11
209,785	Kinder Morgan	USD	3,700,607	0.11
41,363	Marathon Petroleum	USD	6,136,615	0.19
47,393	Phillips	USD	6,309,904	0.19
155,516	Schlumberger	USD	8,093,053	0.25
36,568	Valero Energy	USD	4,753,840	0.15
132,598	Williams Cos	USD	4,618,388	0.14
			84,475,184	2.60
<i>Technology (31 December 2022: Nil)</i>				
49,468	Adobe	USD	29,512,609	0.91
175,542	Advanced Micro Devices	USD	25,876,646	0.80
1,184,146	Alphabet	USD	166,084,389	5.11
1,588,415	Apple	USD	305,817,540	9.41
90,108	Applied Materials	USD	14,603,803	0.45
28,057	Arista Networks	USD	6,607,704	0.20
23,610	Autodesk	USD	5,748,563	0.18
440,090	Cisco Systems	USD	22,233,347	0.68
80,885	Corning	USD	2,462,948	0.08
12,872	Etsy	USD	1,043,276	0.03
6,330	F5 Networks	USD	1,132,943	0.03
68,465	Fortinet	USD	4,007,256	0.12
139,362	Hewlett Packard	USD	2,366,367	0.07
93,678	HP	USD	2,818,771	0.09
458,067	Intel	USD	23,017,867	0.71
30,450	Intuit	USD	19,032,164	0.59
32,295	Juniper Networks	USD	952,057	0.03
14,715	KLA-Tencor	USD	8,553,830	0.26

AMUNDI S&P 500 ESG UCITS ETF^

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities				
United States (continued)				
<i>Technology (31 December 2022: Nil) (continued)</i>				
14,196	LAM Research	USD	11,119,159	0.34
28,101	Match Group	USD	1,025,687	0.03
120,128	Micron Technology	USD	10,251,724	0.32
807,514	Microsoft	USD	303,657,565	9.35
18,339	Motorola Solutions	USD	5,741,758	0.18
63,358	NortonLifeLock	USD	1,445,830	0.04
268,365	NVIDIA	USD	132,899,715	4.09
48,488	ON Semiconductor	USD	4,050,203	0.12
120,996	QUALCOMM	USD	17,499,651	0.54
105,716	Salesforce.com	USD	27,818,108	0.86
98,772	Texas Instruments	USD	16,836,675	0.52
4,508	Tyler Technologies	USD	1,884,885	0.06
			<u>1,176,103,040</u>	<u>36.20</u>
<i>Telecommunications (31 December 2022: Nil)</i>				
779,900	AT&T	USD	13,086,722	0.40
457,150	Verizon Communications	USD	17,234,555	0.53
			<u>30,321,277</u>	<u>0.93</u>
<i>Utilities (31 December 2022: Nil)</i>				
21,521	American Water Works	USD	2,840,557	0.09
66,625	CenterPoint Energy	USD	1,903,476	0.06
34,227	Constellation Energy	USD	4,000,794	0.12
42,261	Edison International	USD	3,021,239	0.09
23,757	Entergy	USD	2,403,971	0.07
36,875	Eversource Energy	USD	2,275,925	0.07
107,564	Exelon	USD	3,861,548	0.12
223,679	NextEra Energy	USD	13,586,263	0.42
62,750	ONEOK	USD	4,406,305	0.14
53,165	Public Service Enterprise Group	USD	3,251,040	0.10
67,789	Sempra Energy	USD	5,065,872	0.16
			<u>46,616,990</u>	<u>1.44</u>
Total equities*			<u>3,222,535,248</u>	<u>99.20</u>

AMUNDI S&P 500 ESG UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
	Futures**			
89	CME Emini S&P 500 ESG Futures Mar24	USD	436,265	0.01
	Total futures		<u>436,265</u>	<u>0.01</u>

Forward contracts^

Amounts receivables (2022: Nil)

Maturity date	Issue Currency	Currency to be received	Settle Currency	Currency to be Delivered	Unrealised gain	% of Net asset value
03 JAN 2024	EUR	581,884,990	USD	(635,844,000.00)	6,961,947	0.22
03 JAN 2024	EUR	82,605,692	USD	(89,633,000.00)	1,621,167	0.05
03 JAN 2024	EUR	6,379,850	USD	(6,893,000.00)	154,794	0.00
03 JAN 2024	EUR	10,550,701	USD	(11,609,000.00)	46,316	0.00
03 JAN 2024	EUR	958,489	USD	(1,056,000.00)	2,839	0.00
	Total forward foreign currency contracts				<u>8,787,063</u>	<u>0.27</u>

Total financial assets at fair value through profit or loss

3,231,758,576 99.48

Financial liabilities at fair value through profit or loss

Forward contracts

Amounts payables (2022: Nil)

Maturity date	Issue Currency	Currency to be received	Settle Currency	Currency to be Delivered	Unrealised loss	% of Net asset value
03 JAN 2024	USD	4,353,000	EUR	(4,019,565.02)	(87,397)	(0.00)
03 JAN 2024	USD	11,609,000	EUR	(10,745,462.40)	(261,468)	(0.01)
03 JAN 2024	USD	3,000,000	EUR	(2,783,064.31)	(74,440)	(0.00)
03 JAN 2024	USD	4,353,000	EUR	(3,964,747.00)	(26,840)	(0.00)
03 JAN 2024	EUR	26,030,263	USD	(28,914,000.00)	(158,476)	(0.00)
03 JAN 2024	EUR	947,226	USD	(1,052,000.00)	(5,603)	(0.00)
	Total forward contracts				<u>(614,224)</u>	<u>(0.01)</u>

Total financial liabilities at fair value through profit or loss

(614,224) (0.01)

Cash and/or other net assets

17,475,248 0.53

Net assets attributable to holders of redeemable participating shares

3,248,619,600 100.00

AMUNDI S&P 500 ESG UCITS ETF[^]

Schedule of investments (continued)
as at 31 December 2023

	Fair Value USD	% of Total Assets
Analysis of Total Assets		
*Transferable securities admitted to an official stock exchange listing	3,222,535,248	99.11
**Financial derivative instruments dealt in on a regulated market	436,265	0.01
[^] OTC financial derivative instruments	8,787,063	0.27
Other assets	19,748,618	0.61
Total assets	3,251,507,194	100.00
		% of Net Asset Value 31 December 2023
Country concentration risk		
Equities		
United States		97.06
Other ¹		2.14
		99.20

The schedule of investments forms an integral part of the financial statements.

¹Any country with a holding less than 5% gets accumulated within "Other".

[^]The sub-fund was launched on 17 October 2023.

AMUNDI MSCI USA SRI CLIMATE NET ZERO AMBITION PAB UCITS ETF^A

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities				
Ireland				
Industrial (31 December 2022: Nil)				
271,267	Allegion	USD	34,366,817	0.57
96,987	Trane Technologies	USD	23,655,129	0.39
			<u>58,021,946</u>	<u>0.96</u>
Netherlands				
Technology (31 December 2022: Nil)				
292,489	NXP Semiconductors	USD	67,178,873	1.11
			<u>67,178,873</u>	<u>1.11</u>
Switzerland				
Financial (31 December 2022: Nil)				
340,702	Chubb	USD	76,998,652	1.28
			<u>76,998,652</u>	<u>1.28</u>
United States				
Basic Materials (31 December 2022: Nil)				
99,912	Avery Dennison	USD	20,198,210	0.34
854,402	Ingersoll Rand	USD	66,079,451	1.09
213,958	International Flavors & Fragrances	USD	17,324,179	0.29
1,183,118	Newmont Mining	USD	48,969,254	0.81
77,036	PPG Industries	USD	11,520,734	0.19
			<u>164,091,828</u>	<u>2.72</u>
Consumer Goods (31 December 2022: Nil)				
676,032	Church & Dwight	USD	63,925,586	1.06
170,682	Clorox	USD	24,337,546	0.40
302,977	ConAgra Foods	USD	8,683,321	0.14
99,678	Darling Ingredients	USD	4,967,952	0.08
34,389	Deckers Outdoor	USD	22,986,639	0.38
146,889	Electronic Arts	USD	20,095,884	0.33
958,357	General Mills	USD	62,427,375	1.03
55,168	Hasbro	USD	2,816,878	0.05
194,620	JM Smucker	USD	24,596,076	0.41
419,573	Kellogg	USD	23,458,326	0.39
207,090	Lamb Weston Holdings	USD	22,384,358	0.37
306,654	LKQ	USD	14,654,995	0.24
57,946	Pool	USD	23,103,650	0.38
448,024	Rivian Automotive	USD	10,510,643	0.18
87,299	Take Two Interactive	USD	14,050,774	0.23
1,187,226	Tesla Motors	USD	295,001,916	4.89
			<u>638,001,919</u>	<u>10.56</u>

AMUNDI MSCI USA SRI CLIMATE NET ZERO AMBITION PAB UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Services (31 December 2022: Nil)				
((continued))				
20,279	Factset Research Systems	USD	9,674,097	0.16
80,920	Hilton Worldwide Holdings	USD	14,734,723	0.24
653,734	Home Depot	USD	226,551,518	3.76
305,110	Lowe's Cos	USD	67,902,231	1.12
86,127	Tractor Supply	USD	18,519,889	0.31
334	Vail Resorts	USD	71,299	0.00
1,214,223	Walt Disney	USD	109,632,195	1.81
1,285,017	Warner Bros Discovery	USD	14,623,493	0.24
			461,709,445	7.64
Financial (31 December 2022: Nil)				
420,218	American Express	USD	78,723,640	1.30
50,013	Ameriprise Financial	USD	18,996,438	0.31
392,578	Annaly Capital Management	USD	7,604,236	0.13
567,242	Bank of New York Mellon	USD	29,524,946	0.49
101,045	BlackRock	USD	82,028,331	1.36
266,812	Carrier Global	USD	15,328,349	0.25
22,270	CBRE Group	USD	2,073,114	0.03
651,973	Crown Castle REIT	USD	75,100,770	1.24
234,424	Hartford Financial	USD	18,843,001	0.31
750,943	Iron Mountain	USD	52,550,991	0.87
21,426	MarketAxess Holdings	USD	6,274,604	0.10
345,837	Marsh & McLennan	USD	65,525,736	1.09
106,959	Moody's	USD	41,773,907	0.69
187,487	NASDAQ OMX Group	USD	10,900,494	0.18
99,175	Northern Trust	USD	8,368,387	0.14
242,445	PNC Financial Services Group	USD	37,542,608	0.62
418,066	Progressive	USD	66,589,552	1.10
1,103,840	ProLogis	USD	147,141,872	2.44
84,392	Prudential Financial	USD	8,752,294	0.15
211,372	S&P Global	USD	93,113,593	1.54
191,501	State Street	USD	14,833,667	0.25
152,497	Synchrony Financial	USD	5,823,860	0.10
59,245	T Rowe Price Group	USD	6,380,094	0.11
185,230	Travelers Cos	USD	35,284,463	0.59
867,375	Truist Financial	USD	32,023,485	0.53
953,014	US Bancorp	USD	41,246,446	0.68
773,086	Welltower	USD	69,709,165	1.15
			1,072,058,043	17.75

AMUNDI MSCI USA SRI CLIMATE NET ZERO AMBITION PAB UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Healthcare (31 December 2022: Nil)				
381,495	Amgen	USD	109,878,190	1.82
144,963	Anthem	USD	68,358,752	1.13
968,932	Avantor	USD	22,120,718	0.37
369,947	Becton Dickinson	USD	90,204,177	1.49
75,653	Biogen Idec	USD	19,576,727	0.32
105,033	Centene	USD	7,794,499	0.13
114,696	Cigna	USD	34,345,717	0.57
112,699	Cooper Companies	USD	42,649,810	0.71
767,288	Edwards Lifesciences	USD	58,505,710	0.97
851,786	Gilead Sciences	USD	69,003,184	1.14
106,522	HCA Holdings	USD	28,833,375	0.48
322,668	Henry Schein	USD	24,429,194	0.40
452,494	Hologic	USD	32,330,696	0.54
105,445	IDEXX Laboratories	USD	58,527,247	0.97
208,902	Illumina	USD	29,087,514	0.48
77,222	Insulet	USD	16,755,630	0.28
20,950	Quest Diagnostics	USD	2,888,586	0.05
79,713	Repligen	USD	14,332,397	0.24
188,006	Steris	USD	41,333,119	0.68
143,637	Waters	USD	47,289,610	0.78
94,051	West Pharmaceutical Services	USD	33,117,238	0.55
418,122	Zimmer Biomet Holdings	USD	50,885,447	0.84
512,753	Zoetis	USD	101,202,060	1.67
			<u>1,003,449,597</u>	<u>16.61</u>
Industrial (31 December 2022: Nil)				
375,791	Aecom	USD	34,734,362	0.58
539,361	Agilent Technologies	USD	74,987,360	1.24
266,119	Automatic Data Processing	USD	61,997,744	1.03
110,715	Axon Enterprise	USD	28,601,006	0.47
39,719	Broadridge Financial Solutions	USD	8,172,184	0.14
56,851	CH Robinson Worldwide	USD	4,911,358	0.08
673,098	Danaher	USD	155,714,491	2.58
126,588	Dover	USD	19,470,500	0.32
259,531	Expeditors International of Washington	USD	33,012,343	0.55
958,797	Fastenal	USD	62,101,282	1.03
384,178	Fidelity National Information Services	USD	23,077,572	0.38
412,031	Fiserv	USD	54,734,198	0.91
924,888	Fortive	USD	68,099,503	1.13

AMUNDI MSCI USA SRI CLIMATE NET ZERO AMBITION PAB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Industrial (31 December 2022: Nil) (continued)				
261,477	Fortune Brands Home & Security	USD	19,908,859	0.33
603,101	Graco	USD	52,325,043	0.87
35,766	Grainger	USD	29,638,927	0.49
321,521	Ilex	USD	69,805,424	1.15
330,028	Illinois Tool Works	USD	86,447,534	1.43
85,164	JB Hunt Transport Services	USD	17,010,657	0.28
18,547	Martin Marietta Materials	USD	9,253,284	0.15
200,499	Masco	USD	13,429,423	0.22
48,014	Mettler Toledo International	USD	58,239,062	0.96
121,397	Old Dominion Freight Line	USD	49,205,846	0.81
191,233	Pentair	USD	13,904,551	0.23
102,239	Quanta Services	USD	22,063,176	0.36
168,897	Rockwell Automation	USD	52,439,141	0.87
217,157	Sherwin-Williams	USD	67,731,268	1.12
94,483	United Rentals	USD	54,178,442	0.90
441,755	Xylem	USD	50,519,102	0.84
			1,295,713,642	21.45
Technology (31 December 2022: Nil)				
319,180	Adobe	USD	190,422,788	3.15
111,174	Autodesk	USD	27,068,646	0.45
20,141	Booking Holdings	USD	71,444,558	1.18
18,257	Ceridian HCM Holding	USD	1,225,410	0.02
183,932	Intuit	USD	114,963,018	1.90
92,764	LAM Research	USD	72,658,331	1.20
720,291	Microsoft	USD	270,858,228	4.49
958,507	Texas Instruments	USD	163,387,103	2.71
117,587	Workday Incorporation	USD	32,461,067	0.54
			944,489,149	15.64
Telecommunications (31 December 2022: Nil)				
3,050,054	Verizon Communications	USD	114,987,036	1.90
			114,987,036	1.90
Utilities (31 December 2022: Nil)				
691,832	American Water Works	USD	91,314,906	1.51
1,447,500	Exelon	USD	51,965,250	0.86
			143,280,156	2.37
Total equities*			6,039,980,286	99.99

AMUNDI MSCI USA SRI CLIMATE NET ZERO AMBITION PAB UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Asset Value			
	Futures**					
77	CME S&P 500 EMINI Futures Mar 24	194,088	0.00			
	Total futures	<u>194,088</u>	<u>0.00</u>			
Forward contracts^						
Amounts receivables (2022: Nil)						
Maturity date	Issue Currency	Currency to be received	Settle Currency	Currency to be Delivered	Unrealised gain	% of Net asset value
03 JAN 2024	EUR	205,637,999	USD	(224,686,000.00)	2,481,449	0.04
03 JAN 2024	EUR	939,014	USD	(1,031,000.00)	6,325	0.00
					<u>2,487,774</u>	<u>0.04</u>
	Total financial assets at fair value through profit or loss				<u>6,042,662,148</u>	<u>100.03</u>
Financial liabilities at fair value through profit or loss						
Forward contracts						
Amounts payables (2022: Nil)						
Maturity date	Issue Currency	Currency to be received	Settle Currency	Currency to be Delivered	Unrealised loss	% of Net asset value
03 JAN 2024	USD	1,068,000	EUR	(989,638.63)	(25,250)	(0.00)
03 JAN 2024	USD	10,704,000	EUR	(9,800,437.85)	(122,503)	(0.00)
03 JAN 2024	EUR	1,015,502	USD	(6,178.96)	(6,179)	(0.00)
					<u>(153,932)</u>	<u>(0.00)</u>
	Total financial liabilities at fair value through profit or loss				<u>(153,932)</u>	<u>(0.00)</u>
	Cash and/or other net assets				<u>(1,774,950)</u>	<u>(0.03)</u>
	Net assets attributable to holders of redeemable participating shares				<u>6,040,733,266</u>	<u>100.00</u>

AMUNDI MSCI USA SRI CLIMATE NET ZERO AMBITION PAB UCITS ETF[^]

Schedule of investments (continued)
as at 31 December 2023

	Fair Value USD	% of Total Assets
Analysis of Total Assets		
*Transferable securities admitted to an official stock exchange listing	6,039,980,286	99.79
**Financial derivative instruments dealt in on a regulated market	194,088	0.00
[^] OTC financial derivative instruments	2,487,774	0.04
Other assets	10,206,228	0.17
Total assets	6,052,868,376	100.00
		% of Net Asset Value 31 December 2023
Country concentration risk		
Equities		
United States		96.64
Other ¹		3.35
		99.99

The schedule of investments forms an integral part of the financial statements.

¹Any country with a holding less than 5% gets accumulated within "Other".

[^]The sub-fund was launched on 9 November 2023.

AMUNDI MSCI NORTH AMERICA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities				
Canada				
Basic Materials (31 December 2022: Nil)				
17,863	Agnico-Eagle Mines	CAD	984,186	0.24
17,420	Cameco	CAD	754,743	0.19
24,502	First Quantum Minerals	CAD	201,613	0.05
31,157	Ivanhoe Mines	CAD	303,631	0.08
5,313	Kinross Gold	CAD	32,315	0.01
2,786	Lundin Mining	CAD	22,903	0.01
1,421	Nutrien	CAD	80,447	0.02
1,497	Pan American Silver	CAD	24,556	0.01
310	West Fraser Timber	CAD	26,651	0.01
11,444	Wheaton Precious Metals	CAD	567,340	0.14
			2,998,385	0.76
Consumer Goods (31 December 2022: Nil)				
84	BRP	CAD	6,040	0.00
637	Magna International	CAD	37,821	0.01
			43,861	0.01
Consumer Services (31 December 2022: Nil)				
114	Air Canada	CAD	1,616	0.00
158	Canadian Tire	CAD	16,862	0.00
723	Dollarama	CAD	52,358	0.01
529	Empire	CAD	14,061	0.00
3,350	George Weston	CAD	417,924	0.11
445	Loblaw	CAD	43,292	0.01
6,799	Metro	CAD	353,666	0.09
968	Restaurant Brands International	CAD	76,003	0.02
407	Thomson Reuters	CAD	59,797	0.02
			1,035,579	0.26
Financial (31 December 2022: Nil)				
1,890	Bank of Montreal	CAD	187,925	0.05
56,137	Bank of Nova Scotia	CAD	2,745,971	0.68
7,173	Brookfield Asset Management	CAD	289,187	0.07
7,813	Canadian Imperial Bank of Commerce	CAD	378,029	0.10
55	Fairfax Financial Holdings	CAD	50,992	0.01
74	FirstService	CAD	12,046	0.00
604	Great West Lifeco	CAD	20,091	0.01
386	iA Financial	CAD	26,443	0.01

AMUNDI MSCI NORTH AMERICA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Canada (continued)				
Financial (31 December 2022: Nil) (continued)				
814	IGM Financial	CAD	21,612	0.01
6,186	Intact Financial	CAD	956,376	0.24
88,054	Manulife Financial	CAD	1,955,272	0.49
16,983	National Bank of Canada	CAD	1,300,836	0.33
1,303	Power	CAD	37,442	0.01
89	Riocan Real Estate Investment Trust	CAD	1,257	0.00
18,245	Royal Bank of Canada	CAD	1,854,110	0.47
29,730	Sun Life Financial	CAD	1,549,405	0.39
909	TMX Group	CAD	22,094	0.01
25,138	Toronto-Dominion Bank	CAD	1,632,273	0.41
			13,041,361	3.29
Industrial (31 December 2022: Nil)				
15,197	Canadian National Railway	CAD	1,919,506	0.48
2,381	Canadian Pacific Kansas City	CAD	189,310	0.05
539	CCL Industries	CAD	24,358	0.01
882	Element Fleet Management	CAD	14,421	0.00
397	GFL Environmental	CAD	13,762	0.00
1,163	Northland Power	CAD	21,230	0.01
251	Onex	CAD	17,613	0.00
985	Quebecor	CAD	23,546	0.01
8,658	RB Global	CAD	582,212	0.15
2,404	Stantec	CAD	193,946	0.05
270	TFI International	CAD	36,906	0.01
333	Toromont Industries	CAD	29,320	0.01
764	Waste Connections	USD	114,042	0.03
370	WSP Global	CAD	52,119	0.01
			3,232,291	0.82
Oil & Gas (31 December 2022: Nil)				
383	Altagas Income	CAD	8,081	0.00
41,190	Enbridge	CAD	1,490,037	0.38
3,216	Keyera	CAD	78,120	0.02
261	Parkland	CAD	8,454	0.00
12,757	TC Energy	CAD	500,760	0.13
			2,085,452	0.53
Technology (31 December 2022: Nil)				
180	CGI	CAD	19,377	0.00
36	Constellation Software	CAD	89,693	0.02

AMUNDI MSCI NORTH AMERICA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Canada (continued)				
Technology (31 December 2022: Nil) (continued)				
12,669	Open Text	CAD	535,065	0.14
14,169	Shopify	CAD	1,108,505	0.28
			<u>1,752,640</u>	<u>0.44</u>
Telecommunications (31 December 2022: Nil)				
19	BCE	CAD	752	0.00
1,183	Rogers Communications	CAD	55,651	0.01
1,431	Telus	CAD	25,590	0.01
			<u>81,993</u>	<u>0.02</u>
Utilities (31 December 2022: Nil)				
12,609	Algonquin Power & Utilities	CAD	79,942	0.02
760	Brookfield Renewable	CAD	21,983	0.01
836	Canadian Utilities	CAD	20,218	0.01
8,537	Hydro One	CAD	257,029	0.06
27,159	Pembina Pipeline	CAD	939,628	0.23
			<u>1,318,800</u>	<u>0.33</u>
Ireland				
Basic Materials (31 December 2022: Nil)				
3,269	Linde	USD	1,342,611	0.34
			<u>1,342,611</u>	<u>0.34</u>
Healthcare (31 December 2022: Nil)				
199	Jazz Pharmaceuticals	USD	24,477	0.01
2,966	Medtronic	USD	244,339	0.06
			<u>268,816</u>	<u>0.07</u>
Industrial (31 December 2022: Nil)				
5,386	Accenture	USD	1,890,001	0.47
3,014	Allegion	USD	381,844	0.10
7,091	Trane Technologies	USD	1,729,495	0.44
			<u>4,001,340</u>	<u>1.01</u>
Technology (31 December 2022: Nil)				
2,233	Seagate Technology Holdings	USD	190,631	0.05
			<u>190,631</u>	<u>0.05</u>
Netherlands				
Basic Materials (31 December 2022: Nil)				
601	Lyondell Basell Industries	USD	57,143	0.01
			<u>57,143</u>	<u>0.01</u>
Industrial (31 December 2022: Nil)				
51,170	CNH Industrial	USD	623,251	0.16
			<u>623,251</u>	<u>0.16</u>

AMUNDI MSCI NORTH AMERICA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Netherlands (continued)				
Technology (31 December 2022: Nil)				
7,579	NXP Semiconductors	USD	1,740,744	0.44
			1,740,744	0.44
Switzerland				
Consumer Services (31 December 2022: Nil)				
452	Bunge Global	USD	45,629	0.01
			45,629	0.01
Financial (31 December 2022: Nil)				
897	Chubb	USD	202,722	0.05
			202,722	0.05
Industrial (31 December 2022: Nil)				
832	TE Connectivity	USD	116,896	0.03
			116,896	0.03
Technology (31 December 2022: Nil)				
393	Garmin	USD	50,517	0.01
			50,517	0.01
United Kingdom				
Financial (31 December 2022: Nil)				
920	Willis Towers Watson	USD	221,904	0.06
			221,904	0.06
Healthcare (31 December 2022: Nil)				
891	Royalty Pharma	USD	25,028	0.01
			25,028	0.01
Telecommunications (31 December 2022: Nil)				
528	Liberty Global	USD	9,842	0.00
			9,842	0.00
United States				
Basic Materials (31 December 2022: Nil)				
561	Air Products & Chemicals	USD	153,602	0.04
331	Albemarle	USD	47,823	0.01
3,561	Avery Dennison	USD	719,892	0.18
438	CF Industries Holdings	USD	34,821	0.01
1,130	Cleveland-Cliffs	USD	23,075	0.01
2,020	Dow	USD	110,777	0.03
2,564	Dupont de Nemours	USD	197,249	0.05
11,793	Ecolab	USD	2,339,142	0.59
5,937	FMC	USD	374,328	0.09
8,189	Ingersoll Rand	USD	633,337	0.16
5,240	International Flavors & Fragrances	USD	424,283	0.11

AMUNDI MSCI NORTH AMERICA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Basic Materials (31 December 2022: Nil)				
(continued)				
751	International Paper	USD	27,149	0.01
982	Mosaic	USD	35,087	0.01
5,169	Newmont Mining	USD	213,945	0.05
2,911	Nucor	USD	506,630	0.13
5,394	PPG Industries	USD	806,673	0.20
164	Reliance Steel & Aluminum	USD	45,868	0.01
288	RPM International	USD	32,149	0.01
1,302	Steel Dynamics	USD	153,766	0.04
84	Vertiv Holdings	USD	4,035	0.00
128	Westlake Chemical Partners	USD	17,915	0.00
			6,901,546	1.74
Consumer Goods (31 December 2022: Nil)				
1,420	Archer-Daniels-Midland	USD	102,552	0.03
481	BorgWarner	USD	17,244	0.00
6,323	Brown-Forman	USD	361,043	0.09
8,881	Campbell Soup	USD	383,926	0.10
12,291	Church & Dwight	USD	1,162,237	0.29
5,441	Clorox	USD	775,832	0.20
22,958	ConAgra Foods	USD	657,976	0.17
278	Constellation Brands	USD	67,207	0.02
7,600	Darling Ingredients	USD	378,784	0.10
1,054	Deckers Outdoor	USD	704,525	0.18
733	Delphi Automotive	USD	65,765	0.02
852	DR Horton	USD	129,487	0.03
4,448	Electronic Arts	USD	608,531	0.15
1,475	Estee Lauder Cos	USD	215,719	0.05
10,239	Ford Motor	USD	124,813	0.03
28,610	General Mills	USD	1,863,655	0.47
3,507	General Motors	USD	125,971	0.03
344	Genuine Parts	USD	47,644	0.01
7,186	Hasbro	USD	366,917	0.09
7,487	Hershey	USD	1,395,876	0.35
10,236	Hormel Foods	USD	328,678	0.08
3,345	JM Smucker	USD	422,741	0.11
13,545	Kellogg	USD	757,301	0.19
4,406	Kenvue	USD	94,861	0.02

AMUNDI MSCI NORTH AMERICA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Goods (31 December 2022: Nil)				
(continued)				
16,665	Kimberly-Clark	USD	2,024,964	0.51
36,524	Kraft Heinz	USD	1,350,658	0.34
3,578	Lamb Weston Holdings	USD	386,746	0.10
222	Lear	USD	31,349	0.01
356	Lennar	USD	53,058	0.01
13,067	LKQ	USD	624,472	0.16
1,395	Lululemon Athletica	USD	713,250	0.18
9,544	McCormick	USD	653,000	0.16
9,012	Molsonors Brewing	USD	551,625	0.14
2,207	Monster Beverage	USD	127,145	0.03
3,997	NIKE	USD	433,954	0.11
8	NVR	USD	56,004	0.01
687	Pool	USD	273,914	0.07
610	Pulte Group	USD	62,964	0.02
4,872	Rivian Automotive	USD	114,297	0.03
220	Roku	USD	20,165	0.01
171	Snap-on	USD	49,392	0.01
485	Stanley Black & Decker	USD	47,579	0.01
444	Take Two Interactive	USD	71,462	0.02
25,645	Tesla Motors	USD	6,372,270	1.61
870	Tyson Foods	USD	46,763	0.01
1,057	VF	USD	19,872	0.01
			<u>25,244,188</u>	<u>6.37</u>
Consumer Services (31 December 2022: Nil)				
818	Airbnb	USD	111,363	0.03
80,557	Amazon.com	USD	12,239,830	3.10
433	Amerco	USD	30,501	0.01
489	AmerisourceBergen	USD	100,431	0.03
52	AutoZone	USD	134,452	0.03
778	Bath & Body Works	USD	33,578	0.01
7,477	Best Buy	USD	585,300	0.15
792	Burlington Stores	USD	154,028	0.04
635	Caesars Entertainment	USD	29,769	0.01
775	Cardinal Health	USD	78,120	0.02
532	CarMax	USD	40,826	0.01
2,173	Carnival com	USD	40,287	0.01

AMUNDI MSCI NORTH AMERICA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Services (31 December 2022: Nil)				
(continued)				
852	Charter Communications	USD	331,155	0.08
170	Chipotle Mexican Grill	USD	388,783	0.10
25,554	Comcast	USD	1,120,543	0.28
2,229	Copart	USD	109,221	0.03
4,076	Costco Wholesale	USD	2,690,486	0.68
3,380	CVS Caremark	USD	266,885	0.07
315	Darden Restaurants	USD	51,755	0.01
585	Delta Air Lines	USD	23,535	0.01
782	DICK'S Sporting Goods	USD	114,915	0.03
483	Dollar General	USD	65,664	0.02
2,865	Dollar Tree	USD	406,973	0.10
84	Domino's Pizza	USD	34,627	0.01
1,074	DraftKings	USD	37,859	0.01
1,454	eBay	USD	63,423	0.02
390	Expedia	USD	59,198	0.01
1,531	Factset Research Systems	USD	730,364	0.18
7,400	Ferguson	USD	1,428,718	0.36
8,378	Fox	USD	232,888	0.06
640	Gaming And Leisure Propertie	USD	31,584	0.01
691	Hilton Worldwide Holdings	USD	125,824	0.03
11,728	Home Depot	USD	4,064,338	1.03
26	Hyatt Hotels	USD	3,391	0.00
4,899	Interpublic Group of Companies	USD	159,903	0.04
1,833	Johnson Controls	USD	105,654	0.03
49,935	Keurig Dr Pepper	USD	1,663,834	0.42
1,898	Kroger	USD	86,758	0.02
7,901	Las Vegas Sands	USD	388,808	0.10
293	Liberty Broadband	USD	23,613	0.01
406	Live Nation	USD	38,002	0.01
6,311	Lowe's Cos	USD	1,404,513	0.35
693	Marriott International	USD	156,278	0.04
5,296	McDonald's	USD	1,570,317	0.40
2,189	McKesson	USD	1,013,463	0.26
486	Mercadolibre	USD	763,768	0.19
814	MGM Resorts International	USD	36,370	0.01
3,106	NetFlix	USD	1,512,249	0.38

AMUNDI MSCI NORTH AMERICA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Services (31 December 2022: Nil)				
(continued)				
704	News	USD	17,283	0.00
516	Omnicom Group	USD	44,639	0.01
130	O'Reilly Automotive	USD	123,510	0.03
4,568	PayPal Holdings	USD	280,521	0.07
856	Rollins	USD	37,382	0.01
928	Ross Stores	USD	128,426	0.03
727	Royal Caribbean Cruises	USD	94,139	0.02
212	Sirius XM Holdings	USD	1,160	0.00
196	Southwest Airlines	USD	5,660	0.00
11,099	Starbucks	USD	1,065,615	0.27
746	Sysco	USD	54,555	0.01
7,626	Target	USD	1,086,095	0.27
5,273	TJX Cos	USD	494,660	0.12
3,203	Tractor Supply	USD	688,741	0.17
1,429	Ulta Beauty	USD	700,196	0.18
1,927	Vail Resorts	USD	411,357	0.10
3,041	ViacomCBS	USD	44,976	0.01
3,379	Walgreens Boots Alliance	USD	88,226	0.02
6,646	Wal-Mart Stores	USD	1,047,742	0.26
20,212	Walt Disney	USD	1,824,941	0.46
6,274	Warner Bros Discovery	USD	71,398	0.02
788	Yum! Brands	USD	102,960	0.03
			43,298,326	10.93
Financial (31 December 2022: Nil)				
6,704	Aflac	USD	553,080	0.14
537	Alexandria Real Estate Equity	USD	68,075	0.02
391	Allstate	USD	54,732	0.01
619	Ally Financial	USD	21,615	0.01
7,566	American Express	USD	1,417,414	0.36
148	American Financial Group	USD	17,596	0.00
709	American Homes 4 Rent	USD	25,496	0.01
1,879	American International Group	USD	127,302	0.03
7,036	American Tower	USD	1,518,932	0.38
164	Ameriprise Financial	USD	62,292	0.02
1,673	Annaly Capital Management	USD	32,406	0.01
512	Aon	USD	149,002	0.04

AMUNDI MSCI NORTH AMERICA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Financial (31 December 2022: Nil) (continued)				
537	Arch Capital Group	USD	39,883	0.01
470	Ares Management	USD	55,892	0.01
1,526	Assurant	USD	257,116	0.06
145	AvalonBay Communities	USD	27,147	0.01
44,819	Bank of America	USD	1,509,056	0.38
20,350	Bank of New York Mellon	USD	1,059,218	0.27
392	BlackRock	USD	318,226	0.08
1,881	Blackstone Group	USD	246,261	0.06
503	Boston Properties	USD	35,295	0.01
593	Brown & Brown	USD	42,168	0.01
212	Camden Property Trust	USD	21,049	0.01
1,088	Capital One Financial	USD	142,659	0.04
453	Carlyle Group	USD	18,433	0.00
8,752	Carrier Global	USD	502,802	0.13
517	CBOE Global Markets	USD	92,316	0.02
12,125	CBRE Group	USD	1,128,716	0.28
7,327	Charles Schwab	USD	504,098	0.13
983	Chicago Mercantile Exchange	USD	207,020	0.05
394	Cincinnati Financial	USD	40,763	0.01
18,217	Citigroup	USD	937,082	0.24
5,467	Citizens Financial Group	USD	181,176	0.05
155	Coinbase Global	USD	26,958	0.01
14,921	Crown Castle REIT	USD	1,718,750	0.43
4,192	Digital Realty Trust	USD	564,159	0.14
7,255	Discover Financial Services	USD	815,462	0.21
349	Equifax	USD	86,304	0.02
2,082	Equinix	USD	1,676,822	0.42
1,050	Equitable Holdings	USD	34,965	0.01
410	Equity Lifestyle Properties	USD	28,921	0.01
1,075	Equity Residential	USD	65,747	0.02
101	Erie Indemnity	USD	33,827	0.01
163	Essex Property	USD	40,414	0.01
121	Everest Re Group	USD	42,783	0.01
545	Extra Space Storage	USD	87,380	0.02
1,953	Fifth Third Bancorp	USD	67,359	0.02

AMUNDI MSCI NORTH AMERICA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Financial (31 December 2022: Nil) (continued)				
23	First Citizens Bancshares	USD	32,636	0.01
612	Franklin Resources	USD	18,231	0.00
621	Gallagher (Arthur J)	USD	139,650	0.04
200	Globe Life	USD	24,344	0.01
3,220	Goldman Sachs	USD	1,242,179	0.31
831	Hartford Financial	USD	66,796	0.02
1,821	Healthpeak Properties	USD	36,056	0.01
2,038	Host Hotels & Resorts	USD	39,680	0.01
29,983	Huntington Bancshares	USD	381,384	0.10
1,479	Intercontinental Exchange	USD	189,948	0.05
1,682	Invitation Homes	USD	57,373	0.01
9,525	Iron Mountain	USD	666,560	0.17
22,459	JPMorgan Chase	USD	3,820,276	0.96
2,766	KeyCorp	USD	39,830	0.01
1,439	Kimco Realty	USD	30,665	0.01
1,618	KKR	USD	134,051	0.03
425	Loews	USD	29,576	0.01
245	LPL Financial Holdings	USD	55,767	0.01
490	M&T Bank	USD	67,169	0.02
36	Markel	USD	51,116	0.01
113	MarketAxess Holdings	USD	33,092	0.01
3,830	Marsh & McLennan	USD	725,670	0.18
8,388	Mastercard	USD	3,577,566	0.90
16,309	MetLife	USD	1,078,514	0.27
309	Mid-America Apartment Communities	USD	41,548	0.01
2,332	Moody's	USD	910,786	0.23
16,392	Morgan Stanley	USD	1,528,554	0.39
6,459	NASDAQ OMX Group	USD	375,526	0.09
588	Northern Trust	USD	49,615	0.01
5,283	PNC Financial Services Group	USD	818,073	0.21
782	Principal Financial Group	USD	61,520	0.02
8,795	Progressive	USD	1,400,868	0.35
2,396	ProLogis	USD	319,387	0.08
17,850	Prudential Financial	USD	1,851,224	0.47
422	Public Storage	USD	128,710	0.03
601	Raymond James Financial	USD	67,012	0.02

AMUNDI MSCI NORTH AMERICA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Financial (31 December 2022: Nil) (continued)				
1,614	Realty Income	USD	92,676	0.02
532	Regency Centers	USD	35,644	0.01
47,980	Regions Financial	USD	929,852	0.23
3,804	S&P Global	USD	1,675,738	0.42
2,673	SBA Communications	USD	678,113	0.17
416	SEI Investments	USD	26,437	0.01
835	Simon Property Group	USD	119,104	0.03
4,126	State Street	USD	319,600	0.08
310	Sun Communities	USD	41,432	0.01
19,817	Synchrony Financial	USD	756,811	0.19
552	T Rowe Price Group	USD	59,445	0.02
1,072	Tango Holdings	USD	99,900	0.03
214	Tradeweb Markets	USD	19,448	0.00
6,599	Travelers Cos	USD	1,257,044	0.32
17,520	Truist Financial	USD	646,838	0.16
749	UDR	USD	28,679	0.01
3,010	US Bancorp	USD	130,273	0.03
1,315	Ventas	USD	65,540	0.02
2,388	VICI Properties	USD	76,129	0.02
15,394	Visa	USD	4,007,828	1.00
9,577	Wells Fargo	USD	471,380	0.12
6,961	Welltower	USD	627,673	0.16
771	WP Carey	USD	49,969	0.01
545	WR Berkley	USD	38,542	0.01
			49,049,216	12.38
Healthcare (31 December 2022: Nil)				
4,473	Abbott Laboratories	USD	492,343	0.12
9,278	Abbvie	USD	1,437,812	0.36
249	Align Technology	USD	68,226	0.02
341	Alnylam Pharmaceuticals	USD	65,271	0.02
6,308	Amgen	USD	1,816,830	0.46
2,846	Anthem	USD	1,342,060	0.34
10,410	Avantor	USD	237,660	0.06
227	Baxter International	USD	8,776	0.00
596	Becton Dickinson	USD	145,323	0.04
3,809	Biogen Idec	USD	985,655	0.25

AMUNDI MSCI NORTH AMERICA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Healthcare (31 December 2022: Nil) (continued)				
477	Biomarin Pharmaceutical	USD	45,992	0.01
43	Bio-Rad Laboratories	USD	13,884	0.00
381	Bio-Techne	USD	29,398	0.01
3,792	Boston Scientific	USD	219,216	0.06
25,310	Bristol-Myers Squibb	USD	1,298,656	0.33
503	Catalent	USD	22,600	0.01
1,365	Centene	USD	101,297	0.03
117	Charles River Laboratories International	USD	27,659	0.01
4,805	Cigna	USD	1,438,857	0.36
2,274	Cooper Companies	USD	860,573	0.22
2,059	DaVita	USD	215,701	0.05
1,020	Dexcom	USD	126,572	0.03
18,753	Edwards Lifesciences	USD	1,429,916	0.36
8,452	Eli Lilly	USD	4,926,840	1.23
343	Exact Sciences	USD	25,375	0.01
1,046	GE HealthCare Technologies	USD	80,877	0.02
29,363	Gilead Sciences	USD	2,378,697	0.60
1,588	HCA Holdings	USD	429,840	0.11
751	Henry Schein	USD	56,858	0.01
4,869	Hologic	USD	347,890	0.09
265	Humana	USD	121,320	0.03
2,967	IDEXX Laboratories	USD	1,646,833	0.42
431	Illumina	USD	60,012	0.02
452	Incyte Genomics	USD	28,381	0.01
199	Insulet	USD	43,179	0.01
1,822	Intuitive Surgical	USD	614,670	0.16
4,069	IQVIA	USD	941,485	0.24
20,655	Johnson & Johnson	USD	3,237,465	0.81
2,139	Laboratory Corporation of America Holdings	USD	486,173	0.12
22,917	Merck	USD	2,498,411	0.63
869	Moderna	USD	86,422	0.02
568	Molina Healthcare	USD	205,224	0.05
204	Neurocrine Biosciences	USD	26,879	0.01
47,524	Pfizer	USD	1,368,216	0.35
4,051	Quest Diagnostics	USD	558,552	0.14
771	Regeneron Pharms	USD	677,162	0.17

AMUNDI MSCI NORTH AMERICA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Healthcare (31 December 2022: Nil) (continued)				
403	Repligen	USD	72,459	0.02
403	Resmed	USD	69,324	0.02
4,918	Steris	USD	1,081,222	0.27
898	Stryker	USD	268,915	0.07
360	Teleflex	USD	89,762	0.02
1,122	Thermo Fisher Scientific	USD	595,546	0.15
140	United Therapeutics	USD	30,785	0.01
10,022	UnitedHealth Group	USD	5,276,282	1.32
1,163	Vertex Pharmaceuticals	USD	473,213	0.12
2,383	Viatis	USD	25,808	0.01
2,664	Waters	USD	877,069	0.22
1,379	West Pharmaceutical Services	USD	485,573	0.12
8,764	Zimmer Biomet Holdings	USD	1,066,579	0.27
11,800	Zoetis	USD	2,328,966	0.59
			46,018,541	11.62
Industrial (31 December 2022: Nil)				
8,598	3M	USD	939,933	0.24
1,861	Aecom	USD	172,012	0.04
4,289	Agilent Technologies	USD	596,300	0.15
583	Ametek	USD	96,131	0.02
1,731	Amphenol	USD	171,594	0.04
425	AO Smith	USD	35,037	0.01
12,301	Automatic Data Processing	USD	2,865,764	0.73
3,480	Axon Enterprise	USD	898,988	0.23
121	Ball	USD	6,960	0.00
309	Booz Allen Hamilton Holding	USD	39,524	0.01
4,531	Broadridge Financial Solutions	USD	932,253	0.24
403	Builders FirstSource	USD	67,277	0.02
168	Carlisle Cos	USD	52,488	0.01
1,144	Caterpillar	USD	338,246	0.09
5,953	CH Robinson Worldwide	USD	514,280	0.13
261	Cintas	USD	157,294	0.04
929	CoStar Group	USD	81,185	0.02
242	Crown Holdings	USD	22,286	0.01
12,453	CSX	USD	431,746	0.11
356	Cummins	USD	85,287	0.02

AMUNDI MSCI NORTH AMERICA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Industrial (31 December 2022: Nil) (continued)				
9,936	Danaher	USD	2,298,594	0.59
2,922	Deere	USD	1,168,420	0.29
2,310	Dover	USD	355,301	0.09
2,443	Eaton	USD	588,323	0.15
1,504	Emerson Electric	USD	146,384	0.04
7,618	Expeditors International of Washington	USD	969,010	0.24
1,541	Fastenal	USD	99,811	0.03
843	FedEx	USD	213,254	0.05
7,866	Fidelity National Information Services	USD	472,511	0.12
2,589	Fiserv	USD	343,923	0.09
180	FleetCor Technologies	USD	50,870	0.01
581	FNFV Group	USD	29,643	0.01
10,540	Fortive	USD	776,060	0.20
5,851	Fortune Brands Home & Security	USD	445,495	0.11
2,448	General Electric	USD	312,438	0.08
765	Global Payments	USD	97,155	0.02
6,765	Graco	USD	586,931	0.15
1,308	Grainger	USD	1,083,927	0.27
1,575	HEICO	USD	229,261	0.06
1,263	Howmet Aerospace	USD	68,354	0.02
150	Hubbell	USD	49,340	0.01
3,736	Ilex	USD	811,123	0.20
630	Illinois Tool Works	USD	165,022	0.04
338	Jabil	USD	43,061	0.01
3,034	JB Hunt Transport Services	USD	606,011	0.15
8,783	Keysight	USD	1,397,287	0.35
543	Knight-Swift Transportation	USD	31,304	0.01
1,224	Lennox International	USD	547,764	0.14
5,746	Lucid Group	USD	24,191	0.01
169	Martin Marietta Materials	USD	84,316	0.02
739	Masco	USD	49,498	0.01
342	Mettler Toledo International	USD	414,832	0.10
148	Nordson	USD	39,096	0.01
2,035	Old Dominion Freight Line	USD	824,847	0.21
1,098	Otis Worldwide	USD	98,238	0.02
302	Owens Corning	USD	44,765	0.01

AMUNDI MSCI NORTH AMERICA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Industrial (31 December 2022: Nil) (continued)				
1,352	PACCAR	USD	132,023	0.03
201	Packaging Corp of America	USD	32,745	0.01
338	Parker Hannifin	USD	155,717	0.04
828	Paychex	USD	98,623	0.02
7,720	Pentair	USD	561,321	0.14
3,541	Quanta Services	USD	764,148	0.19
650	Republic Services	USD	107,192	0.03
329	Revvity	USD	35,963	0.01
699	Robert Half International	USD	61,456	0.02
797	Rockwell Automation	USD	247,453	0.06
280	Roper Industries	USD	152,648	0.04
1,014	Sherwin-Williams	USD	316,267	0.08
104	Teledyne Technologies	USD	46,414	0.01
344	The Toro	USD	33,021	0.01
11,918	Trimble Navigation	USD	634,038	0.16
4,339	Union Pacific	USD	1,065,745	0.27
4,623	United Parcel Service	USD	726,874	0.18
1,337	United Rentals	USD	766,663	0.19
220	Verisk Analytics	USD	52,549	0.01
370	Vulcan Materials	USD	83,994	0.02
516	Wabtec	USD	65,480	0.02
1,075	Waste Management	USD	192,533	0.05
97	Watsco	USD	41,562	0.01
535	WestRock	USD	22,213	0.01
10,534	Xylem	USD	1,204,668	0.30
115	Zebra Technologies	USD	31,433	0.01
			31,703,688	8.00
Oil & Gas (31 December 2022: Nil)				
51,559	Baker Hughes	USD	1,762,287	0.44
10,480	Cheniere Energy	USD	1,789,041	0.45
1,836	Enphase Energy	USD	242,609	0.06
1,716	First Solar	USD	295,632	0.07
45,948	Halliburton	USD	1,661,020	0.42
98,455	Kinder Morgan	USD	1,736,746	0.44
761	Marathon Petroleum	USD	112,902	0.03
1,192	Phillips	USD	158,703	0.04

AMUNDI MSCI NORTH AMERICA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
<i>Oil & Gas (31 December 2022: Nil) (continued)</i>				
46,055	Schlumberger	USD	2,396,702	0.61
10,726	Targa Resources	USD	931,768	0.24
933	Valero Energy	USD	121,290	0.03
42,267	Williams Cos	USD	1,472,160	0.37
			12,680,860	3.20
<i>Technology (31 December 2022: Nil)</i>				
5,340	Adobe	USD	3,185,844	0.80
13,919	Advanced Micro Devices	USD	2,051,799	0.52
2,690	Akamai Technologies	USD	318,362	0.08
94,468	Alphabet	USD	13,295,265	3.35
1,295	Analog Devices	USD	257,135	0.06
791	Ansys	USD	287,038	0.07
135,139	Apple	USD	26,018,311	6.56
11,535	Applied Materials	USD	1,869,477	0.47
2,377	Arista Networks	USD	559,807	0.14
622	Aspen Technology	USD	136,933	0.03
1,511	Atlassian	USD	359,406	0.09
6,514	Autodesk	USD	1,586,028	0.40
684	Bentley Systems	USD	35,691	0.01
240	Bill.com Holdings	USD	19,582	0.00
366	Booking Holdings	USD	1,298,283	0.33
3,803	Broadcom	USD	4,245,099	1.06
3,288	Cadence Design System	USD	895,553	0.23
355	CDW	USD	80,699	0.02
1,572	Ceridian HCM Holding	USD	105,513	0.03
50,901	Cisco Systems	USD	2,571,519	0.65
834	CloudFlare	USD	69,439	0.02
1,378	Cognizant Technology Solutions	USD	104,080	0.03
2,562	Corning	USD	78,013	0.02
562	CrowdStrike Holdings	USD	143,490	0.04
322	Datadog	USD	39,084	0.01
829	Dell Technologies	USD	63,419	0.02
661	DocuSign	USD	39,296	0.01
263	DoorDash	USD	26,008	0.01
763	Dropbox	USD	22,493	0.01
622	Dynatrace	USD	34,017	0.01

AMUNDI MSCI NORTH AMERICA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Technology (31 December 2022: Nil) (continued)				
296	Entegris	USD	35,467	0.01
189	EPAM Systems	USD	56,197	0.01
477	Etsy	USD	38,661	0.01
109	F5 Networks	USD	19,509	0.00
17,201	FaceBook	USD	6,088,466	1.53
176	Fair Issac	USD	204,866	0.05
474	Formula One Group	USD	29,924	0.01
1,785	Fortinet	USD	104,476	0.03
1,615	Gartner	USD	728,543	0.18
483	GoDaddy	USD	51,275	0.01
174	Henry Jack & Associates	USD	28,433	0.01
65,594	Hewlett Packard	USD	1,113,786	0.28
290	HF Sinclair	USD	16,115	0.00
2,237	HP	USD	67,311	0.02
336	HubSpot	USD	195,061	0.05
51,119	Intel	USD	2,568,730	0.65
13,563	International Business Machines	USD	2,218,228	0.56
3,642	Intuit	USD	2,276,359	0.57
3,764	Juniper Networks	USD	110,963	0.03
396	KLA-Tencor	USD	230,195	0.06
2,040	LAM Research	USD	1,597,850	0.40
402	Lattice Semiconductor	USD	27,734	0.01
160	Manhattan Associates	USD	34,451	0.01
9,701	Marvell Technology	USD	585,067	0.15
674	Match Group	USD	24,601	0.01
1,442	Microchip Technology	USD	130,040	0.03
6,138	Micron Technology	USD	523,817	0.13
66,016	Microsoft	USD	24,824,657	6.26
861	MongoDB	USD	352,020	0.09
108	Monolithic Power Systems	USD	68,124	0.02
1,582	Motorola Solutions	USD	495,308	0.13
3,014	NetApp	USD	265,714	0.07
15,689	NortonLifeLock	USD	358,023	0.09
23,005	NVIDIA	USD	11,392,536	2.87
273	Okta	USD	24,715	0.01
1,297	ON Semiconductor	USD	108,338	0.03

AMUNDI MSCI NORTH AMERICA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Technology (31 December 2022: Nil) (continued)				
14,241	Oracle	USD	1,501,429	0.38
5,104	Palantir Technologies	USD	87,636	0.02
2,906	Palo Alto Networks	USD	856,921	0.22
181	Paycom Software	USD	37,416	0.01
637	Paylocity Holding	USD	105,009	0.03
1,399	Pinterest	USD	51,819	0.01
2,717	PTC	USD	475,366	0.12
180	Qorvo	USD	20,270	0.01
6,038	QUALCOMM	USD	873,276	0.22
1,878	Robinhood Markets	USD	23,926	0.01
1,285	ROBLOX	USD	58,750	0.01
9,772	Salesforce.com	USD	2,571,404	0.65
1,908	Servicenow	USD	1,347,983	0.34
406	Skyworks Solutions	USD	45,643	0.01
2,641	Snap	USD	44,712	0.01
1,627	Snowflake	USD	323,773	0.08
3,634	Splunk	USD	553,640	0.14
829	Square	USD	64,123	0.02
547	SS&C Technologies Holdings	USD	33,427	0.01
122	Super Micro Computer	USD	34,680	0.01
1,748	Synopsys	USD	900,063	0.23
377	Teradyne	USD	40,912	0.01
21,503	Texas Instruments	USD	3,665,401	0.93
704	The Liberty SiriusXM Group	USD	20,261	0.01
1,164	Toast	USD	21,255	0.01
1,169	Trade Desk	USD	84,121	0.02
2,306	Twilio	USD	174,956	0.04
97	Tyler Technologies	USD	40,558	0.01
17,057	Uber Technologies	USD	1,050,199	0.27
1,118	UiPath	USD	27,771	0.01
797	Unity Software	USD	32,589	0.01
925	Veeva Systems	USD	178,081	0.04
260	VeriSign	USD	53,550	0.01
687	Western Digital	USD	35,978	0.01
3,974	Workday Incorporation	USD	1,097,062	0.28
722	Zillow Group	USD	41,775	0.01

AMUNDI MSCI NORTH AMERICA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Technology (31 December 2022: Nil) (continued)				
680	Zoom Video Communications	USD	48,899	0.01
188	Zscaler	USD	41,653	0.01
			<u>133,458,530</u>	<u>33.69</u>
Telecommunications (31 December 2022: Nil)				
37,825	AT&T	USD	634,704	0.16
1,424	T-Mobile US	USD	228,310	0.06
47,053	Verizon Communications	USD	1,773,898	0.45
			<u>2,636,912</u>	<u>0.67</u>
Utilities (31 December 2022: Nil)				
4,657	American Water Works	USD	614,677	0.16
298	Atmos Energy	USD	34,538	0.01
1,959	Consolidated Edison	USD	178,210	0.04
854	Constellation Energy	USD	99,824	0.03
1,038	Edison International	USD	74,207	0.02
7,720	Essential Utilities	USD	288,342	0.07
17,079	Eversource Energy	USD	1,054,116	0.27
26,597	Exelon	USD	954,832	0.24
22,573	NextEra Energy	USD	1,371,084	0.35
27,652	ONEOK	USD	1,941,723	0.49
25,520	Public Service Enterprise Group	USD	1,560,548	0.39
1,666	Sempra Energy	USD	124,500	0.03
11,963	Veralto	USD	984,076	0.25
			<u>9,280,677</u>	<u>2.35</u>
Total equities*			<u>394,759,920</u>	<u>99.66</u>
Futures**				
6	CME Emini S&P 500 ESG Futures Mar 24	USD	44,275	0.01
Total futures			<u>44,275</u>	<u>0.01</u>
Total financial assets at fair value through profit or loss			<u>394,804,195</u>	<u>99.67</u>
Cash and/or other net assets			1,312,408	0.33
Net assets attributable to holders of redeemable participating shares			<u>396,116,603</u>	<u>100.00</u>

AMUNDI MSCI NORTH AMERICA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF[^]

Schedule of investments (continued)
as at 31 December 2023

	Fair Value USD	% of Total Assets
Analysis of Total Assets		
*Transferable securities admitted to an official stock exchange listing	394,759,920	99.62
**Financial derivative instruments dealt in on a regulated market	44,275	0.01
Other assets	1,473,497	0.37
Total assets	396,277,692	100.00
		% of Net Asset Value 31 December 2023
Country concentration risk		
Equities		
Canada		6.46
United States		90.95
Other ¹		2.25
		99.66

The schedule of investments forms an integral part of the financial statements.

¹Any country with a holding less than 5% gets accumulated within "Other".

[^]The sub-fund was launched on 9 November 2023.

AMUNDI MSCI USA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities				
Canada				
<i>Industrial (31 December 2022: Nil)</i>				
3,057	Waste Connections	USD	456,318	0.02
			456,318	0.02
Ireland				
<i>Basic Materials (31 December 2022: Nil)</i>				
13,841	Linde	USD	5,684,637	0.31
			5,684,637	0.31
<i>Healthcare (31 December 2022: Nil)</i>				
1,041	Jazz Pharmaceuticals	USD	128,043	0.01
17,320	Medtronic	USD	1,426,822	0.07
			1,554,865	0.08
<i>Industrial (31 December 2022: Nil)</i>				
25,174	Accenture	USD	8,833,808	0.49
20,839	Allegion	USD	2,640,093	0.14
29,034	Trane Technologies	USD	7,081,393	0.38
			18,555,294	1.01
<i>Technology (31 December 2022: Nil)</i>				
5,633	Seagate Technology Holdings	USD	480,889	0.03
			480,889	0.03
Netherlands				
<i>Basic Materials (31 December 2022: Nil)</i>				
3,879	Lyondell Basell Industries	USD	368,815	0.02
			368,815	0.02
<i>Industrial (31 December 2022: Nil)</i>				
15,460	CNH Industrial	USD	188,303	0.01
			188,303	0.01
<i>Technology (31 December 2022: Nil)</i>				
37,858	NXP Semiconductors	USD	8,695,225	0.47
			8,695,225	0.47
Switzerland				
<i>Consumer Services (31 December 2022: Nil)</i>				
1,573	Bunge Global	USD	158,794	0.01
			158,794	0.01
<i>Financial (31 December 2022: Nil)</i>				
10,320	Chubb	USD	2,332,320	0.13
			2,332,320	0.13
<i>Industrial (31 December 2022: Nil)</i>				
3,700	TE Connectivity	USD	519,850	0.03
			519,850	0.03

AMUNDI MSCI USA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Technology (31 December 2022: Nil)				
1,772	Garmin	USD	227,773	0.01
			227,773	0.01
United Kingdom				
Financial (31 December 2022: Nil)				
7,377	Willis Towers Watson	USD	1,779,332	0.10
			1,779,332	0.10
Healthcare (31 December 2022: Nil)				
11,762	Royalty Pharma	USD	330,395	0.02
			330,395	0.02
Telecommunications (31 December 2022: Nil)				
9,673	Liberty Global	USD	180,305	0.01
			180,305	0.01
United States				
Basic Materials (31 December 2022: Nil)				
2,414	Air Products & Chemicals	USD	660,953	0.04
1,469	Albemarle	USD	212,241	0.01
15,469	Avery Dennison	USD	3,127,213	0.17
2,221	CF Industries Holdings	USD	176,570	0.01
6,337	Cleveland-Cliffs	USD	129,402	0.01
7,656	Dow	USD	419,855	0.02
5,459	Dupont de Nemours	USD	419,961	0.02
59,653	Ecolab	USD	11,832,173	0.64
28,538	FMC	USD	1,799,321	0.10
71,813	Ingersoll Rand	USD	5,554,017	0.30
25,572	International Flavors & Fragrances	USD	2,070,565	0.11
2,711	International Paper	USD	98,003	0.01
3,782	Mosaic	USD	135,131	0.01
97,274	Newmont Mining	USD	4,026,171	0.22
3,510	Nucor	USD	610,880	0.03
19,484	PPG Industries	USD	2,913,832	0.16
1,623	Reliance Steel & Aluminum	USD	453,921	0.02
1,748	RPM International	USD	195,129	0.01
1,988	Steel Dynamics	USD	234,783	0.01
3,900	Vertiv Holdings	USD	187,317	0.01
1,183	Westlake Chemical Partners	USD	165,573	0.01
			35,423,011	1.92
Consumer Goods (31 December 2022: Nil)				
6,897	Albertsons Cos	USD	158,631	0.01
6,327	Archer-Daniels-Midland	USD	456,936	0.02
2,936	BorgWarner	USD	105,256	0.01

AMUNDI MSCI USA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Goods (31 December 2022: Nil)				
(continued)				
57,429	Brown-Forman	USD	3,279,196	0.18
44,392	Campbell Soup	USD	1,919,066	0.10
6,137	Celsius Holdings	USD	334,589	0.02
60,713	Church & Dwight	USD	5,741,021	0.31
25,042	Clorox	USD	3,570,739	0.19
63,769	ConAgra Foods	USD	1,827,620	0.10
1,951	Constellation Brands	USD	471,654	0.03
28,277	Darling Ingredients	USD	1,409,326	0.08
5,345	Deckers Outdoor	USD	3,572,758	0.19
3,190	Delphi Automotive	USD	286,207	0.02
3,663	DR Horton	USD	556,703	0.03
24,606	Electronic Arts	USD	3,366,347	0.18
9,772	Estee Lauder Cos	USD	1,429,155	0.08
62,658	Ford Motor	USD	763,801	0.04
141,674	General Mills	USD	9,228,644	0.50
16,407	General Motors	USD	589,339	0.03
2,505	Genuine Parts	USD	346,943	0.02
35,155	Hasbro	USD	1,795,014	0.10
36,796	Hershey	USD	6,860,246	0.37
3,448	Hormel Foods	USD	110,715	0.01
14,656	JM Smucker	USD	1,852,225	0.10
69,373	Kellogg	USD	3,878,644	0.21
19,623	Kenvue	USD	422,483	0.02
82,336	Kimberly-Clark	USD	10,004,647	0.54
148,739	Kraft Heinz	USD	5,500,368	0.30
15,578	Lamb Weston Holdings	USD	1,683,826	0.09
854	Lear	USD	120,593	0.01
3,030	Lennar	USD	451,591	0.02
65,476	LKQ	USD	3,129,098	0.17
7,371	Lululemon Athletica	USD	3,768,719	0.20
48,391	McCormick	USD	3,310,912	0.18
46,553	Molsonors Brewing	USD	2,849,509	0.15
8,948	Monster Beverage	USD	515,494	0.03
21,508	NIKE	USD	2,335,124	0.13
56	NVR	USD	392,025	0.02
2,127	Pool	USD	848,056	0.05
1,866	Pulte Group	USD	192,609	0.01

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Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Goods (31 December 2022: Nil)				
(continued)				
22,082	Rivian Automotive	USD	518,044	0.03
867	Roku	USD	79,469	0.00
1,054	Snap-on	USD	304,437	0.02
2,819	Stanley Black & Decker	USD	276,544	0.02
2,544	Take Two Interactive	USD	409,457	0.02
124,761	Tesla Motors	USD	31,000,613	1.69
3,540	Tyson Foods	USD	190,275	0.01
6,110	VF	USD	114,868	0.01
			122,329,536	6.65
Consumer Services (31 December 2022: Nil)				
4,984	Airbnb	USD	678,522	0.04
394,560	Amazon.com	USD	59,949,446	3.25
3,324	Amerco	USD	234,143	0.01
2,053	AmerisourceBergen	USD	421,645	0.02
215	AutoZone	USD	555,906	0.03
9,829	Bath & Body Works	USD	424,220	0.02
2,294	Best Buy	USD	179,574	0.01
4,109	Burlington Stores	USD	799,118	0.04
3,814	Caesars Entertainment	USD	178,800	0.01
2,328	Cardinal Health	USD	234,662	0.01
1,356	CarMax	USD	104,059	0.01
12,336	Carnival com	USD	228,709	0.01
5,265	Charter Communications	USD	2,046,400	0.11
793	Chipotle Mexican Grill	USD	1,813,559	0.10
134,526	Comcast	USD	5,898,965	0.32
10,136	Copart	USD	496,664	0.03
16,508	Costco Wholesale	USD	10,896,601	0.59
14,826	CVS Caremark	USD	1,170,661	0.06
2,274	Darden Restaurants	USD	373,618	0.02
3,592	Delta Air Lines	USD	144,506	0.01
4,481	DICK'S Sporting Goods	USD	658,483	0.04
4,894	Dollar General	USD	665,339	0.04
14,928	Dollar Tree	USD	2,120,522	0.12
268	Domino's Pizza	USD	110,478	0.01
5,181	DraftKings	USD	182,630	0.01

AMUNDI MSCI USA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Services (31 December 2022: Nil)				
(continued)				
6,463	eBay	USD	281,916	0.02
1,076	Expedia	USD	163,326	0.01
8,135	Factset Research Systems	USD	3,880,802	0.21
23,841	Ferguson	USD	4,602,982	0.25
47,295	Fox	USD	1,337,558	0.07
3,013	Gaming And Leisure Propertie	USD	148,692	0.01
3,076	Hilton Worldwide Holdings	USD	560,109	0.03
56,074	Home Depot	USD	19,432,445	1.06
2,136	Hyatt Hotels	USD	278,556	0.02
24,569	Interpublic Group of Companies	USD	801,932	0.04
8,607	Johnson Controls	USD	496,107	0.03
256,045	Keurig Dr Pepper	USD	8,531,419	0.46
7,335	Kroger	USD	335,283	0.02
53,694	Las Vegas Sands	USD	2,642,282	0.14
1,043	Liberty Broadband	USD	84,055	0.00
2,003	Live Nation	USD	187,481	0.01
26,811	Lowe's Cos	USD	5,966,788	0.32
2,985	Marriott International	USD	673,147	0.04
32,244	McDonald's	USD	9,560,668	0.52
2,481	McKesson	USD	1,148,653	0.06
2,467	Mercadolibre	USD	3,876,989	0.21
4,376	MGM Resorts International	USD	195,520	0.01
14,625	NetFlix	USD	7,120,620	0.39
15,647	News	USD	384,134	0.02
1,566	Omnicom Group	USD	135,475	0.01
716	O'Reilly Automotive	USD	680,257	0.04
25,722	PayPal Holdings	USD	1,579,588	0.09
7,568	Rollins	USD	330,495	0.02
3,795	Ross Stores	USD	525,190	0.03
2,807	Royal Caribbean Cruises	USD	363,478	0.02
28,823	Sirius XM Holdings	USD	157,662	0.01
6,961	Southwest Airlines	USD	201,034	0.01
57,453	Starbucks	USD	5,516,063	0.30
5,934	Sysco	USD	433,953	0.02
30,338	Target	USD	4,320,738	0.23

AMUNDI MSCI USA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Services (31 December 2022: Nil)				
(continued)				
27,922	TJX Cos	USD	2,619,363	0.14
9,756	Tractor Supply	USD	2,097,833	0.11
8,797	Ulta Beauty	USD	4,310,442	0.23
9,378	Vail Resorts	USD	2,001,922	0.11
9,109	ViacomCBS	USD	134,722	0.01
14,603	Walgreens Boots Alliance	USD	381,284	0.02
25,861	Wal-Mart Stores	USD	4,076,987	0.22
100,453	Walt Disney	USD	9,069,901	0.49
27,880	Warner Bros Discovery	USD	317,274	0.02
1,317	Wynn Resorts	USD	119,992	0.01
3,321	Yum! Brands	USD	433,922	0.02
			203,066,269	11.03
Financial (31 December 2022: Nil)				
77,291	Aflac	USD	6,376,508	0.35
2,007	Alexandria Real Estate Equity	USD	254,427	0.01
3,136	Allstate	USD	438,977	0.02
2,686	Ally Financial	USD	93,795	0.01
37,569	American Express	USD	7,038,176	0.38
2,146	American Financial Group	USD	255,138	0.01
4,018	American Homes 4 Rent	USD	144,487	0.01
8,358	American International Group	USD	566,255	0.03
36,848	American Tower	USD	7,954,746	0.43
1,215	Ameriprise Financial	USD	461,493	0.03
14,362	Annaly Capital Management	USD	278,192	0.02
2,408	Aon	USD	700,776	0.04
4,497	Arch Capital Group	USD	333,992	0.02
2,169	Ares Management	USD	257,937	0.01
8,627	Assurant	USD	1,453,563	0.08
4,219	AvalonBay Communities	USD	789,881	0.04
257,364	Bank of America	USD	8,665,446	0.47
127,840	Bank of New York Mellon	USD	6,654,072	0.36
1,722	BlackRock	USD	1,397,920	0.08
10,025	Blackstone Group	USD	1,312,473	0.07
3,186	Boston Properties	USD	223,562	0.01
4,917	Brown & Brown	USD	349,648	0.02

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Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Financial (31 December 2022: Nil) (continued)				
3,586	Camden Property Trust	USD	356,054	0.02
5,027	Capital One Financial	USD	659,140	0.04
5,492	Carlyle Group	USD	223,469	0.01
18,477	Carrier Global	USD	1,061,504	0.06
9,832	CBOE Global Markets	USD	1,755,602	0.10
37,630	CBRE Group	USD	3,502,977	0.19
38,552	Charles Schwab	USD	2,652,378	0.14
4,172	Chicago Mercantile Exchange	USD	878,623	0.05
1,957	Cincinnati Financial	USD	202,471	0.01
131,089	Citigroup	USD	6,743,218	0.37
6,903	Citizens Financial Group	USD	228,765	0.01
2,389	Coinbase Global	USD	415,495	0.02
82,684	Crown Castle REIT	USD	9,524,370	0.52
23,551	Digital Realty Trust	USD	3,169,494	0.17
39,446	Discover Financial Services	USD	4,433,730	0.24
1,486	Equifax	USD	367,473	0.02
11,135	Equinix	USD	8,968,018	0.49
6,164	Equitable Holdings	USD	205,261	0.01
1,287	Equity Lifestyle Properties	USD	90,785	0.00
4,059	Equity Residential	USD	248,248	0.01
394	Erie Indemnity	USD	131,958	0.01
480	Essex Property	USD	119,011	0.01
725	Everest Re Group	USD	256,346	0.01
2,532	Extra Space Storage	USD	405,956	0.02
7,587	Fifth Third Bancorp	USD	261,676	0.01
142	First Citizens Bancshares	USD	201,494	0.01
7,672	Franklin Resources	USD	228,549	0.01
2,708	Gallagher (Arthur J)	USD	608,975	0.03
1,087	Globe Life	USD	132,310	0.01
18,047	Goldman Sachs	USD	6,961,991	0.38
13,863	Hartford Financial	USD	1,114,308	0.06
7,002	Healthpeak Properties	USD	138,640	0.01
22,750	Host Hotels & Resorts	USD	442,943	0.02
148,344	Huntington Bancshares	USD	1,886,936	0.10
6,661	Intercontinental Exchange	USD	855,472	0.05

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Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Financial (31 December 2022: Nil) (continued)				
6,994	Invitation Homes	USD	238,565	0.01
59,686	Iron Mountain	USD	4,176,826	0.23
123,642	JPMorgan Chase	USD	21,031,504	1.15
14,121	KeyCorp	USD	203,342	0.01
4,543	Kimco Realty	USD	96,811	0.01
7,963	KKR	USD	659,735	0.04
2,384	Loews	USD	165,903	0.01
937	LPL Financial Holdings	USD	213,280	0.01
2,466	M&T Bank	USD	338,039	0.02
101	Markel	USD	143,410	0.01
1,372	MarketAxess Holdings	USD	401,790	0.02
25,495	Marsh & McLennan	USD	4,830,538	0.26
43,231	Mastercard	USD	18,438,454	1.00
84,281	MetLife	USD	5,573,503	0.30
849	Mid-America Apartment Communities	USD	114,157	0.01
12,101	Moody's	USD	4,726,167	0.26
84,555	Morgan Stanley	USD	7,884,754	0.43
38,680	NASDAQ OMX Group	USD	2,248,855	0.12
4,198	Northern Trust	USD	354,227	0.02
32,765	PNC Financial Services Group	USD	5,073,660	0.28
2,969	Principal Financial Group	USD	233,571	0.01
41,427	Progressive	USD	6,598,493	0.36
19,446	ProLogis	USD	2,592,152	0.14
88,549	Prudential Financial	USD	9,183,417	0.50
1,865	Public Storage	USD	568,825	0.03
1,365	Raymond James Financial	USD	152,198	0.01
7,802	Realty Income	USD	447,991	0.02
1,840	Regency Centers	USD	123,280	0.01
178,661	Regions Financial	USD	3,462,450	0.19
20,214	S&P Global	USD	8,904,671	0.48
14,950	SBA Communications	USD	3,792,666	0.21
1,200	SEI Investments	USD	76,260	0.00
3,862	Simon Property Group	USD	550,876	0.03
21,893	State Street	USD	1,695,832	0.09
855	Sun Communities	USD	114,271	0.01
104,958	Synchrony Financial	USD	4,008,346	0.22

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Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Financial (31 December 2022: Nil) (continued)				
3,771	T Rowe Price Group	USD	406,099	0.02
4,933	Tango Holdings	USD	459,706	0.02
865	Tradeweb Markets	USD	78,611	0.00
39,722	Travelers Cos	USD	7,566,644	0.41
75,826	Truist Financial	USD	2,799,496	0.15
2,279	UDR	USD	87,263	0.00
17,897	US Bancorp	USD	774,582	0.04
4,908	Ventas	USD	244,615	0.01
11,941	VICI Properties	USD	380,679	0.02
80,044	Visa	USD	20,839,455	1.14
42,113	Wells Fargo	USD	2,072,802	0.11
47,380	Welltower	USD	4,272,255	0.23
4,891	WP Carey	USD	316,986	0.02
1,562	WR Berkley	USD	110,465	0.01
			265,263,581	14.41
Healthcare (31 December 2022: Nil)				
21,198	Abbott Laboratories	USD	2,333,264	0.13
46,907	Abbvie	USD	7,269,178	0.39
1,222	Align Technology	USD	334,828	0.02
1,498	Alnylam Pharmaceuticals	USD	286,732	0.02
30,934	Amgen	USD	8,909,611	0.48
14,513	Anthem	USD	6,843,750	0.37
41,183	Avantor	USD	940,208	0.05
6,215	Baxter International	USD	240,272	0.01
3,526	Becton Dickinson	USD	859,745	0.05
20,895	Biogen Idec	USD	5,406,999	0.29
2,179	Biomarin Pharmaceutical	USD	210,099	0.01
1,067	Bio-Rad Laboratories	USD	344,524	0.02
1,160	Bio-Techne	USD	89,506	0.00
16,807	Boston Scientific	USD	971,613	0.05
143,991	Bristol-Myers Squibb	USD	7,388,178	0.40
2,068	Catalent	USD	92,915	0.01
6,675	Centene	USD	495,352	0.03
974	Charles River Laboratories International	USD	230,254	0.01
20,254	Cigna	USD	6,065,060	0.33

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Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Healthcare (31 December 2022: Nil) (continued)				
12,362	Cooper Companies	USD	4,678,275	0.25
9,384	DaVita	USD	983,068	0.05
5,895	Dexcom	USD	731,511	0.04
89,898	Edwards Lifesciences	USD	6,854,723	0.37
42,016	Eli Lilly	USD	24,491,967	1.34
3,528	Exact Sciences	USD	261,001	0.01
4,383	GE HealthCare Technologies	USD	338,894	0.02
144,727	Gilead Sciences	USD	11,724,334	0.65
7,949	HCA Holdings	USD	2,151,635	0.12
3,609	Henry Schein	USD	273,237	0.01
30,747	Hologic	USD	2,196,873	0.12
2,193	Humana	USD	1,003,977	0.05
14,335	IDEXX Laboratories	USD	7,956,642	0.43
1,896	Illumina	USD	263,999	0.01
1,384	Incyte Genomics	USD	86,901	0.00
968	Insulet	USD	210,037	0.01
8,894	Intuitive Surgical	USD	3,000,480	0.16
20,729	IQVIA	USD	4,796,276	0.26
117,561	Johnson & Johnson	USD	18,426,511	1.01
10,627	Laboratory Corporation of America Holdings	USD	2,415,411	0.13
127,344	Merck	USD	13,883,043	0.76
4,799	Moderna	USD	477,261	0.03
1,454	Molina Healthcare	USD	525,345	0.03
1,115	Neurocrine Biosciences	USD	146,912	0.01
237,635	Pfizer	USD	6,841,512	0.37
19,967	Quest Diagnostics	USD	2,753,050	0.15
3,583	Regeneron Pharms	USD	3,146,913	0.17
1,026	Repligen	USD	184,475	0.01
1,770	Resmed	USD	304,475	0.02
24,499	Steris	USD	5,386,105	0.29
4,286	Stryker	USD	1,283,486	0.07
3,188	Teleflex	USD	794,896	0.04
6,057	Thermo Fisher Scientific	USD	3,214,995	0.17
548	United Therapeutics	USD	120,500	0.01
49,397	UnitedHealth Group	USD	26,006,039	1.42

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Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Healthcare (31 December 2022: Nil) (continued)				
4,197	Vertex Pharmaceuticals	USD	1,707,717	0.09
15,276	Viatis	USD	165,439	0.01
13,023	Waters	USD	4,287,562	0.23
6,122	West Pharmaceutical Services	USD	2,155,679	0.12
48,543	Zimmer Biomet Holdings	USD	5,907,683	0.32
59,022	Zoetis	USD	11,649,172	0.63
			233,100,099	12.66
Industrial				
24,083	3M	USD	2,632,754	0.14
32,310	Aecom	USD	2,986,413	0.16
20,615	Agilent Technologies	USD	2,866,103	0.16
3,230	Ametek	USD	532,595	0.03
6,786	Amphenol	USD	672,696	0.04
3,187	AO Smith	USD	262,736	0.01
61,685	Automatic Data Processing	USD	14,370,754	0.79
16,844	Axon Enterprise	USD	4,351,311	0.24
3,562	Ball	USD	204,886	0.01
1,442	Booz Allen Hamilton Holding	USD	184,446	0.01
24,518	Broadridge Financial Solutions	USD	5,044,579	0.27
1,574	Builders FirstSource	USD	262,764	0.01
956	Carlisle Cos	USD	298,683	0.02
6,033	Caterpillar	USD	1,783,777	0.10
29,949	CH Robinson Worldwide	USD	2,587,294	0.14
1,074	Cintas	USD	647,257	0.04
4,147	CoStar Group	USD	362,406	0.02
942	Crown Holdings	USD	86,749	0.00
111,579	CSX	USD	3,868,444	0.21
2,449	Cummins	USD	586,707	0.03
50,574	Danaher	USD	11,699,789	0.64
12,113	Deere	USD	4,843,625	0.26
4,214	Dover	USD	648,155	0.04
7,487	Eaton	USD	1,803,019	0.10
5,396	Emerson Electric	USD	525,193	0.03
36,834	Expeditors International of Washington	USD	4,685,285	0.25
6,778	Fastenal	USD	439,011	0.02

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Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Industrial (31 December 2022: Nil) (continued)				
2,784	FedEx	USD	704,268	0.04
48,581	Fidelity National Information Services	USD	2,918,261	0.16
19,778	Fiserv	USD	2,627,310	0.14
862	FleetCor Technologies	USD	243,610	0.01
4,113	FNFV Group	USD	209,845	0.01
81,915	Fortive	USD	6,031,401	0.33
30,807	Fortune Brands Home & Security	USD	2,345,645	0.13
12,471	General Electric	USD	1,591,674	0.09
3,851	Global Payments	USD	489,077	0.03
39,247	Graco	USD	3,405,070	0.18
5,187	Grainger	USD	4,298,415	0.23
1,401	HEICO	USD	203,858	0.01
4,805	Howmet Aerospace	USD	260,047	0.01
1,674	Hubbell	USD	550,629	0.03
18,409	Idex	USD	3,996,778	0.22
4,313	Illinois Tool Works	USD	1,129,747	0.06
1,489	Jabil	USD	189,699	0.01
9,204	JB Hunt Transport Services	USD	1,838,407	0.10
41,297	Keysight	USD	6,569,940	0.36
2,533	Knight-Swift Transportation	USD	146,027	0.01
1,194	Lennox International	USD	534,339	0.03
55,238	Lucid Group	USD	232,552	0.01
1,000	Martin Marietta Materials	USD	498,910	0.03
2,869	Masco	USD	192,166	0.01
1,642	Mettler Toledo International	USD	1,991,680	0.11
1,027	Nordson	USD	271,292	0.01
10,068	Old Dominion Freight Line	USD	4,080,862	0.22
7,569	Otis Worldwide	USD	677,198	0.04
2,123	Owens Corning	USD	314,692	0.02
6,177	PACCAR	USD	603,184	0.03
700	Packaging Corp of America	USD	114,037	0.01
1,382	Parker Hannifin	USD	636,687	0.03
7,898	Paychex	USD	940,731	0.05
39,006	Pentair	USD	2,836,126	0.15
12,662	Quanta Services	USD	2,732,460	0.15

AMUNDI MSCI USA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Industrial (31 December 2022: Nil) (continued)				
2,424	Republic Services	USD	399,742	0.02
2,783	Revvity	USD	304,210	0.02
3,404	Robert Half International	USD	299,280	0.02
6,933	Rockwell Automation	USD	2,152,558	0.12
1,253	Roper Industries	USD	683,098	0.04
4,280	Sherwin-Williams	USD	1,334,932	0.07
574	Teledyne Technologies	USD	256,170	0.01
2,043	The Toro	USD	196,108	0.01
3,706	TransUnion	USD	254,639	0.01
63,048	Trimble Navigation	USD	3,354,154	0.18
27,980	Union Pacific	USD	6,872,448	0.37
24,176	United Parcel Service	USD	3,801,192	0.21
8,497	United Rentals	USD	4,872,350	0.26
1,720	Verisk Analytics	USD	410,839	0.02
1,496	Vulcan Materials	USD	339,607	0.02
2,841	Wabtec	USD	360,523	0.02
4,762	Waste Management	USD	852,874	0.05
855	Watsco	USD	366,342	0.02
6,901	WestRock	USD	286,530	0.02
58,259	Xylem	USD	6,662,499	0.36
587	Zebra Technologies	USD	160,445	0.01
			159,864,595	8.69
Oil & Gas (31 December 2022: Nil)				
241,516	Baker Hughes	USD	8,255,017	0.45
40,640	Cheniere Energy	USD	6,937,654	0.38
9,524	Enphase Energy	USD	1,258,501	0.07
9,115	First Solar	USD	1,570,332	0.09
214,938	Halliburton	USD	7,770,009	0.42
489,880	Kinder Morgan	USD	8,641,483	0.47
5,572	Marathon Petroleum	USD	826,662	0.04
5,014	Phillips	USD	667,564	0.04
252,654	Schlumberger	USD	13,148,114	0.71
53,429	Targa Resources	USD	4,641,377	0.25
4,310	Valero Energy	USD	560,300	0.03
220,239	Williams Cos	USD	7,670,924	0.42
			61,947,937	3.37

AMUNDI MSCI USA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Technology (31 December 2022: Nil)				
25,591	Adobe	USD	15,267,591	0.83
68,997	Advanced Micro Devices	USD	10,170,848	0.55
14,816	Akamai Technologies	USD	1,753,474	0.10
464,621	Alphabet	USD	65,389,673	3.55
5,763	Analog Devices	USD	1,144,301	0.06
3,351	Ansys	USD	1,216,011	0.07
664,875	Apple	USD	128,008,384	6.96
43,689	Applied Materials	USD	7,080,676	0.38
9,361	Arista Networks	USD	2,204,609	0.12
4,979	Aspen Technology	USD	1,096,127	0.06
7,704	Atlassian	USD	1,832,473	0.10
29,235	Autodesk	USD	7,118,138	0.39
1,810	Bentley Systems	USD	94,446	0.01
999	Bill.com Holdings	USD	81,508	0.00
1,603	Booking Holdings	USD	5,686,194	0.31
19,840	Broadcom	USD	22,146,400	1.20
14,079	Cadence Design System	USD	3,834,697	0.21
1,039	CDW	USD	236,185	0.01
6,218	Ceridian HCM Holding	USD	417,352	0.02
259,440	Cisco Systems	USD	13,106,909	0.71
4,842	CloudFlare	USD	403,145	0.02
7,363	Cognizant Technology Solutions	USD	556,127	0.03
8,241	Confluent	USD	192,839	0.01
9,744	Corning	USD	296,705	0.02
3,455	CrowdStrike Holdings	USD	882,131	0.05
2,784	Datadog	USD	337,922	0.02
3,336	Dell Technologies	USD	255,204	0.01
2,599	DocuSign	USD	154,511	0.01
3,293	DoorDash	USD	325,645	0.02
2,917	Dropbox	USD	85,993	0.00
1,661	Dynatrace	USD	90,840	0.00
1,845	Entegris	USD	221,068	0.01
642	EPAM Systems	USD	190,892	0.01
2,169	Etsy	USD	175,797	0.01
451	F5 Networks	USD	80,720	0.00

AMUNDI MSCI USA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Technology (31 December 2022: Nil) (continued)				
84,366	FaceBook	USD	29,862,189	1.62
873	Fair Issac	USD	1,016,181	0.06
1,425	Formula One Group	USD	89,960	0.00
6,520	Fortinet	USD	381,616	0.02
8,350	Gartner	USD	3,766,769	0.20
1,890	GoDaddy	USD	200,642	0.01
936	Henry Jack & Associates	USD	152,952	0.01
270,905	Hewlett Packard	USD	4,599,967	0.25
3,383	HF Sinclair	USD	187,993	0.01
11,177	HP	USD	336,316	0.02
1,011	HubSpot	USD	586,926	0.03
254,689	Intel	USD	12,798,122	0.70
71,265	International Business Machines	USD	11,655,390	0.63
17,501	Intuit	USD	10,938,650	0.59
2,396	Juniper Networks	USD	70,634	0.00
1,765	KLA-Tencor	USD	1,025,995	0.06
9,884	LAM Research	USD	7,741,742	0.42
5,432	Lattice Semiconductor	USD	374,754	0.02
1,448	Manhattan Associates	USD	311,783	0.02
48,097	Marvell Technology	USD	2,900,730	0.16
1,982	Match Group	USD	72,343	0.00
6,231	Microchip Technology	USD	561,912	0.03
27,462	Micron Technology	USD	2,343,607	0.13
321,982	Microsoft	USD	121,078,111	6.59
3,660	MongoDB	USD	1,496,391	0.08
503	Monolithic Power Systems	USD	317,282	0.02
10,422	Motorola Solutions	USD	3,263,024	0.18
23,795	NetApp	USD	2,097,767	0.11
91,913	NortonLifeLock	USD	2,097,455	0.11
112,652	NVIDIA	USD	55,787,523	3.03
3,304	Okta	USD	299,111	0.02
5,099	ON Semiconductor	USD	425,919	0.02
70,295	Oracle	USD	7,411,202	0.40
21,647	Palantir Technologies	USD	371,679	0.02
13,776	Palo Alto Networks	USD	4,062,267	0.22

AMUNDI MSCI USA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Technology (31 December 2022: Nil) (continued)				
434	Paycom Software	USD	89,716	0.00
1,154	Paylocity Holding	USD	190,237	0.01
6,780	Pinterest	USD	251,131	0.01
15,692	PTC	USD	2,745,472	0.15
3,398	Qorvo	USD	382,649	0.02
30,923	QUALCOMM	USD	4,472,393	0.24
19,644	Robinhood Markets	USD	250,265	0.01
7,626	ROBLOX	USD	348,661	0.02
47,944	Salesforce.com	USD	12,615,984	0.69
8,741	Servicenow	USD	6,175,429	0.34
1,982	Skyworks Solutions	USD	222,816	0.01
20,530	Snap	USD	347,573	0.02
6,949	Snowflake	USD	1,382,851	0.08
15,462	Splunk	USD	2,355,636	0.13
6,427	Square	USD	497,128	0.03
1,686	SS&C Technologies Holdings	USD	103,031	0.01
1,087	Super Micro Computer	USD	308,991	0.02
7,892	Synopsys	USD	4,063,670	0.22
1,272	Teradyne	USD	138,037	0.01
112,452	Texas Instruments	USD	19,168,568	1.04
7,092	The Liberty SiriusXM Group	USD	204,108	0.01
6,714	Toast	USD	122,598	0.01
5,261	Trade Desk	USD	378,582	0.02
8,770	Twilio	USD	665,380	0.04
302	Tyler Technologies	USD	126,272	0.01
80,322	Uber Technologies	USD	4,945,426	0.27
8,609	UiPath	USD	213,848	0.01
5,560	Unity Software	USD	227,348	0.01
4,899	Veeva Systems	USD	943,155	0.05
1,595	VeriSign	USD	328,506	0.02
3,676	Western Digital	USD	192,512	0.01
18,701	Workday Incorporation	USD	5,162,598	0.28
3,021	Zillow Group	USD	174,795	0.01
2,669	Zoom Video Communications	USD	191,928	0.01
1,890	Zscaler	USD	418,748	0.02
			653,226,481	35.49

AMUNDI MSCI USA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Telecommunications (31 December 2022: Nil)				
222,593	AT&T	USD	3,735,111	0.20
6,981	T-Mobile US	USD	1,119,264	0.06
255,523	Verizon Communications	USD	9,633,217	0.52
			<u>14,487,592</u>	<u>0.78</u>
Utilities (31 December 2022: Nil)				
38,330	American Water Works	USD	5,059,177	0.27
1,847	Atmos Energy	USD	214,067	0.01
15,692	Consolidated Edison	USD	1,427,501	0.08
3,797	Constellation Energy	USD	443,831	0.02
4,634	Edison International	USD	331,285	0.02
65,886	Essential Utilities	USD	2,460,842	0.13
85,746	Eversource Energy	USD	5,292,243	0.29
127,260	Exelon	USD	4,568,634	0.25
99,987	NextEra Energy	USD	6,073,210	0.33
111,006	ONEOK	USD	7,794,841	0.42
122,198	Public Service Enterprise Group	USD	7,472,408	0.41
6,778	Sempra Energy	USD	506,520	0.03
58,234	Veralto	USD	4,790,329	0.26
			<u>46,434,888</u>	<u>2.52</u>
Total equities*			<u>1,836,657,104</u>	<u>99.78</u>
Futures**				
19	CME Emini S&P 500 ESG Futures Mar24	USD	140,220	0.01
Total futures			<u>140,220</u>	<u>0.01</u>
Total financial assets at fair value through profit or loss			<u>1,836,797,324</u>	<u>99.79</u>
Cash and/or other net assets			3,782,247	0.21
Net assets attributable to holders of redeemable participating shares			<u>1,840,579,571</u>	<u>100.00</u>

AMUNDI MSCI USA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF[^]

Schedule of investments (continued)
as at 31 December 2023

Analysis of Total Assets	Fair Value USD	% of Total Assets
*Transferable securities admitted to an official stock exchange listing	1,836,657,104	99.75
**Financial derivative instruments dealt in on a regulated market	140,220	0.01
Other assets	4,378,012	0.24
Total assets	1,841,175,336	100.00

Country concentration risk	% of Net Asset Value 31 December 2023
Equities	
United States	97.52
Other ¹	2.26
	99.78

The schedule of investments forms an integral part of the financial statements.

¹Any country with a holding less than 5% gets accumulated within "Other".

[^]The sub-fund was launched on 16 November 2023.

AMUNDI S&P 500 CLIMATE NET ZERO AMBITION PAB UCITS ETF^A

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities				
Ireland				
<i>Healthcare (31 December 2022: Nil)</i>				
94,332	Medtronic	USD	7,771,070	0.28
			7,771,070	0.28
<i>Industrial (31 December 2022: Nil)</i>				
51,483	Accenture	USD	18,065,900	0.66
			18,065,900	0.66
Jersey				
<i>Industrial (31 December 2022: Nil)</i>				
78,075	Amcor	USD	752,643	0.03
			752,643	0.03
Switzerland				
<i>Financial (31 December 2022: Nil)</i>				
21,968	Chubb	USD	4,964,768	0.18
			4,964,768	0.18
<i>Industrial (31 December 2022: Nil)</i>				
35,233	TE Connectivity	USD	4,950,236	0.18
			4,950,236	0.18
<i>Technology (31 December 2022: Nil)</i>				
6,889	Garmin	USD	885,512	0.03
			885,512	0.03
United Kingdom				
<i>Financial (31 December 2022: Nil)</i>				
7,146	Willis Towers Watson	USD	1,723,615	0.06
			1,723,615	0.06
United States				
<i>Basic Materials (31 December 2022: Nil)</i>				
11,389	Albemarle	USD	1,645,482	0.06
16,054	Avery Dennison	USD	3,245,476	0.12
17,352	CF Industries Holdings	USD	1,379,484	0.05
63,782	Dow	USD	3,497,805	0.13
36,342	Ecolab	USD	7,208,436	0.26
28,410	FMC	USD	1,791,251	0.07
111,310	Freeport-McMoRan Copper & Gold	USD	4,738,467	0.17
67,725	Ingersoll Rand	USD	5,237,852	0.19
50,811	International Flavors & Fragrances	USD	4,114,167	0.15
26,757	International Paper	USD	967,266	0.04
25,115	Mosaic	USD	897,359	0.03
104,490	Newmont Mining	USD	4,324,841	0.16

AMUNDI S&P 500 CLIMATE NET ZERO AMBITION PAB UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Basic Materials (31 December 2022: Nil)				
(continued)				
9,702	Nucor	USD	1,688,536	0.06
12,532	PPG Industries	USD	1,874,161	0.07
12,076	Steel Dynamics	USD	1,426,176	0.05
			44,036,759	1.61
Consumer Goods (31 December 2022: Nil)				
23,284	Campbell Soup	USD	1,006,567	0.04
27,866	Church & Dwight	USD	2,635,009	0.10
4,570	Clorox	USD	651,636	0.02
313,742	Coca-Cola	USD	18,488,816	0.68
70,400	Colgate-Palmolive	USD	5,611,584	0.21
43,302	ConAgra Foods	USD	1,241,035	0.05
18,590	Delphi Automotive	USD	1,667,895	0.06
20,848	DR Horton	USD	3,168,479	0.12
19,069	Electronic Arts	USD	2,608,830	0.10
13,997	Estee Lauder Cos	USD	2,047,061	0.07
65,576	General Mills	USD	4,271,621	0.16
14,652	Genuine Parts	USD	2,029,302	0.07
5,272	Hasbro	USD	269,188	0.01
24,014	Hershey	USD	4,477,170	0.16
8,939	JM Smucker	USD	1,129,711	0.04
26,448	Kellogg	USD	1,478,708	0.05
131,052	Kenvue	USD	2,821,550	0.10
67,901	Kraft Heinz	USD	2,510,979	0.09
8,117	Lamb Weston Holdings	USD	877,367	0.03
14,359	Lennar	USD	2,140,065	0.08
22,303	LKQ	USD	1,065,860	0.04
8,168	Lululemon Athletica	USD	4,176,217	0.15
38,570	McCormick	USD	2,638,959	0.10
202,104	Mondelez International	USD	14,638,393	0.54
77,716	Monster Beverage	USD	4,477,219	0.16
69,882	NIKE	USD	7,587,089	0.28
147	NVR	USD	1,029,066	0.04
129,687	PepsiCo	USD	22,026,040	0.80
2,724	Pool	USD	1,086,086	0.04
135,108	Procter & Gamble	USD	19,798,726	0.72
13,404	Pulte Group	USD	1,383,561	0.05
2,823	Snap-on	USD	815,395	0.03
23,863	Stanley Black & Decker	USD	2,340,960	0.09

AMUNDI S&P 500 CLIMATE NET ZERO AMBITION PAB UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Goods (31 December 2022: Nil)				
(continued)				
9,562	Take Two Interactive	USD	1,539,004	0.06
216,224	Tesla Motors	USD	53,727,340	1.96
18,239	VF	USD	342,893	0.01
5,752	WK Kellogg	USD	75,581	0.00
			199,880,962	7.31
Consumer Services (31 December 2022: Nil)				
27,713	Airbnb	USD	3,772,848	0.14
812,529	Amazon.com	USD	123,455,656	4.53
15,185	American Airlines Group	USD	208,642	0.01
32,654	AmerisourceBergen	USD	6,706,479	0.25
1,558	AutoZone	USD	4,028,380	0.15
17,362	Bath & Body Works	USD	749,344	0.03
16,014	Cardinal Health	USD	1,614,211	0.06
6,558	Charter Communications	USD	2,548,963	0.09
2,287	Chipotle Mexican Grill	USD	5,230,278	0.19
322,560	Comcast	USD	14,144,256	0.52
138,352	Copart	USD	6,779,248	0.25
53,587	Costco Wholesale	USD	35,371,707	1.30
83,932	CVS Caremark	USD	6,627,271	0.24
24,233	Dollar General	USD	3,294,476	0.12
20,972	Dollar Tree	USD	2,979,073	0.11
1,170	Domino's Pizza	USD	482,309	0.02
64,362	eBay	USD	2,807,470	0.10
8,001	Expedia	USD	1,214,472	0.04
3,861	Factset Research Systems	USD	1,841,890	0.07
8,706	Fox	USD	258,307	0.01
19,592	Hilton Worldwide Holdings	USD	3,567,507	0.13
47,888	Home Depot	USD	16,595,586	0.61
35,391	Interpublic Group of Companies	USD	1,155,162	0.04
110,385	Keurig Dr Pepper	USD	3,678,028	0.13
83,054	Kroger	USD	3,796,398	0.14
7,085	Live Nation	USD	663,156	0.02
29,900	Lowe's Cos	USD	6,654,245	0.24
53,787	McDonald's	USD	15,948,383	0.58
24,252	McKesson	USD	11,228,191	0.41
27,108	NetFlix	USD	13,198,343	0.48
34,898	News	USD	856,746	0.03

AMUNDI S&P 500 CLIMATE NET ZERO AMBITION PAB UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Services (31 December 2022: Nil)				
continued)				
8,872	Omnicom Group	USD	767,517	0.03
94,159	PayPal Holdings	USD	5,782,304	0.21
4,494	Ralph Lauren	USD	648,035	0.02
23,848	Rollins	USD	1,041,442	0.04
32,648	Ross Stores	USD	4,518,157	0.17
100,638	Starbucks	USD	9,662,254	0.35
65,537	Sysco	USD	4,792,721	0.18
47,471	Target	USD	6,760,820	0.25
134,185	TJX Cos	USD	12,587,895	0.46
7,784	Tractor Supply	USD	1,673,794	0.06
3,024	Ulta Beauty	USD	1,481,730	0.05
19,689	United Airlines Holdings	USD	812,368	0.03
136,219	Walgreens Boots Alliance	USD	3,556,678	0.13
143,501	Walt Disney	USD	12,956,705	0.47
141,590	Warner Bros Discovery	USD	1,611,294	0.06
43,021	Yum! Brands	USD	5,621,124	0.21
			375,731,863	13.76
Financial (31 December 2022: Nil)				
37,979	Aflac	USD	3,133,267	0.11
11,292	Alexandria Real Estate Equity	USD	1,431,487	0.05
12,978	Allstate	USD	1,816,660	0.07
55,140	American Express	USD	10,329,927	0.38
30,860	American International Group	USD	2,090,765	0.08
28,578	American Tower	USD	6,169,419	0.23
6,781	Ameriprise Financial	USD	2,575,627	0.09
14,005	Aon	USD	4,075,735	0.15
23,961	Arch Capital Group	USD	1,779,583	0.07
10,022	AvalonBay Communities	USD	1,876,319	0.07
751,081	Bank of America	USD	25,288,897	0.93
92,875	Bank of New York Mellon	USD	4,834,144	0.18
14,863	BlackRock	USD	12,065,783	0.44
49,754	Blackstone Group	USD	6,513,794	0.24
13,753	Boston Properties	USD	965,048	0.04
14,114	Brown & Brown	USD	1,003,647	0.04
3,172	Camden Property Trust	USD	314,948	0.01
29,789	Capital One Financial	USD	3,905,934	0.14
7,176	CBOE Global Markets	USD	1,281,347	0.05

AMUNDI S&P 500 CLIMATE NET ZERO AMBITION PAB UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Financial (31 December 2022: Nil) (continued)				
118,886	Charles Schwab	USD	8,179,357	0.30
29,009	Chicago Mercantile Exchange	USD	6,109,295	0.22
6,702	Cincinnati Financial	USD	693,389	0.03
174,695	Citigroup	USD	8,986,311	0.33
23,965	Citizens Financial Group	USD	794,200	0.03
11,117	Comerica	USD	620,440	0.02
16,375	Crown Castle REIT	USD	1,886,236	0.07
25,080	Digital Realty Trust	USD	3,375,266	0.12
15,333	Discover Financial Services	USD	1,723,429	0.06
16,631	Equifax	USD	4,112,680	0.15
6,756	Equinix	USD	5,441,215	0.20
28,555	Equity Residential	USD	1,746,424	0.06
4,240	Essex Property	USD	1,051,266	0.04
14,808	Extra Space Storage	USD	2,374,167	0.09
5,715	Federal Realty Investment Trust	USD	588,931	0.02
62,719	Fifth Third Bancorp	USD	2,163,178	0.08
16,607	Franklin Resources	USD	494,723	0.02
14,754	Gallagher (Arthur J)	USD	3,317,880	0.12
2,702	Globe Life	USD	328,887	0.01
36,488	Goldman Sachs	USD	14,075,976	0.51
15,973	Hartford Financial	USD	1,283,910	0.05
55,062	Healthpeak Properties	USD	1,090,228	0.04
71,443	Host Hotels & Resorts	USD	1,390,995	0.05
110,929	Huntington Bancshares	USD	1,411,017	0.05
46,500	Intercontinental Exchange	USD	5,971,995	0.22
35,628	Invesco	USD	635,604	0.02
32,980	Invitation Homes	USD	1,124,948	0.04
19,435	Iron Mountain	USD	1,360,061	0.05
219,070	JPMorgan Chase	USD	37,263,807	1.36
84,972	KeyCorp	USD	1,223,597	0.04
55,304	Kimco Realty	USD	1,178,528	0.04
13,596	M&T Bank	USD	1,863,740	0.07
2,388	MarketAxess Holdings	USD	699,326	0.03
31,696	Marsh & McLennan	USD	6,005,441	0.22
91,998	Mastercard	USD	39,238,067	1.44
23,356	MetLife	USD	1,544,532	0.06

AMUNDI S&P 500 CLIMATE NET ZERO AMBITION PAB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Financial (31 December 2022: Nil) (continued)				
7,021	Mid-America Apartment Communities	USD	944,044	0.03
19,349	Moody's	USD	7,556,945	0.28
138,231	Morgan Stanley	USD	12,890,041	0.47
8,635	MSCI	USD	4,884,388	0.18
37,126	NASDAQ OMX Group	USD	2,158,506	0.08
19,135	Northern Trust	USD	1,614,611	0.06
31,786	PNC Financial Services Group	USD	4,922,062	0.18
4,778	Principal Financial Group	USD	375,885	0.01
27,378	Progressive	USD	4,360,768	0.16
89,376	ProLogis	USD	11,913,821	0.44
11,923	Public Storage	USD	3,636,515	0.13
15,847	Raymond James Financial	USD	1,766,941	0.06
33,046	Realty Income	USD	1,897,501	0.07
8,948	Regency Centers	USD	599,516	0.02
71,134	Regions Financial	USD	1,378,577	0.05
43,407	S&P Global	USD	19,121,652	0.70
6,721	SBA Communications	USD	1,705,050	0.06
18,941	Simon Property Group	USD	2,701,744	0.10
36,007	State Street	USD	2,789,102	0.10
21,636	Synchrony Financial	USD	826,279	0.03
15,944	T Rowe Price Group	USD	1,717,009	0.06
8,163	Travelers Cos	USD	1,554,970	0.06
97,559	Truist Financial	USD	3,601,878	0.13
23,516	UDR	USD	900,428	0.03
93,056	US Bancorp	USD	4,027,464	0.15
38,509	Ventas	USD	1,919,289	0.07
185,097	Visa	USD	48,190,004	1.77
48,116	Welltower	USD	4,338,620	0.16
167,799	Weyerhaeuser	USD	5,834,371	0.21
9,123	WR Berkley	USD	645,179	0.02
7,998	Zions Bancorp	USD	350,872	0.01
			423,925,409	15.51

AMUNDI S&P 500 CLIMATE NET ZERO AMBITION PAB UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Healthcare (31 December 2022: Nil)				
179,664	Abbott Laboratories	USD	19,775,616	0.72
188,130	Abbvie	USD	29,154,506	1.08
3,407	Align Technology	USD	933,518	0.03
56,486	Amgen	USD	16,269,097	0.60
6,176	Anthem	USD	2,912,355	0.11
43,221	Baxter International	USD	1,670,924	0.06
22,897	Becton Dickinson	USD	5,582,975	0.20
16,015	Biogen Idec	USD	4,144,202	0.15
1,210	Bio-Rad Laboratories	USD	390,697	0.01
9,114	Bio-Techne	USD	703,236	0.03
144,378	Boston Scientific	USD	8,346,492	0.31
197,313	Bristol-Myers Squibb	USD	10,124,130	0.37
14,914	Catalent	USD	670,086	0.02
1,302	Charles River Laboratories International	USD	307,793	0.01
2,018	Cooper Companies	USD	763,692	0.03
60,791	Corteva	USD	2,913,105	0.11
599	DaVita	USD	62,751	0.00
6,652	Dentsply Sirona	USD	236,745	0.01
16,273	Dexcom	USD	2,019,317	0.07
64,486	Edwards Lifesciences	USD	4,917,058	0.18
65,887	Eli Lilly	USD	38,406,850	1.42
27,599	GE HealthCare Technologies	USD	2,133,955	0.08
127,162	Gilead Sciences	USD	10,301,394	0.38
11,206	Henry Schein	USD	848,406	0.03
16,424	Hologic	USD	1,173,495	0.04
1,619	Humana	USD	741,194	0.03
5,129	IDEXX Laboratories	USD	2,846,851	0.10
15,094	Illumina	USD	2,101,689	0.08
4,911	Incyte Genomics	USD	308,362	0.01
3,128	Insulet	USD	678,713	0.02
17,736	Intuitive Surgical	USD	5,983,417	0.22
9,907	IQVIA	USD	2,292,282	0.08
210,067	Merck	USD	22,901,504	0.84
21,350	Moderna	USD	2,123,258	0.08
443,614	Pfizer	USD	12,771,647	0.47
6,561	Quest Diagnostics	USD	904,631	0.03

AMUNDI S&P 500 CLIMATE NET ZERO AMBITION PAB UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Healthcare (31 December 2022: Nil) (continued)				
10,971	Regeneron Pharms	USD	9,635,720	0.35
8,454	Resmed	USD	1,454,257	0.05
4,227	Steris	USD	929,306	0.03
22,794	Stryker	USD	6,825,891	0.25
3,042	Teleflex	USD	758,492	0.03
34,862	Thermo Fisher Scientific	USD	18,504,401	0.68
75,877	UnitedHealth Group	USD	39,946,964	1.47
25,794	Vertex Pharmaceuticals	USD	10,495,321	0.38
78,114	Viatis	USD	845,975	0.03
4,980	Waters	USD	1,639,565	0.06
3,670	West Pharmaceutical Services	USD	1,292,280	0.05
13,577	Zimmer Biomet Holdings	USD	1,652,321	0.06
25,952	Zoetis	USD	5,122,146	0.19
			317,518,582	11.64
Industrial (31 December 2022: Nil)				
24,975	Agilent Technologies	USD	3,472,274	0.13
67,157	Automatic Data Processing	USD	15,645,566	0.57
5,127	Axon Enterprise	USD	1,324,458	0.05
17,776	Broadridge Financial Solutions	USD	3,657,412	0.13
21,427	Caterpillar	USD	6,335,321	0.23
7,333	CH Robinson Worldwide	USD	633,498	0.02
12,833	Cintas	USD	7,733,936	0.28
14,221	CoStar Group	USD	1,242,773	0.05
424,744	CSX	USD	14,725,874	0.54
44,640	Danaher	USD	10,327,018	0.38
25,482	Deere	USD	10,189,487	0.37
11,039	Dover	USD	1,697,909	0.06
11,558	Eaton	USD	2,783,398	0.10
31,196	Expeditors International of Washington	USD	3,968,131	0.15
77,902	Fastenal	USD	5,045,713	0.18
38,555	FedEx	USD	9,753,258	0.36
48,183	Fidelity National Information Services	USD	2,894,353	0.11
42,472	Fiserv	USD	5,641,980	0.21
4,529	FleetCor Technologies	USD	1,279,941	0.05
38,942	Fortive	USD	2,867,299	0.10
16,523	Global Payments	USD	2,098,421	0.08

AMUNDI S&P 500 CLIMATE NET ZERO AMBITION PAB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Industrial (31 December 2022: Nil) (continued)				
7,613	Ilex	USD	1,652,858	0.06
32,817	Illinois Tool Works	USD	8,596,085	0.31
14,737	JB Hunt Transport Services	USD	2,943,568	0.11
14,766	Keysight	USD	2,349,123	0.09
4,881	Martin Marietta Materials	USD	2,435,180	0.09
1,730	Mettler Toledo International	USD	2,098,421	0.08
5,795	Nordson	USD	1,530,807	0.06
34,727	Norfolk Southern	USD	8,208,768	0.30
22,042	Norwegian Cruise Line Holdings	USD	441,722	0.02
14,395	Old Dominion Freight Line	USD	5,834,725	0.21
28,452	Otis Worldwide	USD	2,545,600	0.09
6,652	Packaging Corp of America	USD	1,083,677	0.04
52,418	Paychex	USD	6,243,508	0.23
11,628	Pentair	USD	845,472	0.03
21,437	Quanta Services	USD	4,626,105	0.17
14,021	Republic Services	USD	2,312,203	0.08
4,797	Revvity	USD	524,360	0.02
15,189	Robert Half International	USD	1,335,417	0.05
6,601	Roper Industries	USD	3,598,667	0.13
18,399	Sherwin-Williams	USD	5,738,648	0.21
20,324	Trimble Navigation	USD	1,081,237	0.04
121,875	Union Pacific	USD	29,934,938	1.09
120,288	United Parcel Service	USD	18,912,882	0.69
9,741	United Rentals	USD	5,585,684	0.20
29,829	Verisk Analytics	USD	7,124,955	0.26
13,699	Vulcan Materials	USD	3,109,810	0.11
67,004	Waste Management	USD	12,000,416	0.44
15,502	WestRock	USD	643,643	0.02
3,657	Zebra Technologies	USD	999,568	0.04
			257,656,067	9.42
Oil & Gas (31 December 2022: Nil)				
5,854	Enphase Energy	USD	773,548	0.03
7,369	First Solar	USD	1,269,531	0.04
			2,043,079	0.07

AMUNDI S&P 500 CLIMATE NET ZERO AMBITION PAB UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Technology (31 December 2022: Nil)				
54,465	Adobe	USD	32,493,819	1.19
53,467	Advanced Micro Devices	USD	7,881,570	0.29
14,816	Akamai Technologies	USD	1,753,474	0.06
984,284	Alphabet	USD	138,057,375	5.05
8,218	Ansys	USD	2,982,148	0.11
948,879	Apple	USD	182,687,674	6.67
80,125	Applied Materials	USD	12,985,858	0.48
22,266	Arista Networks	USD	5,243,866	0.19
23,816	Autodesk	USD	5,798,719	0.21
2,442	Booking Holdings	USD	8,662,311	0.32
16,929	Broadcom	USD	18,896,996	0.69
20,072	Cadence Design System	USD	5,467,011	0.20
24,478	Ceridian HCM Holding	USD	1,642,963	0.06
408,155	Cisco Systems	USD	20,619,991	0.75
10,585	Cognizant Technology Solutions	USD	799,485	0.03
15,238	Corning	USD	463,997	0.02
1,437	EPAM Systems	USD	427,278	0.02
15,072	Etsy	USD	1,221,586	0.04
2,429	F5 Networks	USD	434,742	0.02
141,544	FaceBook	USD	50,100,914	1.83
1,262	Fair Issac	USD	1,468,981	0.05
69,316	Fortinet	USD	4,057,065	0.15
5,142	Gartner	USD	2,319,608	0.08
5,908	Henry Jack & Associates	USD	965,426	0.04
131,436	Hewlett Packard	USD	2,231,783	0.08
80,318	HP	USD	2,416,769	0.09
422,236	Intel	USD	21,217,359	0.78
59,479	International Business Machines	USD	9,727,790	0.36
26,654	Intuit	USD	16,659,550	0.61
14,087	KLA-Tencor	USD	8,188,773	0.30
14,358	LAM Research	USD	11,246,047	0.41
20,016	Match Group	USD	730,584	0.03
150,290	Micron Technology	USD	12,825,749	0.47
507,109	Microsoft	USD	190,693,268	6.97
1,921	Monolithic Power Systems	USD	1,211,728	0.04
14,456	Motorola Solutions	USD	4,526,029	0.17
6,830	NetApp	USD	602,133	0.02

AMUNDI S&P 500 CLIMATE NET ZERO AMBITION PAB UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Technology (31 December 2022: Nil) (continued)				
53,387	NortonLifeLock	USD	1,218,291	0.04
282,973	NVIDIA	USD	140,133,889	5.13
115,102	Oracle	USD	12,135,204	0.44
22,897	Palo Alto Networks	USD	6,751,867	0.25
3,689	Paycom Software	USD	762,590	0.03
7,415	PTC	USD	1,297,328	0.05
117,519	QUALCOMM	USD	16,996,773	0.62
90,240	Salesforce.com	USD	23,745,754	0.87
21,055	Servicenow	USD	14,875,147	0.54
14,042	Synopsys	USD	7,230,366	0.26
9,600	Teradyne	USD	1,041,792	0.04
17,435	Texas Instruments	USD	2,971,970	0.11
4,167	Tyler Technologies	USD	1,742,306	0.06
5,960	VeriSign	USD	1,227,522	0.04
			<u>1,021,841,218</u>	<u>37.36</u>
Telecommunications (31 December 2022: Nil)				
536,579	AT&T	USD	9,003,796	0.33
21,331	T-Mobile US	USD	3,419,999	0.13
191,123	Verizon Communications	USD	7,205,337	0.26
			<u>19,629,132</u>	<u>0.72</u>
Utilities (31 December 2022: Nil)				
11,401	American Water Works	USD	1,504,818	0.06
26,032	Constellation Energy	USD	3,042,880	0.11
25,548	Eversource Energy	USD	1,576,823	0.06
			<u>6,124,521</u>	<u>0.23</u>
Total equities*			<u>2,707,501,336</u>	<u>99.05</u>
Futures**				
81	CME Emini S&P 500 ESG Futures Mar24	USD	532,740	0.02
Total futures			<u>532,740</u>	<u>0.02</u>

Forward contracts^

Amounts receivables (2022: Nil)

Maturity date	Issue Currency	Currency to be received	Settle Currency	Currency to be Delivered	Unrealised gain	% of Net asset value
03 JAN 2024	EUR	356,364,019	USD	(389,333,000.00)	4,340,860	0.16
03 JAN 2024	EUR	12,308,774	USD	(13,289,000.00)	308,451	0.01
					<u>4,649,311</u>	<u>0.17</u>

AMUNDI S&P 500 CLIMATE NET ZERO AMBITION PAB UCITS ETF[^]

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Asset Value			
Total financial assets at fair value through profit or loss		2,712,683,387	99.24			
Financial liabilities at fair value through profit or loss						
Forward contracts						
Amounts payables (2022: Nil)						
Maturity date	Issue Currency	Currency to be received	Settle Currency	Currency to be Delivered	Unrealised loss	% of Net asset value
03 JAN 2024	USD	486,000	EUR	(446,667.98)	(7,432)	(0.00)
03 JAN 2024	USD	11,099,000	EUR	(10,160,643.26)	(125,421)	(0.00)
03 JAN 2024	EUR	938,227	USD	(1,042,000.00)	(5,544)	(0.00)
					(138,397)	(0.00)
Total financial liabilities at fair value through profit or loss				(138,397)	(0.00)	
Cash and/or other net assets				20,924,536	0.76	
Net assets attributable to holders of redeemable participating shares				2,733,469,526	100.00	
				Fair Value	% of Total	
Analysis of Total Assets				USD	Assets	
*Transferable securities admitted to an official stock exchange listing				2,707,501,336	98.94	
**Financial derivative instruments dealt in on a regulated market				532,740	0.02	
^OTC financial derivative instruments				4,649,311	0.17	
Other assets				23,799,307	0.87	
Total assets				2,736,482,694	100.00	
					% of Net Asset Value 31 December 2023	
Country concentration risk						
Equities						
United States					97.63	
Other					1.42	
					99.05	

The schedule of investments forms an integral part of the financial statements.

¹Any country with a holding less than 5% gets accumulated within "Other".

[^]The sub-fund was launched on 22 November 2023.

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities				
Australia				
Basic Materials (31 December 2022: Nil)				
3,564	Bluescope Steel	AUD	56,906	0.01
13,342	Fortescue Metals Group	AUD	264,196	0.02
78,997	IGO	AUD	487,827	0.04
19,087	Mineral Resources	AUD	911,681	0.07
6,294	Northern Star Resources	AUD	58,623	0.01
2,124	Orica	AUD	23,102	0.00
231,868	Pilbara Minerals	AUD	624,950	0.06
			2,427,285	0.21
Consumer Goods (31 December 2022: Nil)				
5,708	Treasury Wine Estates	AUD	41,987	0.00
			41,987	0.00
Consumer Services (31 December 2022: Nil)				
1,364	Aristocrat Leisure	AUD	37,992	0.00
5,954	Carsales	AUD	126,513	0.01
2,132	IDP Education	AUD	29,139	0.00
10,520	Lottery	AUD	34,743	0.00
3,917	Wesfarmers	AUD	152,454	0.02
3,107	Woolworths Group	AUD	78,866	0.01
			459,707	0.04
Financial (31 December 2022: Nil)				
272	ASX	AUD	11,704	0.00
17,556	Australia & New Zealand Banking Group	AUD	310,504	0.03
15,772	Commonwealth Bank of Australia	AUD	1,203,194	0.11
20,573	Computershare	AUD	342,386	0.03
119,937	Dexus	AUD	628,523	0.06
4,542	Goodman Group	AUD	78,411	0.01
24,968	GPT Group	AUD	79,051	0.01
2,148	Macquarie Group	AUD	269,144	0.02
19,546	Medibank Private	AUD	47,480	0.00
441,171	Mirvac Group	AUD	629,159	0.06
18,250	National Australia Bank	AUD	382,304	0.03
147,685	QBE Insurance Group	AUD	1,492,446	0.12
29,460	Scentre Group	AUD	60,105	0.01
10,149	Stockland	AUD	30,817	0.00
134,616	Suncorp Group	AUD	1,272,195	0.11
20,493	Westpac Banking	AUD	320,219	0.03
			7,157,642	0.63

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Australia (continued)				
Healthcare (31 December 2022: Nil)				
641	Cochlear	AUD	130,634	0.01
2,684	CSL	AUD	524,979	0.05
2,589	Sonic Healthcare	AUD	56,673	0.01
			<u>712,286</u>	<u>0.07</u>
Industrial (31 December 2022: Nil)				
40,331	Aurizon Holdings	AUD	104,575	0.01
135,530	Brambles	AUD	1,257,713	0.11
4,774	Reece	AUD	72,936	0.01
2,523	Seek	AUD	46,018	0.00
316,930	Transurban Group	AUD	2,964,885	0.26
			<u>4,446,127</u>	<u>0.39</u>
Oil & Gas (31 December 2022: Nil)				
1,082	Ampol	AUD	26,690	0.00
324,642	Santos	AUD	1,683,547	0.15
196,872	Woodside Energy Group	AUD	4,172,463	0.37
			<u>5,882,700</u>	<u>0.52</u>
Technology (31 December 2022: Nil)				
1,071	REA Group	AUD	132,384	0.01
1,319	WiseTech Global	AUD	67,834	0.01
			<u>200,218</u>	<u>0.02</u>
Transportation (31 December 2022: Nil)				
15,792	Qantas Airways	AUD	57,865	0.01
			<u>57,865</u>	<u>0.01</u>
Austria				
Utilities (31 December 2022: Nil)				
6,076	Verbund	EUR	564,131	0.05
			<u>564,131</u>	<u>0.05</u>
Belgium				
Basic Materials (31 December 2022: Nil)				
286	Umicore	EUR	7,867	0.00
			<u>7,867</u>	<u>0.00</u>
Consumer Goods (31 December 2022: Nil)				
33,670	Anheuser-Busch InBev	EUR	2,172,848	0.19
			<u>2,172,848</u>	<u>0.19</u>
Financial (31 December 2022: Nil)				
1,128	Ageas	EUR	48,982	0.00
888	Groupe Bruxelles Lambert	EUR	69,862	0.01
26,394	KBC Groep	EUR	1,712,048	0.15
			<u>1,830,892</u>	<u>0.16</u>

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Canada				
Basic Materials (31 December 2022: Nil)				
13,369	Agnico-Eagle Mines	CAD	736,583	0.07
46,163	Cameco	CAD	2,000,070	0.18
68,300	First Quantum Minerals	CAD	562,001	0.05
51,655	Ivanhoe Mines	CAD	503,387	0.04
15,115	Lundin Mining	CAD	124,258	0.01
21,546	Nutrien	CAD	1,219,785	0.11
8,033	Pan American Silver	CAD	131,771	0.01
255	West Fraser Timber	CAD	21,922	0.00
27,218	Wheaton Precious Metals	CAD	1,349,341	0.12
			6,649,118	0.59
Consumer Goods (31 December 2022: Nil)				
368	Gildan Activewear	CAD	12,229	0.00
702	Saputo	CAD	14,284	0.00
			26,513	0.00
Consumer Services (31 December 2022: Nil)				
503	Air Canada	CAD	7,130	0.00
562	Canadian Tire	CAD	59,976	0.01
1,797	Dollarama	CAD	130,135	0.01
922	Empire	CAD	24,508	0.00
2,996	George Weston	CAD	373,762	0.03
199	Loblaw	CAD	19,360	0.00
1564	Metro	CAD	81,355	0.01
1516	Restaurant Brands International	CAD	119,029	0.01
780	Thomson Reuters	CAD	114,598	0.01
			929,853	0.08
Financial (31 December 2022: Nil)				
4,203	Bank of Montreal	CAD	417,910	0.04
128,412	Bank of Nova Scotia	CAD	6,281,339	0.57
9,669	Brookfield Asset Management	CAD	389,737	0.03
24,946	Canadian Imperial Bank of Commerce	CAD	1,207,003	0.11
137	Fairfax Financial Holdings	CAD	127,016	0.01
379	Great West Lifeco	CAD	12,607	0.00
366	iA Financial	CAD	25,073	0.00
1,581	IGM Financial	CAD	41,977	0.00
2,874	Intact Financial	CAD	444,330	0.04
11,126	Manulife Financial	CAD	247,057	0.02
34,497	National Bank of Canada	CAD	2,642,346	0.23

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Canada (continued)				
Financial (31 December 2022: Nil) (continued)				
3,753	Power	CAD	107,843	0.01
38,098	Royal Bank of Canada	CAD	3,871,631	0.34
62,530	Sun Life Financial	CAD	3,258,806	0.29
5,240	TMX Group	CAD	127,364	0.01
59,128	Toronto-Dominion Bank	CAD	3,839,329	0.34
			<u>23,041,368</u>	<u>2.04</u>
Industrial (31 December 2022: Nil)				
36,042	Canadian National Railway	CAD	4,552,400	0.41
5,429	Canadian Pacific Kansas City	CAD	431,652	0.04
596	CCL Industries	CAD	26,934	0.00
2,410	Element Fleet Management	CAD	39,405	0.00
2,784	Northland Power	CAD	50,820	0.00
1,670	Onex	CAD	117,189	0.01
20,744	RB Global	USD	1,393,633	0.13
642	Stantec	CAD	51,794	0.00
574	TFI International	CAD	78,460	0.01
1,577	Waste Connections	USD	235,399	0.02
154	WSP Global	CAD	21,693	0.00
			<u>6,999,379</u>	<u>0.62</u>
Oil & Gas (31 December 2022: Nil)				
21,149	Altogas Income	CAD	446,204	0.04
108,761	Enbridge	CAD	3,934,400	0.35
26,561	Keyera	CAD	645,191	0.06
653	Parkland	CAD	21,151	0.00
28,742	TC Energy	CAD	1,128,231	0.10
			<u>6,175,177</u>	<u>0.55</u>
Technology (31 December 2022: Nil)				
1,323	CGI	CAD	142,424	0.01
69	Constellation Software	CAD	171,912	0.02
288	Descartes Systems Group	CAD	24,316	0.00
30,867	Open Text	CAD	1,303,643	0.12
33,345	Shopify	CAD	2,608,729	0.23
			<u>4,251,024</u>	<u>0.38</u>
Telecommunications (31 December 2022: Nil)				
1,261	BCE	CAD	49,891	0.00
2,315	Rogers Communications	CAD	108,903	0.01
8,132	Telus	CAD	145,421	0.02
			<u>304,215</u>	<u>0.03</u>

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Canada (continued)				
Utilities (31 December 2022: Nil)				
49,209	Algonquin Power & Utilities	CAD	311,988	0.03
118	Canadian Utilities	CAD	2,854	0.00
2,321	Hydro One	CAD	69,880	0.01
58,510	Pembina Pipeline	CAD	2,024,288	0.17
			<u>2,409,010</u>	<u>0.21</u>
Denmark				
Consumer Goods (31 December 2022: Nil)				
541	Carlsberg	DKK	67,886	0.01
759	Christian Hansen Holding	DKK	63,682	0.01
8,197	Pandora	DKK	1,133,528	0.09
			<u>1,265,096</u>	<u>0.11</u>
Financial (31 December 2022: Nil)				
3,594	Danske Bank	DKK	96,076	0.01
3,468	Tryg	DKK	75,492	0.01
			<u>171,568</u>	<u>0.02</u>
Healthcare (31 December 2022: Nil)				
125	Genmab	DKK	39,917	0.00
69,344	Novo Nordisk	DKK	7,173,464	0.63
1,411	Novozymes	DKK	77,593	0.01
1,365	William Demant Holding	DKK	59,872	0.01
			<u>7,350,846</u>	<u>0.65</u>
Industrial (31 December 2022: Nil)				
50	AP Moeller - Maersk	DKK	89,735	0.01
479	DSV	DKK	84,147	0.01
184	Rockwool International	DKK	53,877	0.00
31,138	Vestas Wind System	DKK	988,816	0.09
			<u>1,216,575</u>	<u>0.11</u>
Utilities (31 December 2022: Nil)				
15,674	Orsted	DKK	869,365	0.08
			<u>869,365</u>	<u>0.08</u>
Finland				
Basic Materials (31 December 2022: Nil)				
963	Stora Enso	EUR	13,324	0.00
33,757	UPM-Kymmene	EUR	1,270,086	0.11
			<u>1,283,410</u>	<u>0.11</u>

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Finland (continued)				
Consumer Services (31 December 2022: Nil)				
24,692	Kesko Oyj	EUR	488,923	0.04
			488,923	0.04
Financial (31 December 2022: Nil)				
265,535	Nordea Bank	EUR	3,291,409	0.29
2,882	Sampo Oyj	EUR	126,102	0.01
			3,417,511	0.30
Industrial (31 December 2022: Nil)				
428	Kone	EUR	21,351	0.00
2,457	METSO	EUR	24,889	0.00
1,530	Wartsilap	EUR	22,183	0.00
			68,423	0.00
Oil & Gas (31 December 2022: Nil)				
39,127	Neste Oyj	EUR	1,392,169	0.12
			1,392,169	0.12
Technology (31 December 2022: Nil)				
443,043	Nokia	EUR	1,493,672	0.13
			1,493,672	0.13
Telecommunications (31 December 2022: Nil)				
445	Elisa	EUR	20,582	0.00
			20,582	0.00
France				
Basic Materials (31 December 2022: Nil)				
3,036	Air Liquide	EUR	590,657	0.06
472	Arkema	EUR	53,704	0.00
			644,361	0.06
Consumer Goods (31 December 2022: Nil)				
69,115	Cie Generale des Etablissements Michelin SCA	EUR	2,478,253	0.22
210	Hermes International	EUR	445,117	0.04
6,797	L'Oreal	EUR	3,383,619	0.30
4,705	LVMH Moet Hennessy Louis Vuitton	EUR	3,812,797	0.33
2,545	Pernod-Ricard	EUR	449,110	0.04
763	Remy Cointreau	EUR	96,928	0.01
638	SEB	EUR	79,639	0.01
			10,745,463	0.95
Consumer Services (31 December 2022: Nil)				
2,682	Accor	EUR	102,508	0.01

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
France (continued)				
Consumer Services (31 December 2022: Nil)				
(continued)				
3,971	Carrefour	EUR	72,663	0.01
793	Eurofins Scientific	EUR	51,666	0.00
2,552	Kering	EUR	1,124,808	0.11
3,197	La Francaise des Jeux SAEM	EUR	115,977	0.01
1,464	Publicis Groupe	EUR	135,845	0.01
501	Sodexo	EUR	55,133	0.00
			<u>1,658,600</u>	<u>0.15</u>
Financial (31 December 2022: Nil)				
1,238	Amundi SA	EUR	84,242	0.01
106,586	AXA	EUR	3,472,160	0.31
6,122	BNP Paribas	EUR	423,275	0.04
5,854	Covivio	EUR	314,795	0.03
7,068	Credit Agricole	EUR	100,344	0.01
845	Eurazeo	EUR	67,067	0.01
1,172	Gecina	EUR	142,541	0.01
4,945	Klepierre	EUR	134,814	0.01
78,697	Societe Generale	EUR	2,088,557	0.18
692	Unibail Rodamco Westfield	EUR	51,155	0.00
			<u>6,878,950</u>	<u>0.61</u>
Healthcare (31 December 2022: Nil)				
567	BioMerieux	EUR	63,009	0.01
1,720	Cie Generale d'Optique Essilor International	EUR	345,040	0.03
495	Ipsen Promesses	EUR	59,000	0.01
6,622	Sanofi	EUR	656,594	0.05
291	Sartorius Stedim Biotech	EUR	76,988	0.01
			<u>1,200,631</u>	<u>0.11</u>
Industrial (31 December 2022: Nil)				
1,069	Aeroports de Paris	EUR	138,398	0.01
7,512	Bolloré	EUR	46,926	0.00
1,141	Bouygues	EUR	43,005	0.00
2,892	Bureau Veritas	EUR	73,062	0.01
3,318	Cie de Saint-Gobain	EUR	244,324	0.02
1,338	Edenred	EUR	80,020	0.01
436	Eiffage	EUR	46,728	0.00
2,710	Groupe Eurotunnel	EUR	49,589	0.00

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
France (continued)				
Industrial (31 December 2022: Nil) (continued)				
1,655	Legrand	EUR	172,033	0.02
33,186	Schneider Electric	EUR	6,663,858	0.60
3,036	Vinci	EUR	381,318	0.03
			<u>7,939,261</u>	<u>0.70</u>
Technology (31 December 2022: Nil)				
962	Cap Gemini	EUR	200,579	0.02
24,401	Dassault Systemes	EUR	1,192,335	0.10
569	SR Teleperformance	EUR	82,999	0.01
3,636	Worldline	EUR	62,939	0.01
			<u>1,538,852</u>	<u>0.14</u>
Telecommunications (31 December 2022: Nil)				
11,766	France Telecom	EUR	133,924	0.01
			<u>133,924</u>	<u>0.01</u>
Utilities (31 December 2022: Nil)				
10,585	GDF Suez	EUR	186,125	0.02
			<u>186,125</u>	<u>0.02</u>
Germany				
Basic Materials (31 December 2022: Nil)				
762	Brenntag	EUR	70,050	0.01
550	Covestro	EUR	32,006	0.00
616	Evonik Industries	EUR	12,589	0.00
167	Symrise	EUR	18,381	0.00
			<u>133,026</u>	<u>0.01</u>
Consumer Goods (31 December 2022: Nil)				
995	Adidas	EUR	202,415	0.02
2,495	Bayerische Motoren Werke	EUR	277,760	0.02
601	Bayerische Motoren Werke (Preference Shares)	EUR	59,717	0.01
667	Beiersdorf	EUR	99,984	0.01
963	Continental	EUR	81,826	0.01
12,045	Henkel AG & Co KGaA	EUR	864,592	0.08
16,625	Henkel AG & Co KGaA (Preference Shares)	EUR	1,338,060	0.11
824	Porsche AG (Preference Shares)	EUR	72,728	0.01
9,033	Puma	EUR	504,104	0.04
			<u>3,501,186</u>	<u>0.31</u>

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Germany (continued)				
Consumer Services (31 December 2022: Nil)				
1,741	Deutsche Lufthansa	EUR	15,478	0.00
5,441	HelloFresh	EUR	86,009	0.01
981	Zalando	EUR	23,245	0.00
			124,732	0.01
Financial (31 December 2022: Nil)				
2,346	Allianz	EUR	627,016	0.06
5,705	Commerzbank	EUR	67,810	0.01
371	Deutsche Annington	EUR	11,696	0.00
12,165	Deutsche Bank	EUR	166,148	0.01
1,882	Deutsche Boerse	EUR	387,724	0.03
399	Hannover Rueckversicherung	EUR	95,335	0.01
7,134	LEG Immobilien	EUR	625,087	0.06
11,110	Muenchener Rueckversicherungs	EUR	4,603,476	0.40
1,064	Talanx AG	EUR	75,986	0.01
			6,660,278	0.59
Healthcare (31 December 2022: Nil)				
765	Carl Zeiss Meditec	EUR	83,525	0.01
1,237	Fresenius Medical Care & Co KGaA	EUR	51,871	0.00
2,826	Fresenius SE & Co KGaA	EUR	87,627	0.01
13,040	Merck KGaA	EUR	2,075,708	0.18
			2,298,731	0.20
Industrial (31 December 2022: Nil)				
5,791	Deutsche Post	EUR	286,938	0.04
1,252	GEA Group	EUR	52,126	0.00
356	HeidelbergCement	EUR	31,830	0.00
608	Knorr Bremse	EUR	39,492	0.00
528	MTU Aero Engines	EUR	113,881	0.01
21	Rational	EUR	16,227	0.00
4,472	Siemens	EUR	839,404	0.08
3,175	Siemens Energy AG	EUR	42,087	0.00
			1,421,985	0.13
Technology (31 December 2022: Nil)				
7,625	Infineon Technologies	EUR	318,388	0.03
32,936	SAP	EUR	5,074,667	0.45
1,236	Scout24	EUR	87,601	0.01
			5,480,656	0.49

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Germany (continued)				
Telecommunication (31 December 2022: Nil)				
18,876	Deutsche Telekom	EUR	453,517	0.04
			<u>453,517</u>	<u>0.04</u>
Utilities (31 December 2022: Nil)				
6,367	E.ON	EUR	85,455	0.01
			<u>85,455</u>	<u>0.01</u>
Hong Kong				
Consumer Goods (31 December 2022: Nil)				
199,528	Budweiser Brewing	HKD	373,578	0.04
8,992	Techtronic Industries	HKD	107,152	0.01
35,701	Xinyi Glass Holdings	HKD	40,051	0.00
			<u>520,781</u>	<u>0.05</u>
Consumer Services (31 December 2022: Nil)				
9,295	CK Hutchison Holdings	HKD	49,817	0.00
15,723	Galaxy Entertainment Group	HKD	88,093	0.01
180,550	MTR	HKD	700,599	0.06
122,037	WH Group	HKD	78,768	0.01
			<u>917,277</u>	<u>0.08</u>
Financial (31 December 2022: Nil)				
201,449	AIA Group	HKD	1,755,589	0.15
429,202	BOC Hong Kong Holdings	HKD	1,165,272	0.09
13,377	CK Asset Holdings	HKD	67,154	0.01
1,252	Futu Holdings	USD	68,397	0.01
169,134	Hang Lung Properties	HKD	235,662	0.02
45,493	Hang Seng Bank	HKD	530,462	0.04
13,027	Hong Kong Exchanges and Clearing	HKD	447,105	0.04
32,794	Hongkong Land Holdings	USD	114,123	0.01
17,221	Link REIT	HKD	96,707	0.01
44,744	New World Development	HKD	69,449	0.01
425,622	Sino Land	HKD	462,766	0.04
9,278	Sun Hung Kai Properties	HKD	100,342	0.01
29,931	Swire Properties	HKD	60,563	0.01
17,951	Wharf Real Estate Investment	HKD	60,691	0.01
			<u>5,234,282</u>	<u>0.46</u>
Industrial (31 December 2022: Nil)				
30,943	SITC International Holdings	HKD	53,417	0.00
49,537	Swire Pacific	HKD	419,335	0.04
			<u>472,752</u>	<u>0.04</u>

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Hong Kong (continued)				
Telecommunications (31 December 2022: Nil)				
92,072	HKT Trust	HKD	109,894	0.01
			109,894	0.01
Ireland				
Basic Materials (31 December 2022: Nil)				
2,880	Linde	USD	1,182,845	0.10
			1,182,845	0.10
Consumer Goods (31 December 2022: Nil)				
17,121	Kerry Group	EUR	1,487,674	0.13
			1,487,674	0.13
Consumer Services (31 December 2022: Nil)				
4,429	Flutter Entertainment	EUR	783,745	0.07
			783,745	0.07
Financial (31 December 2022: Nil)				
32,472	AIB Group	EUR	139,176	0.01
7,403	Bank of Ireland Group	EUR	67,205	0.01
			206,381	0.02
Healthcare (31 December 2022: Nil)				
359	Jazz Pharmaceuticals	USD	44,157	0.00
7,740	Medtronic	USD	637,621	0.06
			681,778	0.06
Industrial (31 December 2022: Nil)				
7,768	Accenture	USD	2,725,869	0.24
10,175	Allegion	USD	1,289,071	0.11
23,576	CRH	GBP	1,625,958	0.14
5,637	Experian	GBP	230,097	0.02
2,906	James Hardie Industries	AUD	112,015	0.01
1,045	Kingspan Group	EUR	90,501	0.01
1,525	Smurfit Kappa Group	EUR	60,443	0.01
23,364	Trane Technologies	USD	5,698,480	0.51
			11,832,434	1.05
Technology (31 December 2022: Nil)				
7,819	Seagate Technology Holdings	USD	667,508	0.06
			667,508	0.06
Israel				
Basic Materials (31 December 2022: Nil)				
4,020	ICL Group	ILS	20,441	0.00
			20,441	0.00

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Israel (continued)				
Financial (31 December 2022: Nil)				
1,096	Azrieli Group	ILS	71,283	0.01
132,600	Bank Hapoalim	ILS	1,197,153	0.10
10,376	Bank Leumi Le Israel	ILS	83,881	0.01
12,237	Israel Discount Bank	ILS	61,510	0.01
1,590	Mizrahi Tefahot Bank	ILS	61,818	0.01
			<u>1,475,645</u>	<u>0.14</u>
Healthcare (31 December 2022: Nil)				
6,318	Teva Pharm	USD	65,960	0.01
			<u>65,960</u>	<u>0.01</u>
Technology (31 December 2022: Nil)				
623	Check Point Software	USD	95,188	0.01
389	CyberArk Software	USD	85,210	0.01
4,970	Wix.Com	USD	611,409	0.05
			<u>791,807</u>	<u>0.07</u>
Telecommunications (31 December 2022: Nil)				
344	Nice Systems	ILS	69,652	0.01
			<u>69,652</u>	<u>0.01</u>
Italy				
Consumer Goods (31 December 2022: Nil)				
5,503	Davide Campari-Milano	EUR	62,096	0.01
1,402	Monclear	EUR	86,264	0.01
			<u>148,360</u>	<u>0.02</u>
Financial (31 December 2022: Nil)				
107,979	Assicurazioni Generali	EUR	2,278,825	0.21
25,087	Banco BPM	EUR	132,493	0.01
3,557	Finecobank Banca Fineco	EUR	53,379	0.00
256,063	Intesa Sanpaolo	EUR	747,740	0.07
4,416	Mediobanca	EUR	54,660	0.00
11,491	Poste Italiane	EUR	130,426	0.01
54,403	Unicredit	EUR	1,476,265	0.13
			<u>4,873,788</u>	<u>0.43</u>
Healthcare (31 December 2022: Nil)				
3,226	Amplifon	EUR	111,683	0.01
639	Diasorin	EUR	65,815	0.01
2,636	Recordati	EUR	142,186	0.01
			<u>319,684</u>	<u>0.03</u>

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Italy (continued)				
Industrial (31 December 2022: Nil)				
1,465	Prysmian	EUR	66,626	0.01
			66,626	0.01
Technology (31 December 2022: Nil)				
5,690	Infrastrutture Wireless Italiane	EUR	71,969	0.01
			71,969	0.01
Telecommunications (31 December 2022: Nil)				
296,048	Telecom Italia	EUR	96,212	0.01
			96,212	0.01
Utilities (31 December 2022: Nil)				
130,252	Enel	EUR	968,332	0.09
8,916	Snam SpA	EUR	45,847	0.00
23,058	Terna Rete Elettrica Nazionale	EUR	192,408	0.02
			1,206,587	0.11
Japan				
Basic Materials (31 December 2022: Nil)				
1,873	Asahi Kasei	JPY	13,804	0.00
1,142	JFE Holdings	JPY	17,720	0.00
3,736	Mitsubishi Chemical Holdings	JPY	22,896	0.00
520	Mitsui Chemicals	JPY	15,425	0.00
8,477	Nippon Paint	JPY	68,547	0.01
2,389	Oji Holdings	JPY	9,202	0.00
10,922	Shin-Etsu Chemical	JPY	458,402	0.05
102,661	Sumitomo Chemical	JPY	250,499	0.02
14,188	Sumitomo Metal Mining	JPY	427,311	0.04
413	Taiyo Nippon Sanso	JPY	11,062	0.00
725	Tosoh	JPY	9,262	0.00
			1,304,130	0.12
Consumer Goods (31 December 2022: Nil)				
624	Aisin Seiki	JPY	21,834	0.00
44,268	Ajinomoto	JPY	1,708,171	0.14
23,898	Asahi Group Holdings	JPY	891,301	0.08
3,276	Bandai Namco Holdings	JPY	65,680	0.01
3,540	Bridgestone	JPY	146,642	0.01
3,199	Daiwa House Industry	JPY	96,937	0.01
12,201	Denso	JPY	184,079	0.02
3,386	Fuji Heavy Industries	JPY	62,109	0.01

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Japan (continued)				
Consumer Goods (31 December 2022: Nil)				
(continued)				
29,576	Honda Motor	JPY	307,550	0.03
2,081	Iida Group Holdings	JPY	31,168	0.00
7,023	Kao	JPY	288,930	0.03
828	Kikkoman	JPY	50,709	0.00
4,280	Kirin Holdings	JPY	62,722	0.01
2,370	Koito Manufacturing	JPY	36,942	0.00
1,427	Konami Group	JPY	74,731	0.01
2,367	Makita	JPY	65,312	0.01
728	Mazda Motor	JPY	7,867	0.00
624	Meiji Holdings	JPY	14,823	0.00
5,858	Nintendo	JPY	305,781	0.03
3,216	Nissan Motor	JPY	12,642	0.00
49,773	Panasonic	JPY	493,034	0.04
2,080	ROHM Company	JPY	39,872	0.00
1,554	Sekisui Chemical	JPY	22,404	0.00
3,268	Sekisui House	JPY	72,602	0.01
408	Shimano	JPY	63,191	0.01
2,256	Shiseido	JPY	68,042	0.01
76,309	Sony	JPY	7,258,503	0.63
7,165	Sumitomo Electric Industries	JPY	91,252	0.01
515	Suntory Beverage And Food	JPY	16,986	0.00
1,262	Toyota Industries	JPY	102,944	0.01
61,412	Toyota Motor	JPY	1,128,442	0.10
9,172	Unicharm	JPY	331,670	0.03
9,116	Yamaha	JPY	210,603	0.02
29,001	Yamaha Motor	JPY	259,092	0.02
			14,594,567	1.29
Consumer Services (31 December 2022: Nil)				
27,013	Aeon	JPY	603,759	0.05
1,719	Dai Nippon Printing	JPY	50,882	0.00
4,173	Dentsu	JPY	107,093	0.01
1,942	East Japan Railway	JPY	111,977	0.01
6,751	Fast Retailing	JPY	1,675,539	0.15
25,824	Hankyu	JPY	822,272	0.07
922	Keisei Electric Railway	JPY	43,582	0.00
1,279	Kintetsu	JPY	40,571	0.00

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Japan (continued)				
Consumer Services (31 December 2022: Nil)				
(continued)				
3,997	Kobe Bussan	JPY	118,113	0.01
34,387	MatsukiyoCocokara	JPY	609,053	0.05
481	Nitori Holdings	JPY	64,415	0.01
2,519	Odakyu Electric Railway	JPY	38,434	0.00
50,338	Oriental Land	JPY	1,874,910	0.18
13,312	Pan Pacific International Holdings	JPY	317,645	0.03
3,009	So-Net	JPY	49,794	0.00
3,387	Start Today	JPY	76,278	0.01
2,130	Toho	JPY	72,053	0.01
1,963	Toyota Tsusho	JPY	115,680	0.01
22,703	USS	JPY	456,701	0.04
23,839	West Japan Railway	JPY	994,447	0.09
			8,243,198	0.73
Financial (31 December 2022: Nil)				
33	Company Kenedix Office Investment	JPY	37,639	0.00
6,027	Dai-ichi Life Insurance	JPY	127,910	0.01
479	Daito Trust Construction	JPY	55,552	0.00
56	Daiwa House Residential Investment	JPY	99,980	0.01
137,101	Daiwa Securities Group	JPY	922,986	0.08
33	GLP J REIT	JPY	32,888	0.00
9,621	Japan Post Bank	JPY	97,998	0.01
13,368	Japan Post Holdings	JPY	119,428	0.01
736	Japan Post Insurance	JPY	13,072	0.00
11	Japan Real Estate Investment	JPY	45,567	0.00
85	Japan Retail Fund Investment	JPY	61,438	0.01
101,805	Mitsubishi UFJ Financial Group	JPY	874,853	0.08
2,566	Mitsubishi UFJ Lease & Finance	JPY	17,233	0.00
39,565	Mitsui Fudosan	JPY	970,462	0.09
131,057	Mizuho Financial Group	JPY	2,242,694	0.21
36,314	MS&AD Insurance Group Holdings	JPY	1,428,553	0.13
9	Nippon Building Fund	JPY	39,006	0.00
9	Nippon Prologis REIT	JPY	17,326	0.00
32,275	NKSJ Holdings	JPY	1,578,723	0.14
320,241	Nomura Holding	JPY	1,448,558	0.13
2,803	Nomura Real Estate Holdings	JPY	73,743	0.01
32	Nomura Real Estate Master Fund	JPY	37,452	0.00

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Japan (continued)				
Financial (31 December 2022: Nil) (continued)				
21,420	Sumitomo Mitsui Financial Group	JPY	1,045,323	0.09
1,682	Sumitomo Realty & Development	JPY	50,038	0.00
27,976	T&D Holdings	JPY	444,604	0.04
78,592	Tokio Marine Holdings	JPY	1,967,309	0.18
			<u>13,850,335</u>	<u>1.23</u>
Healthcare (31 December 2022: Nil)				
5,440	Asahi Intecc	JPY	110,687	0.01
50,970	Astellas Pharma	JPY	609,558	0.05
37,443	Chugai Pharmaceutical	JPY	1,418,786	0.13
39,008	Daiichi Sankyo	JPY	1,071,350	0.09
1,321	Eisai	JPY	66,078	0.01
6,261	Olympus	JPY	90,620	0.01
3,973	ONO Pharmaceutical	JPY	70,904	0.01
2,203	Otsuka Holdings	JPY	82,648	0.01
1,381	Shionogi	JPY	66,591	0.01
19,033	Systemex	JPY	1,060,869	0.09
9,613	Takeda Pharmaceutical	JPY	276,430	0.02
3,532	Terumo	JPY	115,796	0.01
			<u>5,040,317</u>	<u>0.45</u>
Industrial (31 December 2022: Nil)				
1,456	AGC	JPY	54,076	0.00
12,657	Azbil	JPY	418,907	0.04
523	Daifuku	JPY	10,582	0.00
1,609	Daikin Industries	JPY	262,327	0.02
603	Disco	JPY	149,617	0.01
98,780	Fanuc	JPY	2,905,665	0.27
926	Fuji Electric	JPY	39,863	0.00
743	Hamamatsu Photonics	JPY	30,567	0.00
3,969	Hitachi	JPY	286,315	0.03
416	Hitachi Construction Machinery	JPY	10,998	0.00
31,131	Hoya	JPY	3,891,927	0.35
12,550	Ibiden	JPY	695,689	0.06
727	Isuzu Motors	JPY	9,365	0.00
2,567	Kajima	JPY	42,908	0.00
1,162	Keyence	JPY	512,012	0.05
5,894	Komatsu	JPY	154,186	0.01

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Japan (continued)				
Industrial (31 December 2022: Nil) (continued)				
14,401	Kubota	JPY	216,812	0.02
1,396	Kyocera	JPY	20,379	0.00
3,786	Minebea	JPY	77,839	0.01
1,869	Misumi	JPY	31,678	0.00
12,860	Mitsubishi Electric	JPY	182,346	0.02
1,444	Mitsubishi Heavy Industries	JPY	84,409	0.01
234	Mitsui Osk Lines	JPY	7,497	0.00
7,524	Monotaro	JPY	82,162	0.01
10,609	Murata Manufacturing	JPY	225,229	0.02
2,761	Nidec	JPY	111,533	0.01
104	Nippon Express Holdings	JPY	5,912	0.00
3,371	Nippon Yusen	JPY	104,516	0.01
5,650	Obayashi	JPY	48,893	0.00
16,193	Omron	JPY	756,125	0.07
13,625	Recruit Holdings	JPY	576,294	0.05
35,540	SG Holdings	JPY	510,235	0.05
2,488	Shimadzu	JPY	69,568	0.01
5,657	Shimizu	JPY	37,582	0.00
400	SMC	JPY	214,952	0.02
1,421	Taisei	JPY	48,603	0.00
2,470	TDK	JPY	117,683	0.01
21,023	Tobu Railway	JPY	565,017	0.05
56,015	Tokyu	JPY	683,798	0.06
1,644	Toppan Printing	JPY	45,887	0.00
621	Toto	JPY	16,355	0.00
2,473	Yamato Holdings	JPY	45,704	0.00
22,828	Yaskawa Electric	JPY	953,730	0.09
25,323	Yokogawa Electric	JPY	483,001	0.04
			15,798,743	1.40
Oil & Gas (31 December 2022: Nil)				
95,128	Inpex	JPY	1,285,085	0.11
			1,285,085	0.11
Technology (31 December 2022: Nil)				
4,857	Advantest	JPY	165,265	0.01
1,699	BayCurrent Consulting	JPY	59,666	0.01

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Japan (continued)				
Technology (31 December 2022: Nil) (continued)				
4,314	Brother Industries	JPY	68,865	0.01
6,204	Canon	JPY	159,303	0.01
846	Capcom	JPY	27,340	0.00
2,317	FUJIFILM Holdings	JPY	139,253	0.01
11,659	Fujitsu	JPY	1,759,436	0.15
16	Lasertec	JPY	4,218	0.00
1,349	NEC	JPY	79,899	0.01
796	Nexon Company	JPY	14,508	0.00
44,086	Nomura Research Institute	JPY	1,282,428	0.11
6,194	NTT Data	JPY	87,827	0.01
640	OBIC	JPY	110,291	0.01
926	Oracle Japan	JPY	71,398	0.01
1,588	Otsuka	JPY	65,478	0.01
23,484	Renesas Electronics	JPY	424,604	0.04
2,801	Ricoh	JPY	21,517	0.00
4,114	SCSK	JPY	81,591	0.01
1,142	Seiko Epson	JPY	17,096	0.00
607	Square Enix Holdings	JPY	21,799	0.00
5,008	Sumco	JPY	75,113	0.01
460	Tecmo Koei Holdings	JPY	5,248	0.00
1,732	TIS	JPY	38,171	0.00
2,851	Tokyo Electron	JPY	510,725	0.05
2,276	Trend Micro	JPY	121,856	0.01
187,799	Z Holdings	JPY	665,649	0.06
			<u>6,078,544</u>	<u>0.54</u>
Telecommunications (31 December 2022: Nil)				
513	Hikari Tsushin	JPY	85,075	0.01
155,881	KDDI	JPY	4,960,152	0.44
183,055	Nippon Telegraph & Telephone	JPY	223,722	0.02
301,058	Softbank	JPY	3,878,199	0.34
			<u>9,147,148</u>	<u>0.81</u>
Transportation (31 December 2022: Nil)				
17,525	ANA Holdings	JPY	380,384	0.03
412	Japan Airlines	JPY	8,110	0.00
			<u>388,494</u>	<u>0.03</u>

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Luxembourg				
Basic Materials (31 December 2022: Nil)				
360	Tenaris	EUR	6,261	0.00
			6,261	0.00
Macau				
Consumer Services (31 December 2022: Nil)				
150,407	Sands China	HKD	440,133	0.04
			440,133	0.04
Netherlands				
Basic Materials (31 December 2022: Nil)				
16,806	Akzo Nobel	EUR	1,389,015	0.12
406	IMCD N.V	EUR	70,659	0.01
857	Lyondell Basell Industries	USD	81,484	0.01
			1,541,158	0.14
Consumer Goods (31 December 2022: Nil)				
764	Ferrari	EUR	257,574	0.03
446	Heineken	EUR	45,296	0.00
629	Heineken Holding	EUR	53,224	0.00
306	JDE Peet's	EUR	8,234	0.00
			364,328	0.03
Consumer Services (31 December 2022: Nil)				
82,094	Koninklijke Ahold Delhaize	EUR	2,359,174	0.21
1,227	Universal Music Group	EUR	34,983	0.00
1,362	Wolters Kluwer	EUR	193,633	0.02
			2,587,790	0.23
Financial (31 December 2022: Nil)				
9,301	Aegon	EUR	53,920	0.00
687	ASR Nederland	EUR	32,405	0.00
661	Exor	EUR	66,081	0.01
19,566	ING Groep	EUR	292,345	0.03
1,971	NN Group	EUR	77,837	0.01
17,139	Prosus	EUR	510,896	0.04
			1,033,484	0.09
Healthcare (31 December 2022: Nil)				
81	Argenx	EUR	30,735	0.00
			30,735	0.00
Industrial (31 December 2022: Nil)				
1,330	Aercap Holdings	USD	98,846	0.01
96,904	CNH Industrial	EUR	1,182,031	0.10

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Netherlands (continued)				
Industrial (31 December 2022: Nil) (continued)				
3,307	Ferrovial International	EUR	120,625	0.01
86	Randstad Holding	EUR	5,389	0.00
			<u>1,406,891</u>	<u>0.12</u>
Technology (31 December 2022: Nil)				
135	Adyen	EUR	173,972	0.02
103	ASM International	EUR	53,471	0.00
7,060	ASML Holding	EUR	5,316,462	0.47
22,488	NXP Semiconductors	USD	5,165,044	0.46
			<u>10,708,949</u>	<u>0.95</u>
Telecommunications (31 December 2022: Nil)				
382,275	Koninklijke KPN	EUR	1,316,669	0.12
			<u>1,316,669</u>	<u>0.12</u>
New Zealand				
Healthcare (31 December 2022: Nil)				
11,465	Ebos Group	NZD	257,697	0.02
			<u>257,697</u>	<u>0.02</u>
Industrial (31 December 2022: Nil)				
1,916	Auckland International Airport	NZD	10,675	0.00
			<u>10,675</u>	<u>0.00</u>
Technology (31 December 2022: Nil)				
1,291	XERO	AUD	98,927	0.01
			<u>98,927</u>	<u>0.01</u>
Norway				
Basic Materials (31 December 2022: Nil)				
1,275	Norsk Hydro	NOK	8,587	0.00
423	Yara International	NOK	15,045	0.00
			<u>23,632</u>	<u>0.00</u>
Consumer Goods (31 December 2022: Nil)				
46,481	Marine Harvest	NOK	832,985	0.07
81,253	Orkla	NOK	630,777	0.06
			<u>1,463,762</u>	<u>0.13</u>
Financial (31 December 2022: Nil)				
93,081	DNB Bank	NOK	1,979,725	0.17
21,845	Gjensidige Forsikring	NOK	403,314	0.04
			<u>2,383,039</u>	<u>0.21</u>
Oil & Gas (31 December 2022: Nil)				
31,525	Aker	NOK	917,282	0.08
			<u>917,282</u>	<u>0.08</u>

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Norway (continued)				
Telecommunications (31 December 2022: Nil)				
62,131	Telenor	NOK	713,341	0.06
			<u>713,341</u>	<u>0.06</u>
Portugal				
Oil & Gas (31 December 2022: Nil)				
43,276	Galp Energia	EUR	637,717	0.06
			<u>637,717</u>	<u>0.06</u>
Singapore				
Consumer Services (31 December 2022: Nil)				
57,967	City Developments	SGD	292,230	0.02
79,834	Genting Singapore	SGD	60,522	0.01
			<u>352,752</u>	<u>0.03</u>
Financial (31 December 2022: Nil)				
36,534	Ascendas Real Estate Investment Trust	SGD	83,919	0.01
301,500	Capitaland Investment	SGD	722,265	0.06
39,145	CapitaMall Trust	SGD	61,132	0.01
10,999	DBS Group Holdings	SGD	278,581	0.02
93,417	Mapletree Commercial Trust	SGD	111,185	0.01
13,099	Mapletree Logistics Trust	SGD	17,279	0.00
136,701	Oversea-Chinese Banking	SGD	1,347,216	0.12
18,769	Singapore Exchange	SGD	139,868	0.01
24,470	United Overseas Bank	SGD	527,762	0.05
19,976	UOL Group	SGD	95,102	0.01
			<u>3,384,309</u>	<u>0.30</u>
Industrial (31 December 2022: Nil)				
168,846	Keppel	SGD	904,966	0.08
481,814	Seatrium	SGD	43,101	0.00
			<u>948,067</u>	<u>0.08</u>
Technology (31 December 2022: Nil)				
137,951	Grab Holdings	USD	464,895	0.04
2,942	Sea	USD	119,151	0.01
			<u>584,046</u>	<u>0.05</u>
Telecommunications (31 December 2022: Nil)				
54,589	Singapore Telecommunications	SGD	102,217	0.01
			<u>102,217</u>	<u>0.01</u>
Transportation (31 December 2022: Nil)				
18,480	Singapore Airlines	SGD	91,903	0.01
			<u>91,903</u>	<u>0.01</u>

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Spain				
Consumer Services (31 December 2022: Nil)				
51,043	Industria De Diseno Textil	EUR	2,223,247	0.20
			<u>2,223,247</u>	<u>0.20</u>
Financial (31 December 2022: Nil)				
156,393	Banco Bilbao Vizcaya Argentaria	EUR	1,421,120	0.13
300,310	Banco Santander	EUR	1,253,802	0.11
26,583	CaixaBank	EUR	109,414	0.01
			<u>2,784,336</u>	<u>0.25</u>
Healthcare (31 December 2022: Nil)				
6,772	Grifols	EUR	115,614	0.01
			<u>115,614</u>	<u>0.01</u>
Industrial (31 December 2022: Nil)				
323	Acciona	EUR	47,562	0.00
1,502	ACS Actividades de Construccion y Servicios	EUR	66,633	0.01
501	Aena	EUR	90,818	0.01
			<u>205,013</u>	<u>0.02</u>
Technology (31 December 2022: Nil)				
41,336	Amadeus IT Holding	EUR	2,962,539	0.26
			<u>2,962,539</u>	<u>0.26</u>
Telecommunications (31 December 2022: Nil)				
3,576	Cellnex Telecom	EUR	140,865	0.01
31,014	Telefonica	EUR	121,073	0.01
			<u>261,938</u>	<u>0.02</u>
Utilities (31 December 2022: Nil)				
6,142	Corporacion Acciona Energias Renovables	EUR	190,516	0.02
1,092	Enagas	EUR	18,414	0.00
1,478	Endesa	EUR	30,139	0.00
288,408	Iberdrola	EUR	3,781,663	0.33
14,610	Naturgy	EUR	435,751	0.04
47,037	Red Electrica	EUR	774,715	0.07
			<u>5,231,198</u>	<u>0.46</u>
Sweden				
Basic Materials (31 December 2022: Nil)				
30,894	Boliden	SEK	964,111	0.08
57,113	Svenska Cellulosa	SEK	856,311	0.08
			<u>1,820,422</u>	<u>0.16</u>
Consumer Goods (31 December 2022: Nil)				
30,937	Essity AB	SEK	767,450	0.07
1,721	Husqvarna	SEK	14,171	0.00

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Sweden (continued)				
Consumer Goods (31 December 2022: Nil) (continued)				
15,047	Volvo Car	SEK	48,615	0.00
			830,236	0.07
Consumer Services (31 December 2022: Nil)				
69	Evolution Gaming Group	SEK	8,231	0.00
855	Hennes & Mauritz	SEK	14,984	0.00
			23,215	0.00
Financial (31 December 2022: Nil)				
3,054	Fastighets AB Balder	SEK	21,673	0.00
1,581	Industivarden	SEK	51,597	0.00
624	Industrivarden	SEK	20,328	0.00
9,428	Investor	SEK	218,443	0.02
4,419	LIFCO AB	SEK	108,394	0.01
1,088	Lundbergs	SEK	59,183	0.01
970	Sagax	SEK	26,700	0.00
10,137	Skandinaviska Enskilda Banken	SEK	139,614	0.01
36,865	Svenska Handelsbanken	SEK	400,371	0.04
4,486	Swedbank	SEK	90,496	0.01
			1,136,799	0.10
Industrial (31 December 2022: Nil)				
2,816	Alfa Laval	SEK	112,720	0.01
6,256	Assa Abloy	SEK	180,209	0.02
23,108	Atlas Copco AB	SEK	378,210	0.04
13,159	Hexagon	SEK	157,929	0.01
1,683	Indutrade AB	SEK	43,721	0.00
4,347	Investment AB Latour	SEK	113,141	0.01
8,544	Nibe Industrier	SEK	60,024	0.01
6,752	Sandvik	SEK	146,124	0.01
5,665	Securitas	SEK	55,414	0.00
3,828	Skanska	SEK	69,264	0.01
3,556	SKF	SEK	71,029	0.01
1,071	Volva	SEK	28,375	0.00
9,774	Volvo	SEK	253,810	0.02
			1,669,970	0.15
Technology (31 December 2022: Nil)				
3,652	Telefonaktiebolaget LM Ericsson	SEK	22,869	0.00
			22,869	0.00

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Sweden (continued)				
Telecommunications (31 December 2022: Nil) (continued)				
47,643	Tele2	SEK	409,118	0.04
226,198	TeliaSonera	SEK	577,511	0.05
			986,629	0.09
Switzerland				
Basic Materials (31 December 2022: Nil)				
2,996	Clariant	CHF	44,211	0.00
63	EMS Chemie Holdings	CHF	50,975	0.00
473	Givaudan	CHF	1,957,978	0.18
892	Sika	CHF	290,074	0.03
			2,343,238	0.21
Consumer Goods (31 December 2022: Nil)				
64	Barry Callebaut	CHF	107,903	0.01
1	Chocoladefabriken Lindt & Spruengli	CHF	121,191	0.01
6,653	Cie Financiere Richemont	CHF	914,970	0.08
5	Lindt & Spruengli	CHF	59,942	0.01
1,284	Swatch Group	CHF	113,907	0.01
			1,317,913	0.12
Consumer Services (31 December 2022: Nil)				
538	Bunge Global	USD	54,311	0.00
			54,311	0.00
Financial (31 December 2022: Nil)				
440	Baloise Holding	CHF	68,903	0.01
2,391	Chubb	USD	540,366	0.05
793	Helvetia Holding	CHF	109,201	0.01
1,691	Julius Baer Group	CHF	94,731	0.01
69	Partners Group Holding	CHF	99,444	0.01
189	Swiss Life Holding	CHF	131,142	0.01
107	Swiss Prime Site	CHF	11,423	0.00
32,134	Swiss Re	CHF	3,610,279	0.32
94,363	UBS	CHF	2,926,245	0.26
13,270	Zurich Financial Services	CHF	6,931,019	0.61
			14,522,753	1.29
Healthcare (31 December 2022: Nil)				
44,561	Alcon	CHF	3,475,297	0.31
908	Bachem Holding	CHF	70,124	0.01
12,243	DSM Firmenich	EUR	1,244,229	0.11

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Switzerland (continue)				
Healthcare (31 December 2022: Nil) (continued)				
3,506	Lonza Group	CHF	1,473,382	0.13
11,675	Novartis	CHF	1,177,279	0.10
4,304	Roche Holding	CHF	1,254,813	0.11
334	Sonova Holding	CHF	108,893	0.01
733	Straumann Holding	CHF	118,095	0.01
			<u>8,922,112</u>	<u>0.79</u>
Industrial (31 December 2022: Nil)				
150,681	ABB	CHF	6,677,837	0.59
214	Geberit	CHF	137,047	0.01
1,549	Holcim	CHF	121,505	0.01
5,459	Kuehne + Nagel International	CHF	1,879,663	0.17
330	Schindler Holding	CHF	81,917	0.01
1,007	SGS	CHF	86,791	0.01
35,447	SIG Combibloc Group	CHF	814,946	0.07
1,908	TE Connectivity	USD	268,074	0.02
182	VAT Group AG	CHF	91,146	0.01
			<u>10,158,926</u>	<u>0.90</u>
Technology (31 December 2022: Nil)				
981	Garmin	USD	126,098	0.01
11,296	Logitech	CHF	1,070,479	0.09
9,979	STMicroelectronics	EUR	498,749	0.04
1,231	Temenos	CHF	114,405	0.01
			<u>1,809,731</u>	<u>0.15</u>
Telecommunications (31 December 2022: Nil)				
171	Swisscom	CHF	102,805	0.01
			<u>102,805</u>	<u>0.01</u>
United Kingdom (31 December 2022: Nil)				
Basic Materials				
5,952	Anglo American	GBP	149,521	0.01
27,222	Antofagasta	GBP	582,830	0.05
16,186	Croda International	GBP	1,042,012	0.09
4,335	Endeavour Mining	GBP	97,232	0.01
4,194	Mondi	GBP	82,203	0.01
			<u>1,953,798</u>	<u>0.17</u>
Consumer Goods (31 December 2022: Nil)				
567	Associated British Foods	GBP	17,109	0.00
10,326	Barratt Developments	GBP	74,058	0.01

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United Kingdom (continued)				
Consumer Goods (31 December 2022: Nil) (continued)				
42,129	Burberry Group	GBP	760,477	0.07
20,277	Coca-Cola European Partners	USD	1,353,287	0.12
202,605	Diageo	GBP	7,376,499	0.64
58,138	JD Sports Fashion	GBP	122,993	0.01
3,717	Persimmon	GBP	65,817	0.01
4,192	Reckitt Benckiser Group	GBP	289,643	0.03
38,050	Taylor Wimpey	GBP	71,328	0.01
			10,131,211	0.90
Consumer Services (31 December 2022: Nil)				
10,388	Compass Group	GBP	284,187	0.03
135,957	Informa	GBP	1,353,960	0.12
891	Intercontl Hotels	GBP	80,532	0.01
192,133	J Sainsbury	GBP	741,161	0.07
45,481	Kingfisher	GBP	141,063	0.01
814	Next	GBP	84,239	0.01
11,066	Ocado Group	GBP	106,987	0.01
4,399	Pearson	GBP	54,071	0.00
116,681	Relx	GBP	4,625,966	0.40
1,839	Whitbread	GBP	85,710	0.01
			7,557,876	0.67
Financial (31 December 2022: Nil)				
99,966	3i Group	GBP	3,085,241	0.26
271,373	Aviva	GBP	1,503,828	0.13
94,181	Barclays	GBP	184,631	0.02
8,634	Hargreaves Lansdown	GBP	80,789	0.01
238,549	HSBC Holdings	GBP	1,932,569	0.17
7,648	Land Securities Group	GBP	68,716	0.01
127,344	Legal & General Group	GBP	407,631	0.04
388,598	Lloyds Banking Group	GBP	236,348	0.02
2,434	London Stock Exchange Group	GBP	287,759	0.03
215,560	Natwest Group	GBP	602,902	0.05
14,401	Phoenix Group Holdings	GBP	98,254	0.01
17,011	Prudential	GBP	192,394	0.02
13,539	Schroders	GBP	74,199	0.01
82,347	Segro	GBP	930,507	0.08

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United Kingdom (continued)				
Financial (31 December 2022: Nil) (continued)				
14,041	St James's Place	GBP	122,360	0.01
14,690	Standard Chartered	GBP	124,833	0.01
43,290	Standard Life Aberdeen	GBP	98,590	0.01
656	Willis Towers Watson	USD	158,227	0.01
			10,189,778	0.90
Healthcare (31 December 2022: Nil)				
13,897	AstraZeneca	GBP	1,877,884	0.16
23,858	GSK	GBP	441,066	0.04
32,112	Haleon	GBP	131,672	0.01
3,893	Hikma Pharmaceuticals	GBP	88,784	0.01
2,618	Royalty Pharma	USD	73,540	0.01
4,824	Smith & Nephew	GBP	66,324	0.01
			2,679,270	0.24
Industrial (31 December 2022: Nil)				
2,729	Ashtead Group	GBP	190,019	0.02
12,331	Berkeley Group Holdings	GBP	736,933	0.06
1,830	Bunzl	GBP	74,419	0.01
4,523	Ferguson Newco	GBP	869,789	0.07
1,551	Intertek Group	GBP	83,953	0.01
16,833	Rentokil Initial	GBP	94,590	0.01
425	Spirax Sarco Engineering	GBP	56,915	0.01
			2,106,618	0.19
Technology (31 December 2022: Nil)				
6,563	Auto Trader Group	GBP	60,356	0.01
107,015	Sage Group	GBP	1,599,556	0.14
			1,659,912	0.15
Telecommunications (31 December 2022: Nil)				
44,287	BT Group	GBP	69,781	0.01
1,315	Liberty Global	USD	24,512	0.00
146,357	Vodafone Group	GBP	127,916	0.01
			222,209	0.02
Utilities (31 December 2022: Nil)				
288,900	National Grid	GBP	3,896,504	0.34
1,908	Severn Trent	GBP	62,729	0.01
116,353	SSE	GBP	2,752,945	0.24
4,799	United Utilities Group	GBP	64,818	0.01
			6,776,996	0.60

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States				
Basic Materials (31 December 2022: Nil)				
1,296	Air Products & Chemicals	USD	354,845	0.03
778	Albemarle	USD	112,405	0.01
8,497	Avery Dennison	USD	1,717,753	0.15
932	CF Industries Holdings	USD	74,094	0.01
3,063	Cleveland-Cliffs	USD	62,546	0.01
4,075	Dow	USD	223,473	0.02
5,492	Dupont de Nemours	USD	422,500	0.04
26,763	Ecolab	USD	5,308,441	0.46
8,422	FMC	USD	531,007	0.05
2,507	Ingersoll Rand	USD	193,891	0.02
16,137	International Flavors & Fragrances	USD	1,306,613	0.12
1,829	International Paper	USD	66,118	0.01
2,144	Mosaic	USD	76,605	0.01
1,089	Newmont	AUD	45,135	0.00
22,868	Newmont Mining	USD	946,507	0.08
13,292	Nucor	USD	2,313,340	0.20
17,260	PPG Industries	USD	2,581,233	0.23
383	Reliance Steel & Aluminum	USD	107,117	0.01
857	RPM International	USD	95,667	0.01
9,590	Steel Dynamics	USD	1,132,579	0.10
197	Westlake Chemical Partners	USD	27,572	0.00
			17,699,441	1.57
Consumer Goods (31 December 2022: Nil)				
8,084	Archer-Daniels-Midland	USD	583,826	0.05
1,996	BorgWarner	USD	71,557	0.01
2,014	Brown-Forman	USD	114,999	0.01
22,448	Campbell Soup	USD	970,427	0.09
1,097	Celsius Holdings	USD	59,808	0.01
27,304	Church & Dwight	USD	2,581,866	0.23
13,159	Clorox	USD	1,876,342	0.17
47,127	ConAgra Foods	USD	1,350,660	0.12
1,008	Constellation Brands	USD	243,684	0.02
18,487	Darling Ingredients	USD	921,392	0.08
2,665	Deckers Outdoor	USD	1,781,366	0.16
1,783	Delphi Automotive	USD	159,971	0.01
1,781	DR Horton	USD	270,676	0.02

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Goods (31 December 2022: Nil) (continued)				
8,032	Electronic Arts	USD	1,098,858	0.10
1,433	Estee Lauder Cos	USD	209,576	0.02
22,784	Ford Motor	USD	277,737	0.02
60,221	General Mills	USD	3,922,796	0.34
7,974	General Motors	USD	286,426	0.03
899	Genuine Parts	USD	124,512	0.01
15,277	Hasbro	USD	780,044	0.07
930	Hershey	USD	173,389	0.02
29,894	Hormel Foods	USD	959,896	0.08
5,053	JM Smucker	USD	638,598	0.06
27,108	Kellogg	USD	1,515,608	0.13
9,988	Kenvue	USD	215,042	0.02
35,098	Kimberly-Clark	USD	4,264,758	0.37
88,559	Kraft Heinz	USD	3,274,912	0.29
6,115	Lamb Weston Holdings	USD	660,970	0.06
91	Lear	USD	12,850	0.00
1,536	Lennar	USD	228,925	0.02
26,116	LKQ	USD	1,248,084	0.11
2,345	Lululemon Athletica	USD	1,198,975	0.11
20,386	McCormick	USD	1,394,810	0.12
18,373	Molsonors Brewing	USD	1,124,611	0.10
4,595	Monster Beverage	USD	264,718	0.02
7,114	NIKE	USD	772,367	0.07
6	NVR	USD	42,003	0.00
1,563	Pool	USD	623,184	0.06
1,398	Pulte Group	USD	144,302	0.01
27,672	Rivian Automotive	USD	649,185	0.06
834	Roku	USD	76,444	0.01
282	Snap-on	USD	81,453	0.01
1,014	Stanley Black & Decker	USD	99,473	0.01
1,059	Take Two Interactive	USD	170,446	0.02
53,088	Tesla Motors	USD	13,191,306	1.16
1,680	Tyson Foods	USD	90,300	0.01
5,986	VF	USD	112,537	0.01
			50,915,669	4.51

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Services (31 December 2022: Nil)				
2,557	Airbnb	USD	348,110	0.03
162,729	Amazon.com	USD	24,725,044	2.18
1,077	Amerco	USD	75,864	0.01
6,291	AmerisourceBergen	USD	1,292,046	0.11
105	AutoZone	USD	271,489	0.02
300	Bath & Body Works	USD	12,948	0.00
19,429	Best Buy	USD	1,520,902	0.13
2,665	Burlington Stores	USD	518,289	0.05
1,981	Caesars Entertainment	USD	92,869	0.01
1,538	Cardinal Health	USD	155,030	0.01
6,938	CarMax	USD	532,422	0.05
1,133	Charter Communications	USD	440,374	0.04
123	Chipotle Mexican Grill	USD	281,296	0.02
23,906	Comcast	USD	1,048,278	0.09
5,041	Copart	USD	247,009	0.02
7,085	Costco Wholesale	USD	4,676,667	0.41
7,475	CVS Caremark	USD	590,226	0.05
770	Darden Restaurants	USD	126,511	0.01
12,908	Delta Air Lines	USD	519,289	0.05
441	DICK'S Sporting Goods	USD	64,805	0.01
1,359	Dollar General	USD	184,756	0.02
3,151	Dollar Tree	USD	447,600	0.04
188	Domino's Pizza	USD	77,499	0.01
3,366	eBay	USD	146,825	0.01
883	Expedia	USD	134,031	0.01
2,912	Factset Research Systems	USD	1,389,170	0.12
16,619	Ferguson	USD	3,208,630	0.28
11,439	Fox	USD	316,288	0.03
1,585	Hilton Worldwide Holdings	USD	288,613	0.03
25,799	Home Depot	USD	8,940,643	0.79
566	Hyatt Hotels	USD	73,812	0.01
8,158	Interpublic Group of Companies	USD	266,277	0.02
15,619	Johnson Controls	USD	900,279	0.08
114,555	Keurig Dr Pepper	USD	3,816,973	0.34
15,320	Kroger	USD	700,277	0.06
2,581	Las Vegas Sands	USD	127,011	0.01

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Services (31 December 2022: Nil)				
(continued)				
848	Liberty Broadband	USD	68,340	0.01
1,075	Live Nation	USD	100,620	0.01
11,542	Lowe's Cos	USD	2,568,672	0.23
1,526	Marriott International	USD	344,128	0.03
3,491	McDonald's	USD	1,035,116	0.09
6,780	McKesson	USD	3,139,004	0.28
805	Mercadolibre	USD	1,265,090	0.11
1,556	MGM Resorts International	USD	69,522	0.01
4,171	NetFlix	USD	2,030,776	0.18
2,746	News	USD	67,414	0.01
1,287	Omnicom Group	USD	111,338	0.01
351	O'Reilly Automotive	USD	333,478	0.03
6,084	PayPal Holdings	USD	373,618	0.03
1,969	Rollins	USD	85,986	0.01
1,980	Ross Stores	USD	274,012	0.02
1,510	Royal Caribbean Cruises	USD	195,530	0.02
18,762	Sirius XM Holdings	USD	102,628	0.01
380	Southwest Airlines	USD	10,974	0.00
14,066	Starbucks	USD	1,350,477	0.12
3,082	Sysco	USD	225,387	0.02
18,073	Target	USD	2,573,957	0.23
6,656	TJX Cos	USD	624,399	0.06
9,405	Tractor Supply	USD	2,022,357	0.18
2,960	Ulta Beauty	USD	1,450,370	0.13
3,574	Vail Resorts	USD	762,942	0.07
10,195	ViacomCBS	USD	150,784	0.01
7,735	Walgreens Boots Alliance	USD	201,961	0.02
7,149	Wal-Mart Stores	USD	1,127,040	0.10
40,112	Walt Disney	USD	3,621,712	0.32
14,494	Warner Bros Discovery	USD	164,942	0.01
803	Wynn Resorts	USD	73,161	0.01
1,718	Yum! Brands	USD	224,474	0.02
			85,308,361	7.55
Financial (31 December 2022: Nil)				
3,298	Aflac	USD	272,085	0.02
864	Alexandria Real Estate Equity	USD	109,529	0.01

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
<i>Financial (31 December 2022: Nil) (continued)</i>				
628	Allstate	USD	87,907	0.01
872	Ally Financial	USD	30,450	0.00
13,753	American Express	USD	2,576,487	0.23
387	American Financial Group	USD	46,010	0.00
4,160	American International Group	USD	281,840	0.02
15,045	American Tower	USD	3,247,915	0.29
269	Ameriprise Financial	USD	102,174	0.01
4,235	Annaly Capital Management	USD	82,032	0.01
1,183	Aon	USD	344,277	0.03
2,308	Arch Capital Group	USD	171,415	0.02
1,055	Ares Management	USD	125,461	0.01
890	AvalonBay Communities	USD	166,626	0.01
56,001	Bank of America	USD	1,885,554	0.17
52,825	Bank of New York Mellon	USD	2,749,541	0.24
869	BlackRock	USD	705,454	0.06
4,133	Blackstone Group	USD	541,092	0.05
1,556	Brown & Brown	USD	110,647	0.01
2,313	Capital One Financial	USD	303,281	0.03
616	Carlyle Group	USD	25,065	0.00
26,331	Carrier Global	USD	1,512,716	0.13
678	CBOE Global Markets	USD	121,064	0.01
31,788	CBRE Group	USD	2,959,145	0.26
8,756	Charles Schwab	USD	602,413	0.05
2,096	Chicago Mercantile Exchange	USD	441,418	0.04
1,024	Cincinnati Financial	USD	105,943	0.01
38,377	Citigroup	USD	1,974,113	0.17
11,638	Citizens Financial Group	USD	385,683	0.03
991	Coinbase Global	USD	172,355	0.02
44,386	Crown Castle REIT	USD	5,112,823	0.45
7,645	Digital Realty Trust	USD	1,028,864	0.09
26,853	Discover Financial Services	USD	3,018,277	0.27
763	Equifax	USD	188,682	0.02
4,497	Equinix	USD	3,621,839	0.32
1,928	Equitable Holdings	USD	64,202	0.01
1,190	Equity Lifestyle Properties	USD	83,943	0.01
2,288	Equity Residential	USD	139,934	0.01

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Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Financial (31 December 2022: Nil) (continued)				
424	Essex Property	USD	105,127	0.01
282	Everest Re Group	USD	99,710	0.01
1,310	Extra Space Storage	USD	210,032	0.02
483	Fifth Third Bancorp	USD	16,659	0.00
1,155	Franklin Resources	USD	34,407	0.00
1,258	Gallagher (Arthur J)	USD	282,899	0.03
4,957	Goldman Sachs	USD	1,912,262	0.17
256	Hartford Financial	USD	20,577	0.00
4,789	Host Hotels & Resorts	USD	93,242	0.01
74,815	Huntington Bancshares	USD	951,647	0.08
3,337	Intercontinental Exchange	USD	428,571	0.04
3,902	Invitation Homes	USD	133,097	0.01
19,314	Iron Mountain	USD	1,351,594	0.12
34,482	JPMorgan Chase	USD	5,865,388	0.52
3,362	KKR	USD	278,542	0.02
272	Loews	USD	18,928	0.00
398	LPL Financial Holdings	USD	90,593	0.01
122	M&T Bank	USD	16,724	0.00
82	Markel	USD	116,432	0.01
213	MarketAxess Holdings	USD	62,377	0.01
2,874	Marsh & McLennan	USD	544,537	0.05
15,430	Mastercard	USD	6,581,049	0.58
17,921	MetLife	USD	1,185,116	0.10
768	Mid-America Apartment Communities	USD	103,265	0.01
2,729	Moody's	USD	1,065,838	0.09
31,546	Morgan Stanley	USD	2,941,665	0.26
6,742	NASDAQ OMX Group	USD	391,980	0.03
1,088	Northern Trust	USD	91,805	0.01
13,037	PNC Financial Services Group	USD	2,018,779	0.18
11,092	Progressive	USD	1,766,734	0.16
5,373	ProLogis	USD	716,221	0.06
38,673	Prudential Financial	USD	4,010,777	0.36
492	Public Storage	USD	150,060	0.01
1,261	Raymond James Financial	USD	140,602	0.01
4,322	Realty Income	USD	248,169	0.02

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Financial (31 December 2022: Nil) (continued)				
99,838	Regions Financial	USD	1,934,860	0.17
5,591	S&P Global	USD	2,462,947	0.22
5,419	SBA Communications	USD	1,374,746	0.12
934	SEI Investments	USD	59,356	0.01
1,986	Simon Property Group	USD	283,283	0.03
9,913	State Street	USD	767,861	0.07
811	Sun Communities	USD	108,390	0.01
41,554	Synchrony Financial	USD	1,586,947	0.14
1,417	T Rowe Price Group	USD	152,597	0.01
1,281	Tango Holdings	USD	119,376	0.01
613	Tradeweb Markets	USD	55,709	0.00
1,178	Travelers Cos	USD	224,397	0.02
36,029	Truist Financial	USD	1,330,191	0.12
8,941	US Bancorp	USD	386,966	0.03
2,586	Ventas	USD	128,886	0.01
6,260	VICI Properties	USD	199,569	0.02
26,941	Visa	USD	7,014,089	0.62
21,254	Wells Fargo	USD	1,046,122	0.09
4,743	Welltower	USD	427,676	0.04
1,422	WP Carey	USD	92,160	0.01
1,357	WR Berkley	USD	95,967	0.01
			89,395,756	7.89
Healthcare (31 December 2022: Nil)				
10,079	Abbott Laboratories	USD	1,109,395	0.10
8,680	Abbvie	USD	1,345,140	0.12
475	Align Technology	USD	130,150	0.01
791	Alnylam Pharmaceuticals	USD	151,405	0.01
14,123	Amgen	USD	4,067,706	0.36
5,929	Anthem	USD	2,795,879	0.25
45,990	Avantor	USD	1,049,952	0.09
3,260	Baxter International	USD	126,032	0.01
1,691	Becton Dickinson	USD	412,317	0.04
6,087	Biogen Idec	USD	1,575,133	0.14
1,214	Biomarin Pharmaceutical	USD	117,054	0.01
190	Bio-Rad Laboratories	USD	61,349	0.01

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Healthcare (31 December 2022: Nil) (continued)				
885	Bio-Techne	USD	68,287	0.01
8,526	Boston Scientific	USD	492,888	0.04
52,620	Bristol-Myers Squibb	USD	2,699,932	0.24
1,830	Catalent	USD	82,222	0.01
3,296	Centene	USD	244,596	0.02
287	Charles River Laboratories International	USD	67,847	0.01
11,300	Cigna	USD	3,383,785	0.30
4,970	Cooper Companies	USD	1,880,847	0.17
6,120	DaVita	USD	641,131	0.06
2,267	Dexcom	USD	281,312	0.02
45,876	Edwards Lifesciences	USD	3,498,045	0.31
16,793	Eli Lilly	USD	9,788,976	0.86
1,227	Exact Sciences	USD	90,773	0.01
2,373	GE HealthCare Technologies	USD	183,480	0.02
88,083	Gilead Sciences	USD	7,135,604	0.62
2,729	HCA Holdings	USD	738,686	0.07
176	Henry Schein	USD	13,325	0.00
5,002	Hologic	USD	357,393	0.03
723	Humana	USD	330,997	0.03
8,271	IDEXX Laboratories	USD	4,590,819	0.41
1,020	Illumina	USD	142,025	0.01
1,315	Incyte Genomics	USD	82,569	0.01
466	Insulet	USD	101,113	0.01
2,044	Intuitive Surgical	USD	689,564	0.06
13,589	IQVIA	USD	3,144,223	0.28
31,708	Johnson & Johnson	USD	4,969,912	0.44
5,639	Laboratory Corporation of America Holdings	USD	1,281,688	0.11
41,251	Merck	USD	4,497,184	0.40
2,021	Moderna	USD	200,988	0.02
563	Molina Healthcare	USD	203,418	0.02
576	Neurocrine Biosciences	USD	75,894	0.01
94,353	Pfizer	USD	2,716,423	0.24
9,401	Quest Diagnostics	USD	1,296,210	0.11
1,248	Regeneron Pharms	USD	1,096,106	0.10
1,727	Repligen	USD	310,515	0.03

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Healthcare (31 December 2022: Nil) (continued)				
924	Resmed	USD	158,946	0.01
10,583	Steris	USD	2,326,673	0.21
1,989	Stryker	USD	595,626	0.05
323	Teleflex	USD	80,537	0.01
2,241	Thermo Fisher Scientific	USD	1,189,500	0.11
320	United Therapeutics	USD	70,365	0.01
20,664	UnitedHealth Group	USD	10,878,976	0.95
1,503	Vertex Pharmaceuticals	USD	611,556	0.05
8,159	Viatis	USD	88,362	0.01
6,300	Waters	USD	2,074,149	0.18
3,404	West Pharmaceutical Services	USD	1,198,616	0.11
20,134	Zimmer Biomet Holdings	USD	2,450,308	0.22
37,009	Zoetis	USD	7,304,466	0.64
			99,348,369	8.80
Industrial (31 December 2022: Nil)				
23,651	3M	USD	2,585,527	0.23
11,265	Agilent Technologies	USD	1,566,173	0.14
1,412	Ametek	USD	232,825	0.02
3,481	Amphenol	USD	345,072	0.03
32,518	Automatic Data Processing	USD	7,575,718	0.66
7,132	Axon Enterprise	USD	1,842,410	0.16
2,366	Ball	USD	136,092	0.01
852	Booz Allen Hamilton Holding	USD	108,979	0.01
7,123	Broadridge Financial Solutions	USD	1,465,557	0.13
805	Builders FirstSource	USD	134,387	0.01
330	Carlisle Cos	USD	103,102	0.01
2,957	Caterpillar	USD	874,296	0.08
11,748	CH Robinson Worldwide	USD	1,014,910	0.09
536	Cintas	USD	323,026	0.03
1,105	CoStar Group	USD	96,566	0.01
831	Crown Holdings	USD	76,527	0.01
11,695	CSX	USD	405,466	0.04
7,606	Cummins	USD	1,822,169	0.16
24,049	Danaher	USD	5,563,496	0.49
6,347	Deere	USD	2,537,975	0.22
6,805	Dover	USD	1,046,677	0.09
2,646	Eaton	USD	637,210	0.06

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Industrial (31 December 2022: Nil) (continued)				
3,445	Emerson Electric	USD	335,302	0.03
14,862	Expeditors International of Washington	USD	1,890,446	0.17
3,500	Fastenal	USD	226,695	0.02
1,392	FedEx	USD	352,134	0.03
13,964	Fidelity National Information Services	USD	838,817	0.07
3,550	Fiserv	USD	471,582	0.04
454	FleetCor Technologies	USD	128,305	0.01
1,416	FNFV Group	USD	72,244	0.01
12,717	Fortive	USD	936,353	0.08
14,708	Fortune Brands Home & Security	USD	1,119,867	0.10
6,308	General Electric	USD	805,090	0.07
528	Global Payments	USD	67,056	0.01
9,496	Graco	USD	823,873	0.07
3,775	Grainger	USD	3,128,305	0.28
866	Howmet Aerospace	USD	46,868	0.00
350	Hubbell	USD	115,126	0.01
7,528	Ilex	USD	1,634,404	0.14
1,800	Illinois Tool Works	USD	471,492	0.04
701	Jabil	USD	89,307	0.01
8,258	JB Hunt Transport Services	USD	1,649,453	0.15
18,216	Keysight	USD	2,897,983	0.26
1,143	Knight-Swift Transportation	USD	65,894	0.01
3,154	Lennox International	USD	1,411,478	0.12
383	Martin Marietta Materials	USD	191,083	0.02
1,203	Masco	USD	80,577	0.01
1,056	Mettler Toledo International	USD	1,280,886	0.11
4,387	Old Dominion Freight Line	USD	1,778,183	0.16
2,522	Otis Worldwide	USD	225,643	0.02
7,185	Owens Corning	USD	1,065,033	0.09
3,860	PACCAR	USD	376,929	0.03
592	Packaging Corp of America	USD	96,443	0.01
772	Parker Hannifin	USD	355,660	0.03
1,903	Paychex	USD	226,666	0.02
15,984	Pentair	USD	1,162,197	0.10
9,350	Quanta Services	USD	2,017,730	0.18
1,297	Republic Services	USD	213,888	0.02
848	Revvity	USD	92,695	0.01
308	Robert Half International	USD	27,079	0.00

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Industrial (31 December 2022: Nil) (continued)				
707	Rockwell Automation	USD	219,509	0.02
623	Roper Industries	USD	339,641	0.03
1,424	Sherwin-Williams	USD	444,146	0.04
302	Teledyne Technologies	USD	134,780	0.01
1,310	TransUnion	USD	90,010	0.01
24,305	Trimble Navigation	USD	1,293,026	0.11
3,541	Union Pacific	USD	869,740	0.08
6,513	United Parcel Service	USD	1,024,039	0.09
2,680	United Rentals	USD	1,536,766	0.14
890	Verisk Analytics	USD	212,585	0.02
825	Vulcan Materials	USD	187,283	0.02
1,138	Wabtec	USD	144,412	0.01
2,360	Waste Management	USD	422,676	0.04
1,695	WestRock	USD	70,376	0.01
24,652	Xylem	USD	2,819,203	0.25
348	Zebra Technologies	USD	95,119	0.01
			69,166,237	6.12
Oil & Gas (31 December 2022: Nil)				
107,565	Baker Hughes	USD	3,676,572	0.33
25,635	Cheniere Energy	USD	4,376,151	0.39
4,876	Enphase Energy	USD	644,315	0.06
4,699	First Solar	USD	809,544	0.07
95,728	Halliburton	USD	3,460,567	0.31
213,644	Kinder Morgan	USD	3,768,680	0.33
2,317	Marathon Petroleum	USD	343,750	0.03
2,581	Phillips	USD	343,634	0.03
97,816	Schlumberger	USD	5,090,345	0.45
22,642	Targa Resources	USD	1,966,911	0.17
2,047	Valero Energy	USD	266,110	0.02
88,108	Williams Cos	USD	3,068,802	0.27
			27,815,381	2.46
Technology (31 December 2022: Nil)				
12,890	Adobe	USD	7,690,174	0.67
27,437	Advanced Micro Devices	USD	4,044,488	0.36
2,987	Akamai Technologies	USD	353,511	0.03
187,234	Alphabet	USD	26,347,697	2.32
2,900	Analog Devices	USD	575,824	0.05
624	Ansys	USD	226,437	0.02

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
<i>Technology (31 December 2022: Nil) (continued)</i>				
271,111	Apple	USD	52,197,001	4.61
35,955	Applied Materials	USD	5,827,227	0.52
4,270	Arista Networks	USD	1,005,628	0.09
554	Aspen Technology	USD	121,963	0.01
3,130	Atlassian	USD	744,502	0.07
19,162	Autodesk	USD	4,665,563	0.41
642	Booking Holdings	USD	2,277,315	0.20
6,406	Broadcom	USD	7,150,698	0.63
5,290	Cadence Design System	USD	1,440,837	0.13
832	CDW	USD	189,130	0.02
752	Ceridian HCM Holding	USD	50,474	0.00
116,412	Cisco Systems	USD	5,881,134	0.52
1,764	CloudFlare	USD	146,871	0.01
3,094	Cognizant Technology Solutions	USD	233,690	0.02
5,102	Corning	USD	155,356	0.01
1,319	CrowdStrike Holdings	USD	336,767	0.03
1,575	Datadog	USD	191,174	0.02
1,657	Dell Technologies	USD	126,761	0.01
1,152	DocuSign	USD	68,486	0.01
1,484	DoorDash	USD	146,753	0.01
224	Dropbox	USD	6,604	0.00
2,019	Dynatrace	USD	110,419	0.01
794	Entegris	USD	95,137	0.01
308	EPAM Systems	USD	91,581	0.01
860	Etsy	USD	69,703	0.01
413	F5 Networks	USD	73,919	0.01
30,824	FaceBook	USD	10,910,463	0.96
155	Fair Issac	USD	180,422	0.02
4,095	Fortinet	USD	239,680	0.02
2,842	Gartner	USD	1,282,055	0.11
746	GoDaddy	USD	79,195	0.01
398	Henry Jack & Associates	USD	65,037	0.01
130,016	Hewlett Packard	USD	2,207,672	0.20
5,564	HP	USD	167,421	0.01
510	HubSpot	USD	296,075	0.03
129,884	Intel	USD	6,526,671	0.58
30,442	International Business Machines	USD	4,978,789	0.44
8,578	Intuit	USD	5,361,507	0.47

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Technology (31 December 2022: Nil) (continued)				
29,128	Juniper Networks	USD	858,693	0.08
794	KLA-Tencor	USD	461,552	0.04
5,575	LAM Research	USD	4,366,675	0.39
804	Lattice Semiconductor	USD	55,468	0.00
409	Manhattan Associates	USD	88,066	0.01
19,165	Marvell Technology	USD	1,155,841	0.10
2,097	Match Group	USD	76,541	0.01
3,181	Microchip Technology	USD	286,863	0.03
6,394	Micron Technology	USD	545,664	0.05
140,447	Microsoft	USD	52,813,690	4.67
2,142	MongoDB	USD	875,757	0.08
284	Monolithic Power Systems	USD	179,142	0.02
975	Motorola Solutions	USD	305,263	0.03
8,305	NetApp	USD	732,169	0.06
37,470	NortonLifeLock	USD	855,065	0.08
49,270	NVIDIA	USD	24,399,489	2.15
1,339	Okta	USD	121,220	0.01
2,659	ON Semiconductor	USD	222,106	0.02
21,405	Oracle	USD	2,256,729	0.20
10,696	Palantir Technologies	USD	183,650	0.02
4,628	Palo Alto Networks	USD	1,364,705	0.12
378	Paycom Software	USD	78,140	0.01
167	Paylocity Holding	USD	27,530	0.00
3,720	Pinterest	USD	137,789	0.01
3,587	PTC	USD	627,582	0.06
687	Qorvo	USD	77,363	0.01
6,793	QUALCOMM	USD	982,472	0.09
20,114	Salesforce.com	USD	5,292,798	0.47
3,477	Servicenow	USD	2,456,466	0.22
1,040	Skyworks Solutions	USD	116,917	0.01
5,451	Snap	USD	92,285	0.01
1,624	Snowflake	USD	323,176	0.03
11,471	Splunk	USD	1,747,607	0.15
1,520	Square	USD	117,572	0.01
1,499	SS&C Technologies Holdings	USD	91,604	0.01
322	Super Micro Computer	USD	91,532	0.01

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Technology (31 December 2022: Nil) (continued)				
2,657	Synopsys	USD	1,368,116	0.12
1,021	Teradyne	USD	110,799	0.01
60,664	Texas Instruments	USD	10,340,785	0.91
2,757	Trade Desk	USD	198,394	0.02
6,419	Twilio	USD	487,010	0.04
273	Tyler Technologies	USD	114,147	0.01
28,441	Uber Technologies	USD	1,751,112	0.16
950	Veeva Systems	USD	182,894	0.02
592	VeriSign	USD	121,928	0.01
3,278	Western Digital	USD	171,669	0.02
10,253	Workday Incorporation	USD	2,830,443	0.25
1,146	Zillow Group	USD	66,308	0.01
1,546	Zoom Video Communications	USD	111,173	0.01
571	Zscaler	USD	126,511	0.01
			277,384,281	24.56
Telecommunications (31 December 2022: Nil)				
41,564	AT&T	USD	697,444	0.06
3,082	T-Mobile US	USD	494,137	0.04
84,720	Verizon Communications	USD	3,193,944	0.28
			4,385,525	0.38
Utilities (31 December 2022: Nil)				
1,217	American Water Works	USD	160,632	0.01
637	Atmos Energy	USD	73,828	0.01
2,746	Consolidated Edison	USD	249,804	0.02
1,864	Constellation Energy	USD	217,883	0.02
2,395	Edison International	USD	171,219	0.02
1,652	Essential Utilities	USD	61,702	0.01
31,987	Eversource Energy	USD	1,974,238	0.17
20,987	Exelon	USD	753,433	0.07
29,704	NextEra Energy	USD	1,804,221	0.16
62,055	ONEOK	USD	4,357,502	0.39
54,432	Public Service Enterprise Group	USD	3,328,517	0.29
3,314	Sempra Energy	USD	247,655	0.02
24,907	Veralto	USD	2,048,850	0.18
			15,449,484	1.37
	Total equities*		1,126,963,478	99.77

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF[^]

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
	Warrants**			
74	Constellation Software 31/03/2040 (Warrants)**	CAD	389	0.00
	Total warrants		<u>389</u>	<u>0.00</u>
	Futures**			
35	EUX MSCI World Index Futures Mar 24	USD	11,310	0.00
	Total futures		<u>11,310</u>	<u>0.00</u>
	Total financial assets at fair value through profit or loss		<u>1,126,975,177</u>	<u>99.77</u>
	Cash and/or other net assets		2,599,338	0.23
	Net assets attributable to holders of redeemable participating shares		<u>1,129,574,515</u>	<u>100.00</u>

Analysis of Total Assets	Fair Value USD	% of Total Assets
*Transferable securities admitted to an official stock exchange listing	1,126,963,478	99.74
**Financial derivative instruments dealt in on a regulated market	11,699	0.00
Other assets	2,943,744	0.26
Total assets	<u>1,129,918,921</u>	<u>100.00</u>

Country concentration risk	% of Net Asset Value 31 December 2023
Equities	
Japan	6.71
United States	65.21
Other ¹	27.85
	<u>99.77</u>

The schedule of investments forms an integral part of the financial statements.

¹Any country with a holding less than 5% gets accumulated within "Other".

[^]The sub-fund was launched on 4 December 2023.

AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF^A

Schedule of investments
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities				
Australia				
Basic Materials (31 December 2022: Nil)				
4,035	Mineral Resources	AUD	192,730	0.05
33,836	Pilbara Minerals	AUD	91,198	0.02
			<u>283,928</u>	<u>0.07</u>
Consumer Goods (31 December 2022: Nil)				
8,219	Treasury Wine Estates	AUD	60,457	0.01
			<u>60,457</u>	<u>0.01</u>
Consumer Services (31 December 2022: Nil)				
21,848	Endeavour Group Australia	AUD	77,671	0.02
15,640	Wesfarmers	AUD	608,728	0.15
			<u>686,399</u>	<u>0.17</u>
Financial (31 December 2022: Nil)				
1,746	ASX	AUD	75,128	0.02
34,799	Australia & New Zealand Banking Group	AUD	615,472	0.15
6,547	Commonwealth Bank of Australia	AUD	499,449	0.12
53,362	Dexus	AUD	279,641	0.07
78,115	Goodman Group	AUD	1,348,534	0.33
51,170	GPT Group	AUD	162,009	0.04
37,292	Medibank Private	AUD	90,588	0.02
13,578	QBE Insurance Group	AUD	137,214	0.03
45,963	Scentre Group	AUD	93,775	0.02
2,714	Stockland	AUD	8,241	0.00
32,911	Suncorp Group	AUD	311,027	0.08
			<u>3,621,078</u>	<u>0.88</u>
Healthcare (31 December 2022: Nil)				
329	Cochlear	AUD	67,049	0.02
2,859	CSL	AUD	559,208	0.13
			<u>626,257</u>	<u>0.15</u>
Industrial				
77,260	Transurban Group	AUD	722,769	0.18
			<u>722,769</u>	<u>0.18</u>
Technology (31 December 2022: Nil)				
533	REA Group	AUD	65,883	0.02
			<u>65,883</u>	<u>0.02</u>
Austria				
Utilities (31 December 2022: Nil)				
6,426	Verbund	EUR	596,627	0.15
			<u>596,627</u>	<u>0.15</u>

AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Belgium				
Consumer Goods (31 December 2022: Nil)				
707	Anheuser-Busch InBev	EUR	45,625	0.01
			45,625	0.01
Financial (31 December 2022: Nil)				
517	Groupe Bruxelles Lambert	EUR	40,674	0.01
1,447	KBC Groep	EUR	93,860	0.02
			134,534	0.03
Healthcare (31 December 2022: Nil)				
1,344	UCB	EUR	117,139	0.03
			117,139	0.03
Utilities (31 December 2022: Nil)				
3,971	Elia Group	EUR	496,998	0.12
			496,998	0.12
Canada				
Basic Materials (31 December 2022: Nil)				
13,028	Agnico-Eagle Mines	CAD	717,794	0.17
1,882	Cameco	CAD	81,540	0.02
77,195	Ivanhoe Mines	CAD	752,280	0.18
20,249	Lundin Mining	CAD	166,464	0.04
8,228	Pan American Silver	CAD	134,970	0.03
44,623	Wheaton Precious Metals	CAD	2,212,199	0.55
			4,065,247	0.99
Consumer Services (31 December 2022: Nil)				
14,913	Dollarama	CAD	1,079,965	0.26
2,156	Restaurant Brands International	CAD	169,279	0.04
7,655	Thomson Reuters	CAD	1,124,680	0.28
			2,373,924	0.58
Financial (31 December 2022: Nil)				
26,623	Great West Lifeco	CAD	885,549	0.22
3,965	iA Financial	CAD	271,620	0.07
5,204	IGM Financial	CAD	138,171	0.03
3,751	Intact Financial	CAD	579,917	0.14
7,051	Manulife Financial	CAD	156,570	0.04
20,930	Power	CAD	601,424	0.15
16,878	Riocan Real Estate Investment Trust	CAD	238,335	0.06
15,629	Royal Bank of Canada	CAD	1,588,265	0.38
13,659	Sun Life Financial	CAD	711,851	0.17
16,189	TMX Group	CAD	393,491	0.10
15,986	Toronto-Dominion Bank	CAD	1,038,011	0.25
			6,603,204	1.61

AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF^

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Canada (continued)				
Industrial (31 December 2022: Nil) (continued)				
51,176	Element Fleet Management	CAD	836,762	0.20
34,174	Northland Power	CAD	623,819	0.15
6,211	Onex	CAD	435,844	0.11
4,408	Quebecor	CAD	105,369	0.03
15,141	Stantec	CAD	1,221,523	0.29
1,305	Toromont Industries	CAD	114,903	0.03
			<u>3,338,220</u>	<u>0.81</u>
Technology (31 December 2022: Nil)				
5,915	CGI	CAD	636,762	0.15
7,224	Shopify	CAD	565,166	0.14
			<u>1,201,928</u>	<u>0.29</u>
Telecommunications (31 December 2022: Nil)				
8,331	BCE	CAD	329,613	0.08
7,198	Rogers Communications	CAD	338,611	0.08
			<u>668,224</u>	<u>0.16</u>
Utilities (31 December 2022: Nil)				
44,488	Hydro One	CAD	1,339,431	0.33
			<u>1,339,431</u>	<u>0.33</u>
Denmark				
Consumer Goods (31 December 2022: Nil)				
808	Christian Hansen Holding	DKK	67,793	0.02
			<u>67,793</u>	<u>0.02</u>
Financial (31 December 2022: Nil)				
14,585	Tryg	DKK	317,490	0.08
			<u>317,490</u>	<u>0.08</u>
Healthcare (31 December 2022: Nil)				
349	Coloplast	DKK	39,925	0.01
233	Genmab	DKK	74,405	0.02
26,144	Novo Nordisk	DKK	2,704,532	0.66
24,656	Novozymes	DKK	1,355,864	0.33
			<u>4,174,726</u>	<u>1.02</u>
Industrial (31 December 2022: Nil)				
218	Rockwool International	DKK	63,833	0.02
71,856	Vestas Wind System	DKK	2,281,853	0.55
			<u>2,345,686</u>	<u>0.57</u>
Finland				
Consumer Services (31 December 2022: Nil)				
35,733	Kesko Oyj	EUR	707,544	0.17
			<u>707,544</u>	<u>0.17</u>

AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Finland (continued)				
Financial (31 December 2022: Nil)				
104,254	Nordea Bank	EUR	1,290,271	0.32
21,964	Sampo Oyj	EUR	961,039	0.23
			<u>2,251,310</u>	<u>0.55</u>
Healthcare (31 December 2022: Nil)				
6,689	Orion oyj	EUR	290,166	0.07
			<u>290,166</u>	<u>0.07</u>
Industrial (31 December 2022: Nil)				
22,471	Wartsilap	EUR	325,796	0.08
			<u>325,796</u>	<u>0.08</u>
Technology (31 December 2022: Nil)				
7,660	Nokia	EUR	25,825	0.01
			<u>25,825</u>	<u>0.01</u>
France				
Consumer Goods (31 December 2022: Nil)				
94	Hermes International	EUR	199,243	0.05
1,846	L'Oreal	EUR	918,959	0.22
1,697	LVMH Moet Hennessy Louis Vuitton	EUR	1,375,200	0.34
3,111	Pernod-Ricard	EUR	548,992	0.13
584	Remy Cointreau	EUR	74,188	0.02
			<u>3,116,582</u>	<u>0.76</u>
Consumer Services (31 December 2022: Nil)				
855	Eurofins Scientific	EUR	55,705	0.01
444	Kering	EUR	195,695	0.06
1,319	La Francaise des Jeux SAEM	EUR	47,849	0.01
5,183	Vivendi	EUR	55,399	0.01
			<u>354,648</u>	<u>0.09</u>
Financial (31 December 2022: Nil)				
1,140	Amundi SA	EUR	77,573	0.02
5,719	Covivio	EUR	307,536	0.07
6,207	Gecina	EUR	754,908	0.18
5,383	Klepierre	EUR	146,755	0.04
			<u>1,286,772</u>	<u>0.31</u>
Healthcare (31 December 2022: Nil)				
914	Cie Generale d'Optique Essilor International	EUR	183,353	0.04
433	Ipsen Promesses	EUR	51,610	0.01
8,784	Sanofi	EUR	870,963	0.22
176	Sartorius Stedim Biotech	EUR	46,563	0.01
			<u>1,152,489</u>	<u>0.28</u>

AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
France (continued)				
Industrial (31 December 2022: Nil)				
31,915	Alstom	EUR	429,405	0.10
3,744	Edenred	EUR	223,913	0.05
48,270	Groupe Eurotunnel	EUR	883,270	0.21
5,755	Legrand	EUR	598,218	0.15
22,719	Schneider Electric	EUR	4,562,050	1.12
10,775	Vinci	EUR	1,353,326	0.33
			<u>8,050,182</u>	<u>1.96</u>
Technology (31 December 2022: Nil)				
30,443	Dassault Systemes	EUR	1,487,573	0.36
			<u>1,487,573</u>	<u>0.36</u>
Germany				
Consumer Services (31 December 2022: Nil)				
2,078	Zalando	EUR	49,238	0.01
			<u>49,238</u>	<u>0.01</u>
Financial (31 December 2022: Nil)				
1,860	Allianz	EUR	497,122	0.12
14,267	Deutsche Annington	EUR	449,792	0.11
847	Deutsche Boerse	EUR	174,497	0.04
521	LEG Immobilien	EUR	45,650	0.01
685	Muenchener Rueckversicherungs	EUR	283,832	0.07
			<u>1,450,893</u>	<u>0.35</u>
Healthcare (31 December 2022: Nil)				
692	Carl Zeiss Meditec	EUR	75,555	0.02
219	Merck KGaA	EUR	34,860	0.01
5,102	Siemens Healthineers	EUR	296,450	0.07
			<u>406,865</u>	<u>0.10</u>
Industrial (31 December 2022: Nil)				
6,250	Knorr Bremse	EUR	405,959	0.09
291	Sartorius (Preference Shares)	EUR	107,108	0.03
790	Siemens	EUR	148,285	0.04
			<u>661,352</u>	<u>0.16</u>
Technology (31 December 2022: Nil)				
1,536	Infineon Technologies	EUR	64,137	0.02
11,516	SAP	EUR	1,774,346	0.43
			<u>1,838,483</u>	<u>0.45</u>
Hong Kong				
Consumer Goods (31 December 2022: Nil)				
32,239	Budweiser Brewing	HKD	60,361	0.01
			<u>60,361</u>	<u>0.01</u>

AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Hong Kong (continued)				
Consumer Services (31 December 2022: Nil)				
32,953	MTR	HKD	127,870	0.03
			127,870	0.03
Financial (31 December 2022: Nil)				
99,664	AIA Group	HKD	868,553	0.21
283,400	ESR Cayman	HKD	391,970	0.10
12,475	Hong Kong Exchanges and Clearing	HKD	428,159	0.10
			1,688,682	0.41
Ireland				
Healthcare (31 December 2022: Nil)				
1,448	Jazz Pharmaceuticals	USD	178,104	0.04
14,379	Medtronic	USD	1,184,542	0.29
			1,362,646	0.33
Industrial (31 December 2022: Nil)				
6,007	Accenture	USD	2,107,916	0.51
3,281	Allegion	USD	415,670	0.10
7,386	Experian	GBP	301,489	0.07
1,721	James Hardie Industries	AUD	66,338	0.02
15,489	Kingspan Group	EUR	1,341,418	0.33
514	Trane Technologies	USD	125,365	0.03
			4,358,196	1.06
Israel				
Financial (31 December 2022: Nil)				
2,132	Azrieli Group	ILS	138,664	0.03
			138,664	0.03
Telecommunications (31 December 2022: Nil)				
888	Nice Systems	ILS	179,800	0.04
			179,800	0.04
Italy				
Consumer Goods (31 December 2022: Nil)				
4,779	Davide Campari-Milano	EUR	53,926	0.01
			53,926	0.01
Financial (31 December 2022: Nil)				
29,199	Banco BPM	EUR	154,210	0.04
6,585	Fincobank Banca Fineco	EUR	98,819	0.02
24,341	Mediobanca	EUR	301,283	0.07
			554,312	0.13
Healthcare (31 December 2022: Nil)				
1,251	Amplifon	EUR	43,309	0.01

AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Italy (continued)				
Healthcare (31 December 2022: Nil) (continued)				
11	Diasorin	EUR	1,133	0.00
2,801	Recordati	EUR	151,086	0.04
			195,528	0.05
Utilities (31 December 2022: Nil)				
189,973	Terna Rete Elettrica Nazionale	EUR	1,585,235	0.39
			1,585,235	0.39
Japan				
Basic Materials (31 December 2022: Nil)				
4,216	Nissan Chemical Industries	JPY	164,657	0.04
			164,657	0.04
Consumer Goods (31 December 2022: Nil)				
2,632	Koito Manufacturing	JPY	41,026	0.01
3,046	Nintendo	JPY	158,998	0.04
1,747	Shiseido	JPY	52,690	0.01
8,940	Sony	JPY	850,372	0.21
			1,103,086	0.27
Consumer Services (31 December 2022: Nil)				
97,646	Central Japan Railway	JPY	2,482,361	0.60
40,804	East Japan Railway	JPY	2,352,785	0.57
2,610	Fast Retailing	JPY	647,779	0.16
17,436	Keisei Electric Railway	JPY	824,184	0.20
24,413	Kintetsu	JPY	774,400	0.19
41,232	Odakyu Electric Railway	JPY	629,097	0.15
6,145	Oriental Land	JPY	228,879	0.06
2,416	So-Net	JPY	39,981	0.01
1,142	Start Today	JPY	25,719	0.01
22,029	USS	JPY	443,142	0.11
28,690	West Japan Railway	JPY	1,196,807	0.29
			9,645,134	2.35
Financial (31 December 2022: Nil)				
361	Company Kenedix Office Investment	JPY	411,752	0.10
1,040	Daito Trust Construction	JPY	120,613	0.03
27,270	Japan Exchange Group	JPY	577,007	0.14
27	Japan Real Estate Investment	JPY	111,846	0.03
8,474	SBI Holding	JPY	190,662	0.05
60,313	Shizuoka Financial Group	JPY	511,236	0.12
13,133	Tokio Marine Holdings	JPY	328,744	0.08
			2,251,860	0.55

AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Japan (continued)				
Healthcare (31 December 2022: Nil)				
2,352	Asahi Intecc	JPY	47,856	0.01
32,970	Astellas Pharma	JPY	394,293	0.10
20,028	Chugai Pharmaceutical	JPY	758,899	0.18
17,761	Daiichi Sankyo	JPY	487,804	0.12
2,596	Eisai	JPY	129,855	0.03
2,310	Kyowa Hakko Kirin	JPY	38,833	0.01
8,984	Olympus	JPY	130,032	0.03
26,600	ONO Pharmaceutical	JPY	474,717	0.12
5,004	Shionogi	JPY	241,291	0.06
1,091	Systemex	JPY	60,811	0.01
11,394	Terumo	JPY	373,550	0.09
			3,137,941	0.76
Industrial (31 December 2022: Nil)				
15,489	Azbil	JPY	512,638	0.12
56,162	Fanuc	JPY	1,652,034	0.41
2,542	Hamamatsu Photonics	JPY	104,579	0.03
2,489	Hoya	JPY	311,169	0.08
1,630	Keyence	JPY	718,227	0.17
16,054	Kubota	JPY	241,698	0.06
7,142	Monotaro	JPY	77,991	0.02
19,033	Murata Manufacturing	JPY	404,070	0.10
1,374	Nidec	JPY	55,504	0.01
23,690	Omron	JPY	1,106,194	0.27
6,045	Recruit Holdings	JPY	255,684	0.06
237	SMC	JPY	127,359	0.03
32,391	Yaskawa Electric	JPY	1,353,263	0.33
30,865	Yokogawa Electric	JPY	588,708	0.14
			7,509,118	1.83
Technology (31 December 2022: Nil)				
708	Advantest	JPY	24,090	0.01
306	Fujitsu	JPY	46,178	0.01
261	Lasertec	JPY	68,814	0.02
2,161	Nexon Company	JPY	39,386	0.01
763	OBIC	JPY	131,487	0.03
897	Oracle Japan	JPY	69,161	0.02
15,590	TIS	JPY	343,582	0.08
2,177	Tokyo Electron	JPY	389,985	0.10

AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Japan (continued)				
Technology (31 December 2022: Nil) (continued)				
16,691	Z Holdings	JPY	59,161	0.01
			1,171,844	0.29
Telecommunications (31 December 2022: Nil)				
1,606	Hikari Tsushin	JPY	266,338	0.06
			266,338	0.06
Netherlands				
Consumer Services (31 December 2022: Nil)				
5,465	Universal Music Group	EUR	155,813	0.04
			155,813	0.04
Financial (31 December 2022: Nil)				
10,694	NN Group	EUR	422,319	0.10
17,380	Prosus	EUR	518,080	0.13
			940,399	0.23
Healthcare (31 December 2022: Nil)				
973	Qiagen	EUR	42,348	0.01
			42,348	0.01
Industrial (31 December 2022: Nil)				
69,690	Ferrovial International	EUR	2,541,981	0.62
			2,541,981	0.62
Technology (31 December 2022: Nil)				
114	Adyen	EUR	146,910	0.04
2,291	ASML Holding	EUR	1,725,215	0.42
419	NXP Semiconductors	USD	96,236	0.02
			1,968,361	0.48
New Zealand				
Utilities (31 December 2022: Nil)				
80,039	Mercury NZ	NZD	334,466	0.08
100,875	Meridian Energy	NZD	353,834	0.09
			688,300	0.17
Norway				
Financial (31 December 2022: Nil)				
27,729	DNB Bank	NOK	589,764	0.14
27,004	Gjensidige Forsikring	NOK	498,562	0.12
			1,088,326	0.26
Singapore				
Consumer Services (31 December 2022: Nil)				
54,578	City Developments	SGD	275,145	0.06
247,640	Genting Singapore	SGD	187,734	0.05
			462,879	0.11

AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Singapore (continued)				
Financial (31 December 2022: Nil)				
443,911	Ascendas Real Estate Investment Trust	SGD	1,019,672	0.24
625,313	CapitaMall Trust	SGD	976,533	0.24
6,568	Singapore Exchange	SGD	48,945	0.01
22,319	UOL Group	SGD	106,257	0.03
			<u>2,151,407</u>	<u>0.52</u>
Technology (31 December 2022: Nil)				
24,475	Grab Holdings	USD	82,481	0.02
			<u>82,481</u>	<u>0.02</u>
Spain				
Consumer Services (31 December 2022: Nil)				
16,749	Industria De Diseno Textil	EUR	729,525	0.18
			<u>729,525</u>	<u>0.18</u>
Industrial (31 December 2022: Nil)				
3,294	Acciona	EUR	485,041	0.11
1,284	Aena	EUR	232,755	0.06
			<u>717,796</u>	<u>0.17</u>
Technology (31 December 2022: Nil)				
4,017	Amadeus IT Holding	EUR	287,897	0.07
			<u>287,897</u>	<u>0.07</u>
Utilities (31 December 2022: Nil)				
8,891	Corporacion Acciona Energias Renovables	EUR	275,786	0.07
38,404	EDP Renovaveis	EUR	785,886	0.19
54,793	Red Electrica	EUR	902,459	0.22
			<u>1,964,131</u>	<u>0.48</u>
Sweden				
Consumer Services (31 December 2022: Nil)				
13,868	Hennes & Mauritz	SEK	243,045	0.06
			<u>243,045</u>	<u>0.06</u>
Financial (31 December 2022: Nil)				
2,657	Industrivarden	SEK	86,555	0.02
6,705	Lundbergs	SEK	364,729	0.09
24,490	Skandinaviska Enskilda Banken	SEK	337,295	0.08
15,374	Svenska Handelsbanken	SEK	166,969	0.04
			<u>955,548</u>	<u>0.23</u>
Industrial (31 December 2022: Nil)				
8,897	Atlas Copco AB	SEK	153,215	0.04
31,408	Epiroc	SEK	612,704	0.15
5,926	Hexagon	SEK	71,121	0.02
80,653	Nibe Industrier	SEK	566,612	0.14

AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Sweden (continued)				
Industrial (31 December 2022: Nil) (continued)				
46,312	Skanska	SEK	837,976	0.20
			2,241,628	0.55
Telecommunications (31 December 2022: Nil)				
17,110	Tele2	SEK	146,926	0.04
			146,926	0.04
Switzerland				
Basic Materials (31 December 2022: Nil)				
100	Givaudan	CHF	413,949	0.10
			413,949	0.10
Consumer Goods (31 December 2022: Nil)				
3	Chocoladefabriken Lindt & Spruengli	CHF	363,571	0.09
			363,571	0.09
Financial (31 December 2022: Nil)				
6,184	Baloise Holding	CHF	968,397	0.24
1,554	Banque Cantonale Vaudois	CHF	200,331	0.05
5,090	Chubb	USD	1,150,340	0.27
4,246	Julius Baer Group	CHF	237,865	0.06
613	Partners Group Holding	CHF	883,466	0.21
121	Swiss Life Holding	CHF	83,959	0.02
10,359	Swiss Prime Site	CHF	1,105,871	0.27
3,162	Swiss Re	CHF	355,253	0.09
8,694	UBS	CHF	269,605	0.07
1,289	Zurich Financial Services	CHF	673,254	0.16
			5,928,341	1.44
Healthcare (31 December 2022: Nil)				
3,622	Alcon	CHF	282,479	0.07
9,859	Novartis	CHF	994,158	0.24
5,384	Roche Holding	CHF	1,564,056	0.38
6,483	Sandoz Group	CHF	208,436	0.05
468	Sonova Holding	CHF	152,580	0.04
674	Straumann Holding	CHF	108,590	0.03
			3,310,299	0.81
Industrial (31 December 2022: Nil)				
80,526	ABB	CHF	3,568,728	0.87
853	Geberit	CHF	546,269	0.13
1,936	Schindler Holding	CHF	473,232	0.12
3,890	TE Connectivity	USD	546,545	0.13
			5,134,774	1.25

AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
Switzerland (continued)				
Technology (31 December 2022: Nil)				
2,355	Garmin	USD	302,712	0.07
			<u>302,712</u>	<u>0.07</u>
Telecommunications (31 December 2022: Nil)				
2,708	Swisscom	CHF	1,628,049	0.40
			<u>1,628,049</u>	<u>0.40</u>
United Kingdom				
Basic Materials (31 December 2022: Nil)				
20,641	Antofagasta	GBP	441,929	0.11
			<u>441,929</u>	<u>0.11</u>
Consumer Goods (31 December 2022: Nil)				
1,017	Coca-Cola European Partners	USD	67,875	0.02
11,694	Diageo	GBP	425,759	0.10
27,658	Taylor Wimpey	GBP	51,848	0.01
			<u>545,482</u>	<u>0.13</u>
Consumer Services (31 December 2022: Nil)				
51,026	Informa	GBP	508,154	0.12
2,217	Next	GBP	229,433	0.06
7,494	Ocado Group	GBP	72,453	0.02
5,839	Pearson	GBP	71,771	0.02
8,392	Relx	GBP	332,711	0.08
			<u>1,214,522</u>	<u>0.30</u>
Financial (31 December 2022: Nil)				
101,401	3i Group	GBP	3,129,529	0.76
2,390	Admiral Group	GBP	81,775	0.02
73,850	Aviva	GBP	409,244	0.10
6,755	Hargreaves Lansdown	GBP	63,207	0.02
4,877	London Stock Exchange Group	GBP	576,583	0.14
7,836	Schroders	GBP	42,944	0.01
21,023	Segro	GBP	237,556	0.06
33,676	Standard Life Aberdeen	GBP	76,695	0.02
1,394	Willis Towers Watson	USD	336,233	0.08
			<u>4,953,766</u>	<u>1.21</u>
Healthcare (31 December 2022: Nil)				
12,212	AstraZeneca	GBP	1,650,192	0.40
31,870	GSK	GBP	589,185	0.14
177,676	Haleon	GBP	728,541	0.18
5,699	Royalty Pharma	USD	160,085	0.04
7,115	Smith & Nephew	GBP	97,822	0.02
			<u>3,225,825</u>	<u>0.78</u>

AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United Kingdom (continued)				
Industrial (31 December 2022: Nil)				
8,312	Ashtead Group	GBP	578,761	0.14
6,981	Berkeley Group Holdings	GBP	417,203	0.10
8,502	Bunzl	GBP	345,743	0.08
10,666	Halma	GBP	310,556	0.08
			<u>1,652,263</u>	<u>0.40</u>
United States				
Basic Materials (31 December 2022: Nil)				
543	Albemarle	USD	78,453	0.02
787	FMC	USD	49,620	0.01
6,668	Newmont Mining	USD	275,989	0.07
1,752	PPG Industries	USD	262,012	0.06
1,802	Reliance Steel & Aluminum	USD	503,983	0.12
2,925	Vertiv Holdings	USD	140,488	0.03
			<u>1,310,545</u>	<u>0.31</u>
Consumer Goods (31 December 2022: Nil)				
8,565	Brown-Forman	USD	489,062	0.12
2,956	Church & Dwight	USD	279,519	0.07
1,128	Constellation Brands	USD	272,694	0.07
12,731	Darling Ingredients	USD	634,513	0.15
1,592	DR Horton	USD	241,952	0.06
2,181	Estee Lauder Cos	USD	318,971	0.08
1,490	Hasbro	USD	76,079	0.02
3,322	Hershey	USD	619,354	0.15
43,553	Kenvue	USD	937,696	0.23
2,179	Lennar	USD	324,758	0.08
4,671	LKQ	USD	223,227	0.05
1,367	Lululemon Athletica	USD	698,933	0.17
5,959	Monster Beverage	USD	343,298	0.08
7,144	NIKE	USD	775,624	0.19
24	NVR	USD	168,011	0.04
145	Pool	USD	57,813	0.01
2,862	Rivian Automotive	USD	67,143	0.02
348	Snap-on	USD	100,516	0.02
23,012	Tesla Motors	USD	5,718,022	1.39
			<u>12,347,185</u>	<u>3.00</u>
Consumer Services (31 December 2022: Nil)				
1,226	Airbnb	USD	166,908	0.04
63,001	Amazon.com	USD	9,572,372	2.33

AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Consumer Services (31 December 2022: Nil)				
(continued)				
4,167	Amerco	USD	293,523	0.07
166	AutoZone	USD	429,211	0.10
720	Burlington Stores	USD	140,026	0.03
1,027	Charter Communications	USD	399,174	0.10
83	Chipotle Mexican Grill	USD	189,818	0.05
29,784	Comcast	USD	1,306,028	0.32
4,515	Copart	USD	221,235	0.05
1,815	Dollar General	USD	246,749	0.06
1,553	Dollar Tree	USD	220,604	0.05
11,498	eBay	USD	501,543	0.12
61	Factset Research Systems	USD	29,100	0.01
10,775	Fox	USD	311,386	0.08
7,488	Home Depot	USD	2,594,966	0.63
2,480	Interpublic Group of Companies	USD	80,947	0.02
3,892	Keurig Dr Pepper	USD	129,681	0.03
4,780	Lowe's Cos	USD	1,063,789	0.26
6,882	McDonald's	USD	2,040,582	0.50
424	Mercadolibre	USD	666,333	0.16
3,064	NetFlix	USD	1,491,800	0.36
1,739	Omnicom Group	USD	150,441	0.04
775	O'Reilly Automotive	USD	736,312	0.18
8,082	PayPal Holdings	USD	496,316	0.12
2,626	Rollins	USD	114,677	0.03
3,181	Ross Stores	USD	440,219	0.11
21,343	Sirius XM Holdings	USD	116,746	0.03
7,699	Starbucks	USD	739,181	0.18
1,468	Target	USD	209,073	0.05
19,434	TJX Cos	USD	1,823,104	0.44
885	Ulta Beauty	USD	433,641	0.11
12,944	Walt Disney	USD	1,168,714	0.28
2,401	Yum! Brands	USD	313,715	0.08
			28,837,914	7.02
Financial (31 December 2022: Nil)				
15,481	Aflac	USD	1,277,182	0.31
4,231	Allstate	USD	592,255	0.14
7,260	American Express	USD	1,360,088	0.33
3,468	American Financial Group	USD	412,311	0.10
3,069	American Homes 4 Rent	USD	110,361	0.03
10,059	American International Group	USD	681,497	0.17

AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Financial (31 December 2022: Nil) (continued)				
2,791	American Tower	USD	602,521	0.15
1,660	Ameriprise Financial	USD	630,518	0.15
10,435	Annaly Capital Management	USD	202,126	0.05
657	Aon	USD	191,200	0.05
7,577	Arch Capital Group	USD	562,744	0.14
2,126	Assurant	USD	358,210	0.09
2,933	AvalonBay Communities	USD	549,116	0.13
47,881	Bank of America	USD	1,612,153	0.39
9,204	Bank of New York Mellon	USD	479,068	0.12
1,499	BlackRock	USD	1,216,888	0.30
5,411	Blackstone Group	USD	708,408	0.17
968	Boston Properties	USD	67,924	0.02
3,066	Brown & Brown	USD	218,023	0.05
4,158	Capital One Financial	USD	545,197	0.13
953	CBOE Global Markets	USD	170,168	0.04
5,231	CBRE Group	USD	486,954	0.12
13,092	Charles Schwab	USD	900,730	0.22
3,224	Chicago Mercantile Exchange	USD	678,974	0.17
2,793	Cincinnati Financial	USD	288,964	0.07
153	Coinbase Global	USD	26,610	0.01
3,625	Crown Castle REIT	USD	417,564	0.10
13,601	Digital Realty Trust	USD	1,830,423	0.45
3,390	Discover Financial Services	USD	381,036	0.09
689	Equifax	USD	170,383	0.04
2,360	Equinix	USD	1,900,720	0.46
1,358	Equitable Holdings	USD	45,221	0.01
5,957	Equity Residential	USD	364,330	0.09
774	Erie Indemnity	USD	259,228	0.06
932	Essex Property	USD	231,080	0.06
285	Everest Re Group	USD	100,770	0.02
1,682	Extra Space Storage	USD	269,675	0.07
2,106	Fifth Third Bancorp	USD	72,636	0.02
1,363	Gallagher (Arthur J)	USD	306,511	0.07
2,411	Globe Life	USD	293,467	0.07
6,105	Hartford Financial	USD	490,720	0.12
4,502	Intercontinental Exchange	USD	578,192	0.14
1,933	Iron Mountain	USD	135,271	0.03
24,063	JPMorgan Chase	USD	4,093,116	1.00
5,024	KKR	USD	416,238	0.10

AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Financial (31 December 2022: Nil) (continued)				
2,465	M&T Bank	USD	337,902	0.08
264	Markel	USD	374,854	0.09
273	MarketAxess Holdings	USD	79,948	0.02
4,975	Marsh & McLennan	USD	942,613	0.23
7,124	Mastercard	USD	3,038,457	0.74
15,037	MetLife	USD	994,397	0.24
3,406	Moody's	USD	1,330,247	0.32
8,857	Morgan Stanley	USD	825,915	0.20
3,587	NASDAQ OMX Group	USD	208,548	0.05
5,347	Northern Trust	USD	451,180	0.11
3,989	PNC Financial Services Group	USD	617,697	0.15
4,671	Progressive	USD	743,997	0.18
13,352	ProLogis	USD	1,779,822	0.43
5,591	Prudential Financial	USD	579,843	0.14
1,949	Public Storage	USD	594,445	0.14
1,389	Raymond James Financial	USD	154,874	0.04
7,310	Realty Income	USD	419,740	0.10
4,721	Regency Centers	USD	316,307	0.08
9,700	Regions Financial	USD	187,986	0.05
4,494	S&P Global	USD	1,979,697	0.48
1,313	SEI Investments	USD	83,441	0.02
4,408	Simon Property Group	USD	628,757	0.15
4,040	Synchrony Financial	USD	154,288	0.04
2,481	T Rowe Price Group	USD	267,179	0.06
6,773	Tango Holdings	USD	631,176	0.15
190	Tradeweb Markets	USD	17,267	0.00
3,251	Travelers Cos	USD	619,283	0.15
4,094	Truist Financial	USD	151,150	0.04
12,115	US Bancorp	USD	524,337	0.13
4,999	Ventas	USD	249,150	0.06
5,877	VICI Properties	USD	187,359	0.05
12,932	Visa	USD	3,366,846	0.82
983	Wells Fargo	USD	48,383	0.01
6,639	Welltower	USD	598,639	0.15
1,999	WP Carey	USD	129,555	0.03
5,476	WR Berkley	USD	387,263	0.09
			51,289,313	12.47

AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Healthcare (31 December 2022: Nil)				
4,394	Abbott Laboratories	USD	483,647	0.12
10,500	Abbvie	USD	1,627,185	0.40
599	Align Technology	USD	164,126	0.04
848	Alnylam Pharmaceuticals	USD	162,316	0.04
3,698	Amgen	USD	1,065,098	0.26
2,371	Anthem	USD	1,118,069	0.27
8,746	Avantor	USD	199,671	0.05
3,420	Baxter International	USD	132,217	0.03
2,663	Becton Dickinson	USD	649,319	0.16
1,052	Biogen Idec	USD	272,226	0.07
1,484	Biomarin Pharmaceutical	USD	143,087	0.03
101	Bio-Rad Laboratories	USD	32,612	0.01
1,468	Bio-Techne	USD	113,271	0.03
19,671	Boston Scientific	USD	1,137,181	0.28
27,170	Bristol-Myers Squibb	USD	1,394,093	0.34
2,406	Catalent	USD	108,102	0.03
371	Cooper Companies	USD	140,401	0.03
2,662	Dexcom	USD	330,328	0.08
16,963	Edwards Lifesciences	USD	1,293,429	0.31
6,955	Eli Lilly	USD	4,054,209	0.98
944	Exact Sciences	USD	69,837	0.02
390	GE HealthCare Technologies	USD	30,155	0.01
1,357	Gilead Sciences	USD	109,931	0.03
4,590	Henry Schein	USD	347,509	0.08
3,460	Hologic	USD	247,217	0.06
1,260	Humana	USD	576,841	0.14
880	IDEXX Laboratories	USD	488,444	0.12
1,621	Illumina	USD	225,708	0.05
1,037	Incyte Genomics	USD	65,113	0.02
471	Insulet	USD	102,198	0.02
3,072	Intuitive Surgical	USD	1,036,370	0.25
3,731	IQVIA	USD	863,279	0.21
20,146	Johnson & Johnson	USD	3,157,684	0.77
512	Laboratory Corporation of America Holdings	USD	116,372	0.03
22,406	Merck	USD	2,442,702	0.59
1,579	Moderna	USD	157,032	0.04
362	Molina Healthcare	USD	130,794	0.03

AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Healthcare (31 December 2022: Nil) (continued)				
201	Neurocrine Biosciences	USD	26,484	0.01
38,811	Pfizer	USD	1,117,369	0.27
616	Quest Diagnostics	USD	84,934	0.02
714	Regeneron Pharms	USD	627,099	0.15
49	Repligen	USD	8,810	0.00
1,964	Resmed	USD	337,847	0.08
586	Steris	USD	128,832	0.03
3,508	Stryker	USD	1,050,506	0.26
531	Teleflex	USD	132,400	0.03
3,351	Thermo Fisher Scientific	USD	1,778,677	0.43
6,952	UnitedHealth Group	USD	3,660,019	0.89
1,566	Vertex Pharmaceuticals	USD	637,190	0.16
705	Waters	USD	232,107	0.06
192	West Pharmaceutical Services	USD	67,607	0.02
1,947	Zimmer Biomet Holdings	USD	236,950	0.06
5,679	Zoetis	USD	1,120,864	0.27
			<u>36,035,468</u>	<u>8.77</u>
Industrial (31 December 2022: Nil)				
17,968	Aecom	USD	1,660,782	0.40
2,748	Agilent Technologies	USD	382,054	0.09
5,388	Ametek	USD	888,427	0.22
5,798	Amphenol	USD	574,756	0.14
759	AO Smith	USD	62,572	0.02
3,717	Automatic Data Processing	USD	865,949	0.21
777	Axon Enterprise	USD	200,722	0.05
789	Booz Allen Hamilton Holding	USD	100,921	0.02
2,329	Broadridge Financial Solutions	USD	479,192	0.12
256	Cintas	USD	154,281	0.04
3,892	CoStar Group	USD	340,122	0.08
5,003	Danaher	USD	1,157,394	0.28
1,392	Deere	USD	556,619	0.14
4,664	Eaton	USD	1,123,184	0.27
360	Expeditors International of Washington	USD	45,792	0.01
9,664	Fastenal	USD	625,937	0.15
3,770	Fidelity National Information Services	USD	226,464	0.06
4,713	Fiserv	USD	626,075	0.15
709	FleetCor Technologies	USD	200,370	0.05

AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Industrial (31 December 2022: Nil) (continued)				
9,959	Fortive	USD	733,281	0.18
2,246	Global Payments	USD	285,242	0.07
1,580	Graco	USD	137,081	0.03
1,107	Grainger	USD	917,360	0.22
4,376	HEICO	USD	754,975	0.18
184	Hubbell	USD	60,523	0.01
1,306	Ilex	USD	283,546	0.07
6,729	Illinois Tool Works	USD	1,762,594	0.43
2,227	Keysight	USD	354,293	0.09
26,500	Lucid Group	USD	111,565	0.03
242	Mettler Toledo International	USD	293,536	0.07
191	Old Dominion Freight Line	USD	77,418	0.02
1,166	Parker Hannifin	USD	537,176	0.13
3,254	Paychex	USD	387,584	0.09
9,075	Pentair	USD	659,843	0.16
5,162	Quanta Services	USD	1,113,960	0.27
3,094	Revvity	USD	338,205	0.08
1,301	Robert Half International	USD	114,384	0.03
1,575	Rockwell Automation	USD	489,006	0.12
150	Roper Industries	USD	81,776	0.02
5,938	Sherwin-Williams	USD	1,852,062	0.45
1,607	Teledyne Technologies	USD	717,188	0.17
5,195	Trimble Navigation	USD	276,374	0.07
3,834	Union Pacific	USD	941,707	0.23
3,907	United Parcel Service	USD	614,298	0.15
529	United Rentals	USD	303,339	0.07
1,041	Verisk Analytics	USD	248,653	0.06
2,548	Wabtec	USD	323,341	0.08
16,833	Xylem	USD	1,925,022	0.47
296	Zebra Technologies	USD	80,906	0.02
			<u>27,047,851</u>	<u>6.57</u>
Oil & Gas (31 December 2022: Nil)				
7,557	Enphase Energy	USD	998,582	0.24
7,427	First Solar	USD	1,279,524	0.31
			<u>2,278,106</u>	<u>0.55</u>

AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Technology (31 December 2022: Nil)				
3,320	Adobe	USD	1,980,712	0.48
11,040	Advanced Micro Devices	USD	1,627,406	0.40
76,763	Alphabet	USD	10,783,246	2.62
9,158	Analog Devices	USD	1,818,412	0.44
268	Ansys	USD	97,252	0.02
112,189	Apple	USD	21,599,748	5.24
6,738	Applied Materials	USD	1,092,028	0.27
1,137	Arista Networks	USD	267,775	0.07
1,591	Autodesk	USD	387,377	0.09
150	Booking Holdings	USD	532,083	0.13
3,910	Broadcom	USD	4,364,538	1.06
2,356	CDW	USD	535,566	0.13
37,608	Cisco Systems	USD	1,899,956	0.46
5,828	Cognizant Technology Solutions	USD	440,189	0.11
20,957	Corning	USD	638,141	0.16
662	DoorDash	USD	65,465	0.02
70	EPAM Systems	USD	20,814	0.01
1,772	Etsy	USD	143,621	0.03
6,644	F5 Networks	USD	1,189,143	0.29
15,085	FaceBook	USD	5,339,487	1.30
2,807	Formula One Group	USD	177,206	0.04
4,973	Fortinet	USD	291,070	0.07
255	Gartner	USD	115,033	0.03
998	GoDaddy	USD	105,948	0.03
58	Henry Jack & Associates	USD	9,478	0.00
32,782	Hewlett Packard	USD	556,638	0.14
40,849	Intel	USD	2,052,662	0.50
18,550	International Business Machines	USD	3,033,852	0.74
2,332	Intuit	USD	1,457,570	0.35
19,346	Juniper Networks	USD	570,320	0.14
1,455	KLA-Tencor	USD	845,792	0.21
686	LAM Research	USD	537,316	0.13
6,703	Marvell Technology	USD	404,258	0.10
367	Match Group	USD	13,396	0.00
51,874	Microsoft	USD	19,506,699	4.74
232	MongoDB	USD	94,853	0.02

AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF^A

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
Equities (continued)				
United States (continued)				
Technology (31 December 2022: Nil) (continued)				
3,449	Motorola Solutions	USD	1,079,847	0.26
2,683	NetApp	USD	236,533	0.06
18,868	NVIDIA	USD	9,343,811	2.27
251	Okta	USD	22,723	0.01
22,295	Oracle	USD	2,350,562	0.57
5,057	Palantir Technologies	USD	86,829	0.02
1,863	Palo Alto Networks	USD	549,361	0.13
2,449	Pinterest	USD	90,711	0.02
8,674	QUALCOMM	USD	1,254,521	0.31
6,661	Salesforce.com	USD	1,752,776	0.43
2,657	Servicenow	USD	1,877,144	0.46
5,570	Snap	USD	94,300	0.02
423	Snowflake	USD	84,177	0.02
2,060	Splunk	USD	313,841	0.08
2,054	Square	USD	158,877	0.04
1,649	Teradyne	USD	178,949	0.04
6,759	Texas Instruments	USD	1,152,139	0.28
9,125	The Liberty SiriusXM Group	USD	262,618	0.06
2,346	Trade Desk	USD	168,818	0.04
129	Twilio	USD	9,787	0.00
12,845	Uber Technologies	USD	790,867	0.19
573	Veeva Systems	USD	110,314	0.03
524	VeriSign	USD	107,923	0.03
384	Workday Incorporation	USD	106,007	0.03
2,660	Zillow Group	USD	153,908	0.04
1,569	Zoom Video Communications	USD	112,827	0.03
			107,045,220	26.04
Telecommunications (31 December 2022: Nil)				
500	T-Mobile US	USD	80,165	0.02
			80,165	0.02
Utilities (31 December 2022: Nil)				
648	Constellation Energy	USD	75,745	0.02
51,868	Edison International	USD	3,708,043	0.90
2,664	Veralto	USD	219,141	0.05
			4,002,929	0.97
Total equities*			409,763,452	99.68

AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF[^]

Schedule of investments (continued)
as at 31 December 2023

Holdings	Financial assets at fair value through profit or loss	Currency	Fair Value USD	% of Net Asset Value
	Futures**			
14	EUX MSCI World Index Futures Mar 24	USD	11,740	0.00
	Total futures		<u>11,740</u>	<u>0.00</u>
	Total financial assets at fair value through profit or loss		<u>409,775,192</u>	<u>99.68</u>
	Cash and/or other net assets		1,296,422	0.32
	Net assets attributable to holders of redeemable participating shares		<u>411,071,614</u>	<u>100.00</u>

	Fair Value USD	% of Total Assets
Analysis of Total Assets		
*Transferable securities admitted to an official stock exchange listing	409,763,452	99.61
**Financial derivative instruments dealt in on a regulated market	11,740	0.00
Other assets	1,588,070	0.39
Total assets	<u>411,363,262</u>	<u>100.00</u>

	% of Net Asset Value 31 December 2023
Country concentration risk	
Equities	
Japan	6.15
United States	65.72
Other ¹	27.81
	<u>99.68</u>

The schedule of investments forms an integral part of the financial statements.

¹Any country with a holding less than 5% gets accumulated within "Other".

[^]The sub-fund was launched on 4 December 2023.

AMUNDI S&P 500 EQUAL WEIGHT ESG LEADERS UCITS ETF

Portfolio changes (unaudited)
for the year ended 31 December 2023

Purchases	Cost in USD	Sales	Proceeds in USD
Albemarle	6,600,023	NVIDIA	(5,487,475)
Moderna	6,344,916	Newell Rubbermaid	(5,123,012)
Illumina	6,158,400	Lincoln National	(5,038,114)
ON Semiconductor	6,142,894	Ingersoll Rand	(4,805,556)
Walgreens Boots Alliance	6,052,735	Royal Caribbean Cruises	(4,349,561)
Hasbro	6,009,100	Arista Networks	(4,259,720)
Fortinet	5,906,427	Salesforce.com	(4,179,100)
Biogen Idec	5,760,933	Adobe	(4,095,543)
Estee Lauder Cos	5,742,159	Servicenow	(3,924,479)
McCormick	5,737,194	LAM Research	(3,870,904)
Keysight	5,721,311	Intel	(3,851,083)
Baxter International	5,716,416	Trane Technologies	(3,835,265)
Delphi Automotive	5,715,588	Grainger	(3,824,903)
Norwegian Cruise Line Holdings	5,641,534	Intuit	(3,785,371)
American Airlines Group	5,539,743	Akamai Technologies	(3,769,179)
Whirlpool	5,537,672	Pentair	(3,756,597)
NVIDIA	5,525,684	Applied Materials	(3,753,288)
CF Industries Holdings	5,525,674	United Rentals	(3,676,758)
CVS Caremark	5,516,599	Allstate	(3,672,635)
Deere	5,473,269	Alphabet	(3,578,754)

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AMUNDI MSCI WORLD UCITS ETF

Portfolio changes (unaudited)
for the year ended 31 December 2023

Purchases	Cost in USD	Sales	Proceeds in USD
Apple	7,803,214	Apple	(672,507)
Microsoft	6,235,354	Microsoft	(464,037)
Alphabet	3,745,136	Alphabet	(385,036)
Amazon.com	2,984,487	Amazon.com	(240,039)
NVIDIA	2,149,194	NVIDIA	(229,962)
Tesla Motors	1,652,080	Vmware	(195,671)
FaceBook	1,505,627	FaceBook	(152,553)
Exxon Mobil	1,405,922	L3Harris Technologies	(151,351)
UnitedHealth Group	1,386,559	Tesla Motors	(146,261)
Berkshire Hathaway	1,274,071	Seagen	(140,283)
Johnson & Johnson	1,244,536	Johnson & Johnson	(134,176)
JPMorgan Chase	1,186,036	Exxon Mobil	(126,817)
Visa	1,084,614	Berkshire Hathaway	(121,023)
Nestle	1,067,840	JPMorgan Chase	(118,032)
Procter & Gamble	1,052,868	Bank of America	(106,142)
Eli Lilly	952,890	Chevron	(99,349)
Mastercard	927,620	Nestle	(93,415)
Chevron	926,970	UnitedHealth Group	(76,616)
Broadcom	884,853	Wells Fargo	(74,725)
Home Depot	883,945	Broadcom	(74,118)

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AMUNDI MSCI ACWI SRI PAB UCITS ETF

Portfolio changes (unaudited)
for the year ended 31 December 2023

Purchases	Cost in USD	Sales	Proceeds in USD
Microsoft	2,724,577	NVIDIA	(2,319,433)
Tesla Motors	2,485,263	Microsoft	(1,487,578)
Taiwan Semiconductor Manufacturing	1,945,371	Coca-Cola	(648,770)
Home Depot	1,113,044	PepsiCo	(642,628)
Novo Nordisk	1,104,710	Tesla Motors	(567,964)
ASML Holding	981,665	Roche Holding	(564,165)
Danaher	932,627	Taiwan Semiconductor Manufacturing	(329,918)
Adobe	816,557	Novo Nordisk	(292,225)
Verizon Communications	784,083	Home Depot	(254,454)
ProLogis	664,084	American Tower	(219,677)
Intuit	655,793	Allianz	(216,466)
Texas Instruments	636,880	ASML Holding	(216,274)
Walt Disney	591,675	Vertex Pharmaceuticals	(198,357)
Booking Holdings	510,951	Caterpillar	(183,347)
Amgen	487,474	Equinix	(175,212)
Sony	475,636	Adobe	(174,903)
L'Oreal	465,710	Colgate-Palmolive	(174,205)
NVIDIA	459,930	Chicago Mercantile Exchange	(153,553)
LAM Research	446,004	Tokyo Electron	(151,972)
Toronto-Dominion Bank	432,979	Humana	(151,069)

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AMUNDI S&P GLOBAL COMMUNICATION SERVICES ESG UCITS ETF

Portfolio changes (unaudited)
for the year ended 31 December 2023

Purchases	Cost in EUR	Sales	Proceeds in EUR
Alphabet	16,825,032	Alphabet	(18,756,259)
FaceBook	8,478,899	FaceBook	(8,283,426)
Comcast	5,984,005	Walt Disney	(4,643,633)
Walt Disney	5,692,653	Comcast	(3,363,452)
Softbank	4,024,897	Nintendo	(2,912,641)
Activision Blizzard	3,516,292	Softbank	(2,894,259)
Deutsche Telekom	2,531,550	NetFlix	(1,907,618)
NetFlix	2,028,549	Electronic Arts	(1,869,771)
Publicis Groupe	1,610,786	Match Group	(1,557,057)
Snap	1,196,193	Cellnex Telecom	(870,605)
Match Group	1,168,765	Publicis Groupe	(824,041)
Informa	1,155,561	Sea	(720,008)
Cellnex Telecom	951,204	Informa	(717,304)
Swisscom	808,350	Activision Blizzard	(694,772)
WPP	736,305	KDDI	(687,533)
Nintendo	655,648	Swisscom	(620,036)
Electronic Arts	577,823	Pearson	(593,518)
Spotify Technology	527,821	Spotify Technology	(554,563)
Koninklijke KPN	520,476	Verizon Communications	(550,103)
Rogers Communications	510,312	Deutsche Telekom	(529,244)

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AMUNDI S&P GLOBAL CONSUMER DISCRETIONARY ESG UCITS ETF

Portfolio changes (unaudited)
for the year ended 31 December 2023

Purchases	Cost in EUR	Sales	Proceeds in EUR
Amazon.com	19,201,235	Amazon.com	(5,867,532)
Tesla Motors	15,138,388	Tesla Motors	(1,829,988)
Home Depot	6,983,314	Prosus	(1,716,345)
LVMH Moet Hennessy Louis Vuitton	6,220,574	Target	(1,306,709)
McDonald's	5,233,882	LVMH Moet Hennessy Louis Vuitton	(1,190,466)
Prosus	4,177,772	Home Depot	(1,183,231)
		Cie Generale d'Optique Essilor	
Toyota Motor	3,344,986	International	(1,169,031)
NIKE	2,653,946	Starbucks	(883,669)
Sony	2,624,044	NIKE	(879,450)
Starbucks	2,437,732	Lowe's Cos	(839,766)
Lowe's Cos	2,257,656	McDonald's	(754,519)
TJX Cos	2,102,065	Oriental Land	(634,583)
Booking Holdings	1,919,644	AutoZone	(629,124)
Hermes International	1,646,416	Toyota Motor	(603,429)
Amadeus IT Holding	1,561,175	Dollar General	(581,288)
Daimler	1,378,763	Booking Holdings	(528,563)
Fast Retailing	1,260,497	Sony	(511,438)
General Motors	1,245,498	O'Reilly Automotive	(497,714)
Industria De Diseno Textil	1,147,544	Dollar Tree	(444,121)
Kering	1,099,934	Stellantis	(438,820)
		Adidas	(420,847)
		Zalando	(367,556)
		Chipotle Mexican Grill	(364,313)
		TJX Cos	(360,188)

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AMUNDI S&P GLOBAL CONSUMER STAPLES ESG UCITS ETF

Portfolio changes (unaudited)
for the year ended 31 December 2023

Purchases	Cost in EUR	Sales	Proceeds in EUR
Nestle	14,933,060	Procter & Gamble	(2,744,786)
PepsiCo	14,922,588	Nestle	(1,820,010)
Coca-Cola	13,799,025	PepsiCo	(1,681,059)
Procter & Gamble	10,783,300	Wal-Mart Stores	(1,660,726)
Unilever	8,389,167	Unilever	(1,617,718)
Wal-Mart Stores	8,280,859	L'Oreal	(1,451,956)
Mondelez International	6,884,444	Coca-Cola	(1,451,330)
Diageo	6,827,089	Diageo	(1,318,275)
Costco Wholesale	6,434,219	Mondelez International	(1,037,483)
L'Oreal	5,736,166	Costco Wholesale	(741,187)
Colgate-Palmolive	4,341,504	Pernod-Ricard	(706,577)
Target	3,958,563	Colgate-Palmolive	(647,644)
Reckitt Benckiser Group	3,826,399	Estee Lauder Cos	(554,573)
General Mills	2,924,991	Koninklijke Ahold Delhaize	(481,817)
Anheuser-Busch InBev	2,661,422	Danone	(424,353)
Hershey	2,442,587	General Mills	(421,229)
Pernod-Ricard	2,197,724	Reckitt Benckiser Group	(420,846)
Estee Lauder Cos	1,982,460	Target	(320,995)
Danone	1,944,911	Woolworths Group	(307,981)
Seven & I Holdings	1,883,278	Seven & I Holdings	(300,816)
Constellation Brands	1,854,498	Anheuser-Busch InBev	(284,525)
Kraft Heinz	1,681,362	Hershey	(266,936)

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AMUNDI S&P GLOBAL ENERGY CARBON REDUCED UCITS ETF

Portfolio changes (unaudited)
for the year ended 31 December 2023

Purchases	Cost in EUR	Sales	Proceeds in EUR
Exxon Mobil	61,292,284	Exxon Mobil	(20,543,428)
Chevron	42,096,723	Total	(14,678,295)
Schlumberger	38,258,691	Schlumberger	(13,340,990)
Total	34,972,264	Chevron	(13,249,496)
Enbridge	27,800,691	Enbridge	(9,643,766)
BP	22,180,884	Shell	(9,309,228)
Shell	21,393,759	BP	(7,731,024)
Woodside Energy Group	18,174,677	Baker Hughes	(6,402,463)
Baker Hughes	16,980,977	Woodside Energy Group	(5,532,884)
Cheniere Energy	13,037,604	Cheniere Energy	(5,322,899)
Halliburton	12,032,878	Halliburton	(4,453,837)
Equinor	11,786,148	Equinor	(4,419,892)
ONEOK	10,085,439	ONEOK	(3,799,950)
Williams Cos	8,497,343	Williams Cos	(3,343,419)
Neste Oyj	7,397,753	Cameco	(3,105,379)
Cameco	6,716,352	Neste Oyj	(2,637,837)
Kinder Morgan	5,970,256	Kinder Morgan	(2,335,914)
Pembina Pipeline	5,901,506	Pembina Pipeline	(2,284,900)
TC Energy	3,794,324	TC Energy	(2,121,012)
Aker	3,764,141	Aker	(1,418,786)

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AMUNDI S&P GLOBAL FINANCIALS ESG UCITS ETF

Portfolio changes (unaudited)
for the year ended 31 December 2023

Purchases	Cost in EUR	Sales	Proceeds in EUR
Visa	4,625,542	JPMorgan Chase	(1,834,559)
Mastercard	3,723,839	Berkshire Hathaway	(1,023,215)
JPMorgan Chase	2,023,731	Bank of America	(768,306)
Berkshire Hathaway	1,779,355	Royal Bank of Canada	(441,529)
Bank of America	1,271,799	Visa	(430,728)
PayPal Holdings	973,243	HSBC Holdings	(420,861)
HSBC Holdings	814,626	UBS	(402,615)
Royal Bank of Canada	799,085	Mastercard	(360,773)
S&P Global	694,329	AIA Group	(336,796)
Toronto-Dominion Bank	679,095	Goldman Sachs	(333,353)
Commonwealth Bank of Australia	639,244	Charles Schwab	(328,331)
Morgan Stanley	626,490	Toronto-Dominion Bank	(318,966)
Goldman Sachs	626,360	Marsh & McLennan	(302,405)
AIA Group	585,792	Citigroup	(290,585)
Allianz	575,680	Morgan Stanley	(289,267)
American Express	530,075	BNP Paribas	(285,247)
Citigroup	527,093	S&P Global	(283,272)
Mitsubishi UFJ Financial Group	523,353	AXA	(246,900)
UBS	519,171	Aon	(244,481)
Fiserv	506,994	Chicago Mercantile Exchange	(238,531)
		Allianz	(235,861)
		Commonwealth Bank of Australia	(232,596)
		Banco Santander	(220,841)
		ING Groep	(208,519)

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AMUNDI S&P GLOBAL HEALTH CARE ESG UCITS ETF

Portfolio changes (unaudited)
for the year ended 31 December 2023

Purchases	Cost in EUR	Sales	Proceeds in EUR
Thermo Fisher Scientific	3,389,342	Novartis	(1,027,859)
UnitedHealth Group	3,223,731	UnitedHealth Group	(1,026,134)
Abbvie	1,867,318	Intuitive Surgical	(995,304)
Novo Nordisk	1,787,796	Roche Holding	(912,144)
Eli Lilly	1,752,170	Merck	(904,565)
AstraZeneca	1,535,916	Danaher	(704,248)
Novartis	1,408,128	Abbvie	(689,442)
Roche Holding	1,407,443	Bristol-Myers Squibb	(656,996)
Merck	1,213,568	Eli Lilly	(630,391)
Pfizer	1,131,458	Novo Nordisk	(613,120)
Abbott Laboratories	1,107,222	Zoetis	(590,668)
Sanofi	936,711	Dexcom	(489,479)
Amgen	918,318	Seagen	(478,769)
Anthem	870,192	Medtronic	(455,852)
CVS Caremark	858,211	AstraZeneca	(454,069)
Danaher	785,122	Stryker	(404,463)
Gilead Sciences	746,199	Abbott Laboratories	(363,931)
GSK	707,243	CSL	(349,242)
Regeneron Pharms	700,620	Align Technology	(319,714)
Daiichi Sankyo	689,033	IDEXX Laboratories	(315,652)
Medtronic	663,780	Veeva Systems	(303,475)
Cigna	636,074	Amgen	(297,430)
Bristol-Myers Squibb	605,216	Pfizer	(296,078)
Humana	516,884	Sanofi	(291,687)
Vertex Pharmaceuticals	505,566	Alnylam Pharmaceuticals	(281,362)
Cie Generale d'Optique Essilor International	499,240	Boston Scientific	(279,896)
CSL	472,819	HCA Holdings	(261,272)
Takeda Pharmaceutical	469,810	Revvity	(251,334)
Boston Scientific	460,027	Insulet	(250,416)
		West Pharmaceutical Services	(248,135)
		Anthem	(232,710)
		Straumann Holding	(227,141)
		Veralto	(227,005)
		Resmed	(226,977)
		CVS Caremark	(226,329)
		Genmab	(223,009)
		Sandoz Group	(220,089)

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AMUNDI S&P GLOBAL INDUSTRIALS ESG UCITS ETF

Portfolio changes (unaudited)
for the year ended 31 December 2023

Purchases	Cost in EUR	Sales	Proceeds in EUR
Automatic Data Processing	2,800,323	United Parcel Service	(1,702,145)
Siemens	2,407,648	Siemens	(1,642,577)
Caterpillar	2,211,610	Schneider Electric	(1,518,936)
Union Pacific	2,079,566	Caterpillar	(1,443,148)
Deere	1,874,143	Union Pacific	(1,209,084)
Schneider Electric	1,774,210	Deere	(1,020,634)
United Parcel Service	1,745,888	Canadian National Railway	(982,235)
Otis Worldwide	1,361,032	Hitachi	(896,805)
Uber Technologies	1,351,594	Mitsui	(884,232)
Eaton	1,282,440	CSX	(848,928)
Illinois Tool Works	1,187,998	Daikin Industries	(827,741)
Carrier Global	1,185,652	ABB	(817,982)
Canadian National Railway	1,139,449	Atlas Copco AB	(793,782)
Daikin Industries	1,132,788	Roper Industries	(764,517)
ABB	1,131,422	Relx	(725,361)
Paychex	1,125,087	Eaton	(696,044)
Mitsui	1,063,213	Recruit Holdings	(683,763)
Relx	1,059,272	FedEx	(637,966)
CSX	1,023,187	SMC	(633,070)
Canadian Pacific Kansas City	1,022,225	Canadian Pacific Kansas City	(608,500)
Emerson Electric	1,014,154	Johnson Controls	(603,837)
Recruit Holdings	970,619	Uber Technologies	(594,856)
Johnson Controls	966,924	Fastenal	(592,207)
Atlas Copco AB	961,532	Deutsche Post	(591,418)
Hitachi	955,798	Norfolk Southern	(587,988)
Trane Technologies	836,180	Illinois Tool Works	(586,262)

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AMUNDI S&P GLOBAL INFORMATION TECHNOLOGY ESG UCITS ETF

Portfolio changes (unaudited)
for the year ended 31 December 2023

Purchases	Cost in EUR	Sales	Proceeds in EUR
Apple	16,305,018	Apple	(12,641,007)
Microsoft	6,925,985	Microsoft	(12,105,312)
NVIDIA	4,239,542	NVIDIA	(9,896,763)
ASML Holding	3,022,119	Visa	(8,078,949)
Cisco Systems	2,491,405	Mastercard	(6,293,297)
Salesforce.com	2,211,759	ASML Holding	(2,491,102)
Adobe	2,181,995	Broadcom	(2,389,741)
SAP	1,760,303	Cisco Systems	(1,952,720)
Accenture	1,544,320	PayPal Holdings	(1,898,405)
Servicenow	1,263,749	Salesforce.com	(1,853,167)
Palo Alto Networks	1,113,323	Adobe	(1,851,769)
Vmware	1,092,188	Vmware	(1,805,411)
International Business Machines	991,115	SAP	(1,530,363)
Intel	927,750	Accenture	(1,374,102)
Fortinet	865,054	Oracle	(1,364,960)
Tokyo Electron	661,160	Advanced Micro Devices	(1,339,920)
Oracle	654,621	Automatic Data Processing	(1,281,450)
Autodesk	584,357	Texas Instruments	(1,200,550)
Advanced Micro Devices	516,244	Keyence	(1,039,895)
QUALCOMM	513,711	Shopify	(1,014,058)

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AMUNDI S&P GLOBAL MATERIALS ESG UCITS ETF

Portfolio changes (unaudited)
for the year ended 31 December 2023

Purchases	Cost in EUR	Sales	Proceeds in EUR
Linde	9,990,708	Linde	(2,823,102)
BHP Group	6,692,416	BHP Group	(2,202,912)
Rio Tinto	5,799,704	Rio Tinto	(1,534,384)
Air Liquide	4,850,649	Air Liquide	(1,080,765)
Air Products & Chemicals	3,745,138	Freeport-McMoRan Copper & Gold	(877,184)
Freeport-McMoRan Copper & Gold	3,521,910	Air Products & Chemicals	(845,941)
Shin-Etsu Chemical	3,092,885	Shin-Etsu Chemical	(695,064)
Ecolab	2,906,983	Ecolab	(661,752)
Newmont Mining	2,491,527	Mosaic	(612,169)
Anglo American	2,387,219	Anglo American	(593,473)
Sherwin-Williams	2,345,938	Sherwin-Williams	(563,398)
BASF	2,251,551	CRH	(553,232)
Sika	2,166,574	Sika	(539,567)
CRH	2,162,151	BASF	(528,803)
Dow	2,158,504	Newmont Mining	(487,187)
Corteva	1,816,777	Dow	(465,458)
Barrick Gold	1,756,886	Solvay	(460,645)
Nutrien	1,734,099	Barrick Gold	(448,722)
Fortescue Metals Group	1,586,247	International Paper	(414,651)
Nucor	1,578,818	Franco-Nevada	(414,247)
PPG Industries	1,564,875	Nutrien	(407,852)
Albemarle	1,501,401	Corteva	(373,629)
Givaudan	1,318,966	Smurfit Kappa Group	(369,652)
International Flavors & Fragrances	1,293,842	Fortescue Metals Group	(353,265)
Ball	1,019,705	PPG Industries	(351,380)
UPM-Kymmene	994,940	Nucor	(334,864)
Teck Resources	983,859	International Flavors & Fragrances	(316,019)
		Teck Resources	(305,138)
		Givaudan	(302,407)
		DSM Firmenich	(298,927)
		Albemarle	(263,631)

The Portfolio changes reflect the aggregate purchases of a security exceeding one percent of the total value of purchases and aggregate disposals of a security greater than one percent of the total sales for the year. At a minimum the largest 20 purchases and largest 20 sales must be given. Where there are less than 20 purchases and sales during the year that meets the above criteria, all of the purchases and sales have been disclosed.

AMUNDI S&P GLOBAL UTILITIES ESG UCITS ETF

Portfolio changes (unaudited)
for the year ended 31 December 2023

Purchases	Cost in EUR	Sales	Proceeds in EUR
Iberdrola	4,069,867	Iberdrola	(1,090,798)
Enel	2,744,402	National Grid	(871,739)
National Grid	2,651,021	Enel	(859,398)
Sempra Energy	2,436,146	Sempra Energy	(785,026)
Dominion Resources	2,359,727	Dominion Resources	(705,248)
Exelon	2,185,899	GDF Suez	(661,013)
Consolidated Edison	1,705,957	Exelon	(635,011)
Public Service Enterprise Group	1,683,445	E.ON	(551,813)
CenterPoint Energy	1,640,689	Veolia Environnement	(502,789)
American Water Works	1,573,620	Consolidated Edison	(501,497)
E.ON	1,474,245	Public Service Enterprise Group	(479,950)
GDF Suez	1,451,100	American Water Works	(471,352)
Edison International	1,427,689	Northland Power	(421,711)
SSE	1,427,678	Edison International	(398,052)
Eversource Energy	1,362,780	FirstEnergy	(372,447)
FirstEnergy	1,102,200	SSE	(362,296)
Fortis	1,102,019	Eversource Energy	(358,801)
Veolia Environnement	1,076,376	Brookfield Infrastructure	(346,445)
Orsted	918,358	Origin Energy	(323,197)
EDP - Energias de Portugal	811,486	Acciona	(318,141)
Centrica	724,899	Orsted	(308,422)
Terna Rete Elettrica Nazionale	632,367	Fortis	(301,998)
Fortum	569,676	EDF	(300,239)
Snam SpA	563,035	EDP - Energias de Portugal	(281,379)
ENN Energy Holdings	543,409	CenterPoint Energy	(266,799)
HK & China Gas	525,621	Avangrid	(219,892)
Severn Trent	522,139	Terna Rete Elettrica Nazionale	(202,706)
Tokyo Gas	506,394	Snam SpA	(184,690)
Verbund	489,228	Iberdrola SA NPV (Rights)	(181,354)

The Portfolio changes reflect the aggregate purchases of a security exceeding one percent of the total value of purchases and aggregate disposals of a security greater than one percent of the total sales for the year. At a minimum the largest 20 purchases and largest 20 sales must be given. Where there are less than 20 purchases and sales during the year that meets the above criteria, all of the purchases and sales have been disclosed.

AMUNDI MSCI USA ESG LEADERS EXTRA UCITS ETF

Portfolio changes (unaudited)
for the year ended 31 December 2023

Purchases	Cost in USD	Sales	Proceeds in USD
Microsoft	82,774,063	Microsoft	(24,996,953)
Alphabet	48,773,143	Alphabet	(15,171,642)
NVIDIA	37,217,253	NVIDIA	(11,085,856)
Tesla Motors	22,199,174	Tesla Motors	(7,810,396)
Visa	12,981,858	Costco Wholesale	(4,314,678)
Procter & Gamble	11,244,721	Visa	(4,056,388)
Home Depot	9,932,713	Procter & Gamble	(3,504,279)
Adobe	8,543,028	Home Depot	(3,171,937)
Abbvie	8,270,866	Abbvie	(2,653,414)
Comcast	8,246,576	PepsiCo	(2,566,292)
Coca-Cola	7,781,641	Coca-Cola	(2,492,427)
PepsiCo	7,598,048	Adobe	(2,343,243)
Salesforce.com	7,031,824	Salesforce.com	(2,126,819)
Linde	6,478,972	Cisco Systems	(2,089,024)
Cisco Systems	6,294,394	Linde	(2,074,629)
Thermo Fisher Scientific	6,158,873	Thermo Fisher Scientific	(2,062,667)
Intel	5,695,617	Abbott Laboratories	(1,967,169)
Abbott Laboratories	5,649,961	Comcast	(1,672,857)
ProLogis	5,187,525	Texas Instruments	(1,663,634)
Verizon Communications	5,037,322	Danaher	(1,565,334)

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AMUNDI US TECH 100 EQUAL WEIGHT UCITS ETF

Portfolio changes (unaudited)
for the year ended 31 December 2023

Purchases	Cost in USD	Sales	Proceeds in USD
Alnylam Pharmaceuticals	6,531,078	Seagen	(7,981,391)
MongoDB	6,157,772	NVIDIA	(6,423,967)
Diamondback Energy	5,846,001	Fiserv	(4,905,524)
GE HealthCare Technologies	5,838,920	FaceBook	(4,494,764)
Roper Industries	5,337,936	Pinduoduo	(3,974,893)
Fiserv	4,714,568	Zscaler	(3,870,870)
Tesla Motors	4,426,147	Tesla Motors	(3,726,332)
Atlassian	3,791,482	Lucid Group	(3,037,638)
Warner Bros Discovery	3,786,132	Rivian Automotive	(3,027,432)
Walgreens Boots Alliance	3,585,381	Enphase Energy	(2,564,869)
Datadog	3,438,085	NetFlix	(2,524,235)
Moderna	3,343,409	Adobe	(2,379,511)
PayPal Holdings	3,312,483	Booking Holdings	(2,340,105)
Illumina	3,276,856	Trade Desk	(2,298,886)
Dollar Tree	3,233,275	Sirius XM Holdings	(2,257,657)
Dexcom	3,173,303	Broadcom	(2,227,454)
CrowdStrike Holdings	2,849,520	Palo Alto Networks	(2,212,026)
Enphase Energy	2,842,372	Datadog	(2,197,017)
American Electric Power	2,803,004	Intuitive Surgical	(2,174,761)
Pinduoduo	2,727,254	Advanced Micro Devices	(1,955,439)
Marvell Technology	2,683,827	Marvell Technology	(1,937,205)
Kraft Heinz	2,651,140	Constellation Energy	(1,876,579)
Xcel Energy	2,602,897	CrowdStrike Holdings	(1,829,737)
Amazon.com	2,594,463	Mercadolibre	(1,791,075)
BioNTech	2,592,996	Ross Stores	(1,680,463)
Amgen	2,526,806	Amgen	(1,677,951)
Keurig Dr Pepper	2,508,814	LAM Research	(1,675,748)
Zoom Video Communications	2,502,229	KLA-Tencor	(1,651,591)
Starbucks	2,448,296	Applied Materials	(1,643,850)
CoStar Group	2,401,396	Moderna	(1,640,199)
Fortinet	2,346,307	Charter Communications	(1,552,581)
Exelon	2,328,551	Amazon.com	(1,517,145)
		Align Technology	(1,507,514)
		Atlassian	(1,435,947)

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AMUNDI S&P SMALL CAP 600 ESG UCITS ETF[^]

Portfolio changes (unaudited)
for the year ended 31 December 2023

Purchases	Cost in USD	Sales	Proceeds in USD
Agree Realty	912,799	Rambus	(1,128,515)
Ensign Group	891,939	Comfort Systems USA	(1,109,989)
SPS Commerce	848,506	Onto Innovation	(916,822)
Fabrinet	832,773	Agree Realty	(911,986)
Applied Industrial Technologies	788,967	UFP Industries	(709,848)
Rambus	745,000	Hostess Brands	(657,238)
UFP Industries	715,668	Asbury Automotive Group	(600,738)
Livent	713,279	Essential Properties Realty	(508,290)
Comfort Systems USA	691,278	Safehold	(500,370)
Meritage Homes	688,697	Franklin Electric	(484,975)
Cytokinetics	672,562	Avista	(430,232)
Balchem	670,692	Installed Building Products	(425,711)
Merit Medical Systems	666,142	Arconic	(399,408)
AMN Healthcare Service	644,225	Atlas Air Worldwide Holdings	(368,249)
HB Fuller UK	643,156	Independent Bank	(363,210)
Diodes	636,814	GMS	(347,854)
United Community Banks	631,279	ServisFirst Bancshares	(344,873)
Mueller Industries	614,640	Kontoor Brands	(323,694)
South Jersey Industries	604,652	J & J Snack Foods	(321,268)
American States Water	600,910	Perficient	(317,625)

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[^]The sub-fund was launched on 19 January 2023.

AMUNDI MSCI WORLD ESG LEADERS UCITS ETF[^]

Portfolio changes (unaudited)
for the year ended 31 December 2023

Purchases	Cost in USD	Sales	Proceeds in USD
Microsoft	42,868,038	Microsoft	(7,153,033)
Alphabet	41,756,627	Alphabet	(3,530,192)
NVIDIA	34,265,460	Vmware	(1,807,685)
Tesla Motors	23,218,152	NVIDIA	(1,664,671)
Eli Lilly	12,420,837	Tesla Motors	(1,067,819)
Visa	11,869,322	Nordea Bank	(982,456)
Procter & Gamble	10,945,242	Horizon Therapeutics	(648,535)
Mastercard	10,336,601	Eli Lilly	(573,810)
Home Depot	9,752,827	Visa	(484,770)
Novo Nordisk	8,627,890	Coca-Cola	(477,717)
ASML Holding	8,455,689	Home Depot	(446,068)
Abbvie	7,792,251	Mastercard	(435,556)
Coca-Cola	7,669,356	Procter & Gamble	(412,438)
PepsiCo	7,608,201	Novo Nordisk	(399,430)
Adobe	7,350,401	Veralto	(395,169)
LVMH Moet Hennessy Louis Vuitton	7,204,338	Salesforce.com	(384,015)
Salesforce.com	6,644,383	ASML Holding	(381,478)
AstraZeneca	6,547,382	Prosus	(358,389)
Novartis	6,421,724	AstraZeneca	(346,960)
Thermo Fisher Scientific	6,227,701	Novartis	(342,936)

The Portfolio changes reflect the aggregate purchases of a security exceeding one percent of the total value of purchases and aggregate disposals of a security greater than one percent of the total sales for the year. At a minimum the largest 20 purchases and largest 20 sales must be given. Where there are less than 20 purchases and sales during the year that meets the above criteria, all of the purchases and sales have been disclosed.

[^]The sub-fund was launched on 6 July 2023.

AMUNDI MSCI USA ESG LEADERS UCITS ETF[^]

Portfolio changes (unaudited)
for the year ended 31 December 2023

Purchases	Cost in USD	Sales	Proceeds in USD
Alphabet	140,441,272	Microsoft	(23,194,293)
Microsoft	138,606,862	NVIDIA	(10,451,548)
NVIDIA	128,258,092	Alphabet	(10,225,631)
Tesla Motors	116,635,975	Vmware	(9,168,614)
Eli Lilly	71,996,051	Tesla Motors	(4,453,821)
Visa	58,983,502	Horizon Therapeutics	(2,995,564)
Procter & Gamble	54,725,682	Eli Lilly	(2,619,151)
Mastercard	52,494,776	Visa	(2,297,846)
Home Depot	48,827,349	Danaher	(2,130,820)
Abbvie	40,484,832	Procter & Gamble	(2,117,902)
Adobe	38,442,152	Mastercard	(2,094,984)
PepsiCo	36,870,037	Veralto	(2,022,580)
Coca-Cola	36,190,634	Adobe	(1,743,640)
Salesforce.com	32,146,612	Aramark	(1,612,658)
Accenture	29,505,030	Coca-Cola	(1,577,576)
Thermo Fisher Scientific	29,397,289	Linde	(1,459,068)
Linde	29,367,331	Home Depot	(1,448,011)
Comcast	28,211,047	Webster Financial	(1,397,415)
Danaher	27,450,552	PepsiCo	(1,301,633)
Intel	24,717,390	Abbvie	(1,301,046)

The Portfolio changes reflect the aggregate purchases of a security exceeding one percent of the total value of purchases and aggregate disposals of a security greater than one percent of the total sales for the year. At a minimum the largest 20 purchases and largest 20 sales must be given. Where there are less than 20 purchases and sales during the year that meets the above criteria, all of the purchases and sales have been disclosed.

[^]The sub-fund was launched on 14 September 2023.

AMUNDI S&P 500 ESG UCITS ETF[^]

Portfolio changes (unaudited)
for the year ended 31 December 2023

Purchases	Cost in USD	Sales	Proceeds in USD
Apple	299,540,472	Apple	(17,295,351)
Microsoft	286,617,899	Microsoft	(16,835,996)
Alphabet	174,342,272	Alphabet	(9,632,685)
Amazon.com	138,489,313	Amazon.com	(7,904,135)
NVIDIA	124,943,234	NVIDIA	(7,010,222)
Tesla Motors	79,306,824	Tesla Motors	(4,067,853)
UnitedHealth Group	56,829,398	UnitedHealth Group	(2,998,869)
Eli Lilly	55,103,383	JPMorgan Chase	(2,940,482)
Exxon Mobil	50,822,431	Eli Lilly	(2,838,952)
JPMorgan Chase	49,503,246	Exxon Mobil	(2,787,466)
Visa	44,415,012	Visa	(2,625,144)
Procter & Gamble	39,618,791	Procter & Gamble	(2,117,269)
Mastercard	38,070,147	Mastercard	(2,034,966)
Home Depot	34,193,368	Home Depot	(1,853,998)
Merck	30,239,046	Adobe	(1,674,651)
Abbvie	30,041,688	Wal-Mart Stores	(1,610,490)
Adobe	29,344,471	Merck	(1,532,633)
Wal-Mart Stores	26,595,764	NetFlix	(1,459,507)
PepsiCo	25,564,731	Abbvie	(1,452,316)
Cisco Systems	24,752,069	PepsiCo	(1,381,230)

The Portfolio changes reflect the aggregate purchases of a security exceeding one percent of the total value of purchases and aggregate disposals of a security greater than one percent of the total sales for the year. At a minimum the largest 20 purchases and largest 20 sales must be given. Where there are less than 20 purchases and sales during the year that meets the above criteria, all of the purchases and sales have been disclosed.

[^]The sub-fund was launched on 17 October 2023.

AMUNDI MSCI USA SRI CLIMATE NET ZERO AMBITION PAB UCITS ETF[^]

Portfolio changes (unaudited)
for the year ended 31 December 2023

Purchases	Cost in USD	Sales	Proceeds in USD
Microsoft	310,276,953	Microsoft	(52,232,263)
Tesla Motors	261,463,733	Home Depot	(14,123,551)
Home Depot	202,464,132	Tesla Motors	(11,741,153)
Adobe	190,828,282	Prudential Financial	(9,763,594)
Texas Instruments	142,516,453	Huntington Bancshares	(9,679,543)
Danaher	136,774,590	PPG Industries	(9,407,803)
ProLogis	119,023,667	Martin Marietta Materials	(9,294,127)
Walt Disney	115,992,298	Graco	(8,176,340)
Verizon Communications	112,203,031	Trane Technologies	(7,754,103)
Amgen	104,235,767	Carrier Global	(6,547,706)
Intuit	98,555,544	Automatic Data Processing	(6,473,285)
Zoetis	93,489,512	American Express	(6,415,268)
American Water Works	89,936,469	Allegion	(6,397,959)
Becton Dickinson	89,178,247	Walt Disney	(6,333,913)
S&P Global	88,010,956	S&P Global	(6,073,013)
Illinois Tool Works	78,595,059	Lowe's Cos	(5,973,249)
Chubb	77,166,344	Adobe	(5,918,227)
Marsh & McLennan	70,880,578	Zoetis	(5,797,490)
BlackRock	70,816,043	Truist Financial	(5,643,580)
American Express	70,209,910	PNC Financial Services Group	(5,465,025)
Progressive	69,289,865	BlackRock	(5,017,235)
Anthem	69,114,907	T Rowe Price Group	(4,802,264)
Gilead Sciences	67,975,124	Pentair	(4,755,051)
Welltower	67,848,674	Dover	(4,744,514)
Automatic Data Processing	66,757,866	Exelon	(4,613,089)
Crown Castle REIT	66,390,984	Texas Instruments	(4,390,615)
General Mills	65,515,070	Ingersoll Rand	(4,164,720)
Idex	64,687,838	Gilead Sciences	(4,054,319)
Lowe's Cos	64,136,939		
Fortive	63,762,192		
Church & Dwight	63,421,105		
LAM Research	63,144,560		
Booking Holdings	62,946,000		
Agilent Technologies	62,646,108		
Exelon	61,507,108		
Ingersoll Rand	61,496,132		
Fastenal	58,708,853		
Sherwin-Williams	57,579,648		

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[^]The sub-fund was launched on 9 November 2023.

AMUNDI MSCI NORTH AMERICA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF[^]

Portfolio changes (unaudited)
for the year ended 31 December 2023

Purchases	Cost in USD	Sales	Proceeds in USD
Apple	27,271,754	Apple	(2,723,754)
Microsoft	25,608,900	Microsoft	(1,839,467)
Alphabet	14,124,636	Alphabet	(1,736,378)
Amazon.com	12,551,362	Abbott Laboratories	(1,379,351)
NVIDIA	11,659,800	ProLogis	(1,319,506)
FaceBook	6,227,004	Amazon.com	(1,269,900)
Tesla Motors	5,785,159	Merck	(982,127)
UnitedHealth Group	5,757,902	NVIDIA	(893,262)
Eli Lilly	5,509,328	Reliance Steel & Aluminum	(828,752)
Broadcom	4,198,914	Vmware	(735,670)
Visa	4,054,478	FaceBook	(735,381)
JPMorgan Chase	3,828,302	Bank of Montreal	(727,901)
Home Depot	3,678,301	Bank of America	(720,182)
Mastercard	3,611,132	Broadcom	(709,994)
Johnson & Johnson	3,505,795	Marsh & McLennan	(682,599)
Merck	3,323,971	Abbvie	(674,736)
Texas Instruments	3,321,523	Fiserv	(635,022)
Adobe	3,319,759	Wheaton Precious Metals	(628,903)
Automatic Data Processing	2,992,791	JPMorgan Chase	(626,782)
Cisco Systems	2,859,938	Canadian Pacific Kansas City	(624,309)

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[^]The sub-fund was launched on 9 November 2023.

AMUNDI MSCI USA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF[^]

Portfolio changes (unaudited)
for the year ended 31 December 2023

Purchases	Cost in USD	Sales	Proceeds in USD
Apple	133,171,040	Apple	(6,703,708)
Microsoft	124,110,017	Abbott Laboratories	(6,267,239)
Alphabet	70,327,741	Alphabet	(6,077,708)
Amazon.com	59,214,138	ProLogis	(5,137,049)
NVIDIA	57,134,334	Roper Industries	(3,375,906)
FaceBook	30,733,200	Vmware	(3,294,763)
Tesla Motors	30,242,475	Reliance Steel & Aluminum	(3,246,779)
UnitedHealth Group	27,410,043	Edison International	(3,144,146)
Eli Lilly	25,926,029	Microsoft	(3,082,535)
Broadcom	21,340,994	Becton Dickinson	(2,974,059)
Visa	20,385,209	Wal-Mart Stores	(2,920,355)
JPMorgan Chase	19,898,469	Otis Worldwide	(2,837,581)
Home Depot	18,186,718	Amazon.com	(2,748,481)
Johnson & Johnson	18,078,960	Citizens Financial Group	(2,694,381)
Mastercard	17,850,390	Linde	(2,642,076)
Texas Instruments	17,607,654	Merck	(2,638,051)
Adobe	16,024,101	HEICO	(2,561,841)
Merck	15,651,143	American International Group	(2,516,116)
Automatic Data Processing	14,209,554	FaceBook	(2,515,534)
Schlumberger	13,479,313	Abbvie	(2,492,462)
		Fiserv	(2,428,237)
		Thermo Fisher Scientific	(2,426,315)
		Illinois Tool Works	(2,283,761)
		Marsh & McLennan	(2,270,259)
		AT&T	(2,113,331)
		Constellation Brands	(2,111,078)
		Broadcom	(2,097,473)
		TE Connectivity	(2,009,201)
		Bank of America	(1,971,939)

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[^]The sub-fund was launched on 16 November 2023.

AMUNDI S&P 500 CLIMATE NET ZERO AMBITION PAB UCITS ETF[^]

Portfolio changes (unaudited)
for the year ended 31 December 2023

Purchases	Cost in USD	Sales	Proceeds in USD
Microsoft	193,646,235	Wal-Mart Stores	(15,929,127)
Apple	190,948,110	Apple	(9,679,118)
Alphabet	139,357,856	UnitedHealth Group	(6,215,336)
NVIDIA	139,160,193	JPMorgan Chase	(5,390,075)
Amazon.com	122,510,494	Grainger	(5,313,570)
Tesla Motors	51,420,067	Abbvie	(3,740,614)
Visa	48,432,692	Union Pacific	(3,529,822)
FaceBook	48,184,681	Amazon.com	(3,375,394)
UnitedHealth Group	47,605,879	Home Depot	(3,342,518)
Eli Lilly	40,538,043	Salesforce.com	(3,054,493)
JPMorgan Chase	38,663,705	Anthem	(2,798,628)
Mastercard	37,753,168	United Parcel Service	(2,742,001)
Adobe	34,082,841	Alphabet	(2,568,239)
Costco Wholesale	32,591,950	NIKE	(2,533,995)
Union Pacific	30,521,396	Merck	(2,458,459)
Abbvie	29,560,233	Bank of America	(2,343,981)
Bank of America	24,424,491	Microsoft	(2,223,147)
Merck	23,756,769	McDonald's	(1,996,561)
PepsiCo	23,422,176	FedEx	(1,823,998)
Salesforce.com	22,875,829	International Business Machines	(1,798,513)

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[^]The sub-fund was launched on 22 November 2023.

AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF[^]

Portfolio changes (unaudited)
for the year ended 31 December 2023

Purchases	Cost in USD	Sales	Proceeds in USD
Apple	56,728,926	Tesla Motors	(29,443,653)
Microsoft	56,426,579	Eli Lilly	(20,642,526)
Tesla Motors	41,080,031	NVIDIA	(17,632,922)
NVIDIA	39,524,645	Alphabet	(12,018,958)
Alphabet	36,305,373	Amazon.com	(10,787,397)
Amazon.com	34,176,681	Salesforce.com	(5,434,087)
Eli Lilly	30,033,816	Oracle	(5,345,356)
FaceBook	13,995,412	Broadcom	(4,867,244)
UnitedHealth Group	12,269,423	Apple	(4,807,676)
Broadcom	10,814,987	Microsoft	(4,613,309)
Texas Instruments	10,520,024	Johnson & Johnson	(4,553,054)
Salesforce.com	10,474,566	FaceBook	(4,242,869)
Johnson & Johnson	9,704,917	Roche Holding	(3,885,192)
Home Depot	9,258,388	Servicenow	(3,697,408)
JPMorgan Chase	9,007,979	Novartis	(3,663,027)
Novo Nordisk	9,002,204	Wal-Mart Stores	(3,658,567)
Adobe	8,446,103	JPMorgan Chase	(3,552,273)
Automatic Data Processing	8,298,736	Thermo Fisher Scientific	(3,373,573)
Visa	8,291,361	Abbvie	(3,369,445)
Diageo	7,898,106	AstraZeneca	(3,159,116)

The Portfolio changes reflect the aggregate purchases of a security exceeding one percent of the total value of purchases and aggregate disposals of a security greater than one percent of the total sales for the year. At a minimum the largest 20 purchases and largest 20 sales must be given. Where there are less than 20 purchases and sales during the year that meets the above criteria, all of the purchases and sales have been disclosed.

[^]The sub-fund was launched on 4 December 2023

AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF[^]

Portfolio changes (unaudited)
for the year ended 31 December 2023

Purchases	Cost in USD	Sales	Proceeds in USD
Apple	51,766,962	Apple	(30,508,959)
Microsoft	45,794,219	Microsoft	(26,807,697)
Tesla Motors	31,137,076	Tesla Motors	(26,596,238)
NVIDIA	30,488,042	NVIDIA	(22,790,605)
Amazon.com	27,142,214	Eli Lilly	(19,211,764)
Alphabet	26,989,606	Amazon.com	(18,691,133)
Eli Lilly	23,074,905	Alphabet	(17,781,090)
FaceBook	11,616,120	FaceBook	(7,283,597)
Schneider Electric	10,194,330	Broadcom	(6,575,267)
Broadcom	9,566,381	Schneider Electric	(6,232,705)
JPMorgan Chase	9,175,906	Salesforce.com	(6,207,300)
UnitedHealth Group	9,051,296	JPMorgan Chase	(5,586,943)
Edison International	8,507,982	Johnson & Johnson	(5,061,248)
Johnson & Johnson	8,390,523	Edison International	(5,043,684)
ABB	8,039,012	UnitedHealth Group	(5,007,140)
Visa	7,902,117	ABB	(4,937,643)
Salesforce.com	7,798,316	Novo Nordisk	(4,672,124)
Novo Nordisk	7,244,192	Visa	(4,635,834)
3i Group	7,239,913	3i Group	(4,367,466)
International Business Machines	7,163,960	ASML Holding	(4,208,015)

The Portfolio changes reflect the aggregate purchases of a security exceeding one percent of the total value of purchases and aggregate disposals of a security greater than one percent of the total sales for the year. At a minimum the largest 20 purchases and largest 20 sales must be given. Where there are less than 20 purchases and sales during the year that meets the above criteria, all of the purchases and sales have been disclosed.

[^]The sub-fund was launched on 4 December 2023

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Supplementary information (unaudited)

Exchange rates

The following average exchange rates were used to translate income and expenses into the presentation currency of the ICAV (EUR):

	31 December 2023	31 December 2022
US Dollar	1.08279	1.05155

The following exchange rates were used to translate assets and liabilities into the functional currency of the sub-funds (EUR).

	31 December 2023	31 December 2022
Australian Dollar	1.61889	1.57377
Canadian Dollar	1.45659	1.44607
Danish Krone	7.45457	7.43644
Hong Kong Dollar	8.62572	8.32983
Israeli New Shekel	3.97773	3.76579
Japanese Yen	155.73356	140.81830
New Zealand Dollar	1.74469	1.68749
Norwegian Kroner	11.21849	10.51348
Pound Sterling	0.86653	0.88723
Singapore Dollar	1.45714	1.43140
Swedish Krona	11.13250	11.12021
Swiss Franc	0.92973	0.98742
United States Dollar	1.10465	1.06725

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Supplementary information (unaudited) (continued)

Total expense ratio

The TER for each share class for the financial year ended 31 December 2023 and financial period ended 31 December 2022 is as follows:

Share Class	31 December 2023	31 December 2022
Amundi S&P 500 Equal Weight ESG Leaders UCITS ETF USD (ACC)	0.18%	0.18%
Amundi MSCI World UCITS ETF USD (DIST)	0.18%	0.18%
AMUNDI MSCI ACWI SRI PAB UCITS ETF USD(ACC)	0.20%	0.20%
Amundi S&P Global Communication Services ESG UCITS ETF EUR (ACC)	0.18%	0.18%
Amundi S&P Global Communication Services ESG UCITS ETF EUR (DIST)	0.18%	0.18%
Amundi S&P Global Consumer Discretionary ESG UCITS ETF EUR (ACC)	0.18%	0.18%
Amundi S&P Global Consumer Discretionary ESG UCITS ETF EUR (DIST)	0.18%	0.18%
Amundi S&P Global Consumer Staples ESG UCITS ETF EUR (ACC)	0.18%	0.18%
Amundi S&P Global Consumer Staples ESG UCITS ETF EUR (DIST)	0.18%	0.18%
Amundi S&P Global Energy Carbon Reduced UCITS ETF EUR (ACC)	0.18%	0.18%
Amundi S&P Global Energy Carbon Reduced UCITS ETF EUR (DIST)	0.18%	0.18%
Amundi S&P Global Financials ESG UCITS ETF EUR (ACC)	0.18%	0.18%
Amundi S&P Global Financials ESG UCITS ETF EUR (DIST)	0.18%	0.18%
Amundi S&P Global Health Care ESG UCITS ETF EUR (ACC)	0.18%	0.18%
Amundi S&P Global Health Care ESG UCITS ETF EUR (DIST)	0.18%	0.18%
Amundi S&P Global Industrials ESG UCITS ETF EUR (ACC)	0.18%	0.18%
Amundi S&P Global Industrials ESG UCITS ETF EUR (DIST)	0.18%	0.18%
Amundi S&P Global Information Technology ESG UCITS ETF EUR (ACC)	0.18%	0.18%
Amundi S&P Global Information Technology ESG UCITS ETF EUR (DIST)	0.18%	0.18%
Amundi S&P Global Materials ESG UCITS ETF EUR (ACC)	0.18%	0.18%
Amundi S&P Global Materials ESG UCITS ETF EUR (DIST)	0.18%	0.18%
Amundi S&P Global Utilities ESG UCITS ETF EUR (ACC)	0.18%	0.18%
Amundi S&P Global Utilities ESG UCITS ETF EUR (DIST)	0.18%	0.18%
Amundi MSCI USA ESG Leaders Extra UCITS ETF USD (ACC)	0.10%	0.10%
Amundi US Tech 100 Equal Weight UCITS ETF USD (DIST)	0.07%	0.07%

AMUNDI ETF ICAV
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Supplementary information (unaudited) (continued)

Total expense ratio (continued)

Share Class	31 December 2023	31 December 2022
Amundi S&P Small Cap 600 ESG UCITS ETF USD (DIST) [^]	0.35%	-
Amundi S&P 500 Equal Weight ESG Leaders UCITS ETF EUR Hedged (ACC) ^{^^}	0.20%	-
Amundi MSCI World ESG Leaders UCITS ETF USD (ACC) ^{^^^}	0.18%	-
Amundi MSCI USA ESG Leaders UCITS ETF USD (ACC) ^{^^^}	0.15%	-
Amundi MSCI USA ESG Leaders UCITS ETF EUR Hedged (ACC) ^{^^^}	0.17%	-
Amundi MSCI USA SRI Climate Net Zero Ambition PAB UCITS ETF EUR (ACC) ^{^^^}	0.18%	-
Amundi MSCI USA SRI Climate Net Zero Ambition PAB UCITS ETF EUR Hedged (ACC) ^{^^^}	0.20%	-
Amundi MSCI North America ESG Climate Net Zero Ambition CTB UCITS ETF EUR (ACC) ^{^^^}	0.15%	-
Amundi MSCI North America ESG Climate Net Zero Ambition CTB UCITS ETF EUR (DIST) ^{^^^}	0.15%	-
Amundi S&P 500 ESG UCITS ETF EUR (ACC) ^{^^^}	0.15%	-
Amundi S&P 500 ESG UCITS ETF EUR Hedged (ACC) ^{^^^}	0.28%	-
Amundi MSCI USA ESG Climate Net Zero Ambition CTB UCITS ETF EUR (ACC) ^{^^^}	0.09%	-
Amundi MSCI USA ESG Climate Net Zero Ambition CTB UCITS ETF EUR (DIST) ^{^^^}	0.09%	-
Amundi MSCI USA ESG Leaders Extra UCITS ETF USD (DIST) ^{^^^}	0.15%	-
Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF EUR Hedged (ACC) ^{^^^}	0.25%	-
Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF USD (ACC) ^{^^^}	0.07%	-
Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF USD (DIST) ^{^^^}	0.07%	-

[^]The share class was launched on 19 January 2023.

^{^^}The share class was launched on 22 June 2023.

^{^^^}The share class was launched on 7 July 2023.

^{^^^}The share class was launched on 15 September 2023.

^{^^^}The share class was launched on 11 October 2023.

^{^^^}The share class was launched on 18 October 2023.

^{^^^}The share class was launched on 20 November 2023.

^{^^^}The share class was launched on 24 November 2023.

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Supplementary information (unaudited) (continued)

Total expense ratio (continued)

Share Class	31 December 2023	31 December 2022
Amundi MSCI World Climate Net Zero Ambition PAB UCITS ETF USD (ACC)^	0.25%	-
Amundi MSCI World ESG Climate Net Zero Ambition CTB UCITS ETF EUR (ACC)^^	0.25%	-
Amundi MSCI World ESG Climate Net Zero Ambition CTB UCITS ETF EUR (DIST)^^	0.20%	-

^The share class was launched on 5 December 2023.

^^The share class was launched on 15 December 2023.

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Supplementary information (unaudited) (continued)

Soft commission

There were no soft commission arrangements in place during the financial year (2022: None).

Sub-fund performance data

The percentage total return of one share of each share class, as calculated in accordance with the Swiss Funds Association guidelines is as follows:

Share Class	Benchmark	Financial year ended 31 December 2023		Financial year ended 31 December 2022	
		Class	Benchmark	Class	Benchmark
Amundi S&P 500 Equal Weight ESG Leaders UCITS ETF USD (ACC)	S&P 500 Equal Weight ESG Leaders Select Index	13.64%	13.43%	1.66%	1.58%
Amundi MSCI World UCITS ETF USD (DIST)	MSCI World Index	23.96%	23.79%	(3.60%)	(3.60%)
Amundi MSCI ACWI SRI PAB UCITS ETF USD (ACC)	MSCI ACWI SRI Filtered PAB Index	22.92%	22.93%	(3.62%)	(3.69%)
Amundi S&P Global Communication Services ESG UCITS ETF EUR (ACC)	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Communication Services Index	45.34%	45.41%	(12.11%)	(12.13%)
Amundi S&P Global Communication Services ESG UCITS ETF EUR (DIST)	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Communication Services Index	45.33%	45.41%	(12.11%)	(12.13%)
Amundi S&P Global Consumer Discretionary ESG UCITS ETF EUR (ACC)	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Consumer Discretionary Index	29.82%	29.82%	(16.18%)	(16.20%)

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Supplementary information (unaudited) (continued)

Sub-fund performance data (continued)

Share Class	Benchmark	Financial year ended 31 December 2023		Financial year ended 31 December 2022	
		Class	Benchmark	Class	Benchmark
Amundi S&P Global Consumer Discretionary ESG UCITS ETF EUR (DIST)	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Consumer Discretionary Index	29.81%	29.82%	(16.19%)	(16.20%)
Amundi S&P Global Consumer Staples ESG UCITS ETF EUR (ACC)	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Consumer Staples Index	(1.46%)	(1.51%)	(0.24%)	(0.24%)
Amundi S&P Global Consumer Staples ESG UCITS ETF EUR (DIST)	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Consumer Staples Index	(1.47%)	(1.51%)	(0.25%)	(0.24%)
Amundi S&P Global Energy Carbon Reduced UCITS ETF EUR (ACC)	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Energy Index	(0.68%)	(1.03%)	5.96%	5.92%
Amundi S&P Global Energy Carbon Reduced UCITS ETF EUR (DIST)	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Energy Index	(0.67%)	(1.03%)	5.97%	5.92%
Amundi S&P Global Financials ESG UCITS ETF EUR (ACC)	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Financials Index	12.32%	12.17%	0.99%	0.97%
Amundi S&P Global Financials ESG UCITS ETF EUR (DIST)	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Financials Index	12.31%	12.17%	1.07%	0.97%

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Supplementary information (unaudited) (continued)

Sub-fund performance data (continued)

Share Class	Benchmark	Financial year ended 31 December 2023		Financial year ended 31 December 2022	
		Class	Benchmark	Class	Benchmark
Amundi S&P Global Health Care ESG UCITS ETF EUR (ACC)	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Health Care Index	2.15%	2.11%	2.36%	2.36%
Amundi S&P Global Health Care ESG UCITS ETF EUR (DIST)	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Health Care Index	2.14%	2.11%	2.36%	2.36%
Amundi S&P Global Industrials ESG UCITS ETF EUR (ACC)	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Industrials Index	20.10%	20.57%	2.68%	2.98%
Amundi S&P Global Industrials ESG UCITS ETF EUR (DIST)	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Industrials Index	20.09%	20.57%	2.68%	2.98%
Amundi S&P Global Information Technology ESG UCITS ETF EUR (ACC)	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Information Technology Index	55.40%	55.47%	(7.48%)	(7.49%)
Amundi S&P Global Information Technology ESG UCITS ETF EUR (DIST)	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Information Technology Index	55.40%	55.47%	(7.46%)	(7.49%)
Amundi S&P Global Materials ESG UCITS ETF EUR (ACC)	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Materials Index	10.55%	10.27%	4.91%	4.87%

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Supplementary information (unaudited) (continued)

Sub-fund performance data (continued)

Share Class	Benchmark	Financial year ended 31 December 2023		Financial year ended 31 December 2022	
		Class	Benchmark	Class	Benchmark
Amundi S&P Global Materials ESG UCITS ETF EUR (DIST)	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Materials Index	10.55%	10.27%	4.91%	4.87%
Amundi S&P Global Utilities ESG UCITS ETF EUR (ACC)	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Utilities Index	2.08%	1.68%	(6.23%)	(6.27%)
Amundi S&P Global Utilities ESG UCITS ETF EUR (DIST)	The S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Utilities Index	2.08%	1.68%	(6.23%)	(6.27%)
Amundi MSCI USA ESG Leaders Extra UCITS ETF USD (ACC)	MSCI USA Select ESG Rating & Trend Leaders Index	29.39%	29.24%	5.08%	5.08%
Amundi US Tech 100 Equal Weight UCITS ETF USD (DIST)	Solactive United States Technology 100 Equal Weight Index	33.95%	33.79%	(4.54%)	(4.55%)
Amundi S&P Small Cap 600 ESG UCITS ETF USD (DIST)^	S&P SmallCap 600 ESG+ Index	11.43%	11.71%	-	-
Amundi S&P 500 Equal Weight ESG Leaders UCITS ETF EUR (ACC) (Hedged)^^	S&P 500 Equal Weight ESG Leaders Select Index	7.18%	6.92%	-	-
Amundi MSCI World ESG Leaders UCITS ETF USD (ACC)^^^	MSCI World ESG Leaders Select 5% Issuer Capped Index	10.20%	10.19%	-	-

^The share class was launched on 19 January 2023.

^^The share class was launched on 22-January 2023.

^^^The share class was launched on 7 July 2023.

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Supplementary information (unaudited) (continued)

Sub-fund performance data (continued)

Share Class	Benchmark	Financial year ended 31 December 2023		Financial year ended 31 December 2022	
		Class	Benchmark	Class	Benchmark
Amundi MSCI USA ESG Leaders UCITS ETF USD (ACC) [^]	MSCI USA ESG Leaders Select 5% Issuer Capped Index	6.21%	6.22%	-	-
Amundi MSCI USA ESG Leaders UCITS ETF EUR Hedged (ACC) [^]	MSCI USA ESG Leaders Select 5% Issuer Capped Index	5.24%	5.21%	-	-
Amundi MSCI USA SRI Climate Net Zero Ambition PAB UCITS ETF EUR (ACC) ^{^^}	MSCI USA SRI Filtered PAB Index	10.58%	10.57%	-	-
Amundi MSCI USA SRI Climate Net Zero Ambition PAB UCITS ETF EUR Hedged (ACC) ^{^^}	MSCI USA SRI Filtered PAB Index	13.43%	13.36%	-	-
Amundi MSCI North America ESG Climate Net Zero Ambition CTB UCITS ETF EUR (ACC) ^{^^}	MSCI North America ESG Broad CTB Select Index	7.48%	7.47%	-	-
Amundi MSCI North America ESG Climate Net Zero Ambition CTB UCITS ETF EUR (DIST) ^{^^}	MSCI North America ESG Broad CTB Select Index	7.48%	7.47%	-	-
Amundi S&P 500 ESG UCITS ETF EUR (ACC) ^{^^^}	S&P 500 ESG+ Index	4.59%	4.56%	-	-
Amundi S&P 500 ESG UCITS ETF EUR Hedged (ACC) ^{^^^}	S&P 500 ESG+ Index	8.52%	8.52%	-	-
Amundi MSCI USA ESG Climate Net Zero Ambition CTB UCITS ETF EUR (ACC) ^{^^^}	MSCI USA ESG Broad CTB Select Index	4.82%	4.81%	-	-
Amundi MSCI USA ESG Climate Net Zero Ambition CTB UCITS ETF EUR (DIST) ^{^^^}	MSCI USA ESG Broad CTB Select Index	4.82%	4.81%	-	-

[^]The share class was launched on 15 September 2023.

^{^^}The share class was launched on 11 October 2023.

^{^^^}The share class was launched on 18 October 2023.

^{^^^}The share class was launched on 20 November 2023.

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Supplementary information (unaudited) (continued)

Sub-fund performance data (continued)

Share Class	Benchmark	Financial year ended 31 December 2023		Financial year ended 31 December 2022	
		Class	Benchmark	Class	Benchmark
Amundi MSCI USA ESG Leaders Extra UCITS ETF USD (DIST) [^]	MSCI USA Select ESG Rating & Trend Leaders Index	29.02%	29.24%		
Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF EUR Hedged (ACC) [^]	S&P 500 Net Zero 2050 Paris-Aligned ESG+ Index	4.77%	4.77%	-	-
Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF USD (ACC) [^]	S&P 500 Net Zero 2050 Paris-Aligned ESG+ Index	5.06%	5.05%	-	-
Amundi S&P 500 Climate Net Zero Ambition PAB UCITS ETF USD (DIST) [^]	S&P 500 Net Zero 2050 Paris-Aligned ESG+ Index	5.06%	5.05%	-	-
Amundi MSCI World Climate Net Zero Ambition PAB UCITS ETF USD (ACC) ^{^^}	MSCI World Climate Paris Aligned Filtered Index	5.41%	5.32%		
Amundi MSCI World ESG Climate Net Zero Ambition CTB UCITS ETF EUR (ACC) ^{^^^}	MSCI World ESG Broad CTB Select Index	2.84%	2.80%	-	-
Amundi MSCI World ESG Climate Net Zero Ambition CTB UCITS ETF EUR (DIST) ^{^^^}	MSCI World ESG Broad CTB Select Index	0.30%	0.30%	-	-

[^]The share class was launched on 24 November 2023.

^{^^}The share class was launched on 5 December 2023.

^{^^^}The share class was launched on 15 December 2023.

Past performance is not an indication of current or future performance and the performance data does not take account of commissions and costs incurred on the creation and redemption of shares.

The prospectus, supplements and key investor information documents in respect of the sub-funds, Articles of Association of the ICAV, annual and semi-annual reports of the ICAV, as well as a list of the purchases and sales on the account of the sub-funds can be obtained free of charge by Swiss investors from the representative of the ICAV in Switzerland.

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Supplementary information (unaudited) (continued)

Securities financial transactions regulations

The following disclosure follows the requirements of EU Securities Financing Transactions Regulation (“SFTR”) which came into effect on 13 January 2017.

A Securities Financing Transaction (“SFT”) is defined as per Article 3(11) of the SFTR as:

- A repurchase transaction;
- Securities or commodities lending and securities or commodities borrowing;
- A buy-sell back transaction or sell-buy back transaction; or
- A margin lending transaction.

During the year 2023, the ICAV did not engage in transactions which are the subject of EU regulation No 2015/2365 on the transparency of securities financing transactions and of reuse. Accordingly, no global, concentration or transaction data, or information on the reuse or safekeeping of collateral is required to be reported.

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 ICAV 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 ICAV and that the actual payment of such remuneration is spread over the same year.

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://about.amundi.com/Metana-Header/Header/Quick-Links/Legal-documentation> and a paper copy is available to investors free of charge upon request to the registered office of the Management Company.

Total amount of remuneration paid by the Management Company to its staff during the financial year ending 31 December 2023 is as follows:

Fixed remuneration EUR 30,619,418

Variable remuneration EUR 10,956,891

Number of beneficiaries 377

of which, the fixed and variable remuneration of senior management is:

Fixed remuneration EUR 1,855,428

Variable remuneration EUR 885,441

Number of beneficiaries 13

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Supplementary information (unaudited) (continued)

Disclosure under Regulation (EU) 2019/2088 on sustainability-related disclosures in the financial services sector (the SFDR) and Taxonomy Regulation Disclosure Regulation

On 18 December 2019, the European Council and European Parliament announced that they had reached a political agreement on the Sustainable Finance Disclosure Regulation (Regulation EU 2019/2088) (the "Disclosure Regulation"), thereby seeking to establish a pan-European framework to facilitate Sustainable Investment. The Disclosure Regulation provides for a harmonised approach in respect of sustainability-related disclosures to investors within the European Economic Area's financial services sector.

The EU Taxonomy Regulation (Regulation EU 2020/852) (the "Taxonomy Regulation") introduces separate and additional disclosure obligations for financial market participants. Its purpose is to establish a framework to facilitate sustainable investment. It sets out harmonised criteria for determining whether an economic activity qualifies as environmentally sustainable and outlines a range of disclosure obligations to enhance transparency and to provide for objective comparison of financial products regarding the proportion of their investments that contribute to environmentally sustainable economic activities.

For the purposes of the Disclosure Regulation, the Management Company meets the criteria of a "financial market participant", whilst each Sub-Fund qualifies as a "financial product".

These disclosures were prepared using data and the analysis of such information provided by third party data providers which was available as at the date of which the disclosures were produced. Similarly, the activities reported in the disclosures may be an output of proprietary analysis, which in turn may utilise data published by underlying investee companies. The availability of such data and analysis has presented challenges. The presentation of information in the disclosures may also change with regulatory developments and it is in this context the information should be read and understood. The Board and The Board of the Management Company continues to actively monitor the evolution of data provision and regulation in this regard.

For further details on how a Sub-Fund complies with the requirements of the Disclosure Regulation please refer to the supplement for that Sub-Fund. Please also refer to the section 'Overview of Responsible Investment Policy' in the Prospectus of the Fund and the Amundi Responsible Investment Policy available on www.amundi.ie.

As required by Art.11 of the Disclosure Regulation the Fund makes the following statements:
Under the Amundi Responsible Investment Policy, Amundi has developed its own ESG rating approach. The Amundi ESG rating aims to ensure the ESG performance of an issuer, i.e. its ability to anticipate and manage Sustainability Risks and opportunities inherent to its industry and individual circumstances. By using the Amundi ESG ratings, portfolio managers are taking into account Sustainability Risks in their investment decisions. Amundi applies targeted exclusion policies to all Amundi's active investing strategies by excluding companies in contradiction with the Responsible Investment Policy, such as those which do not respect international conventions, internationally recognized frameworks or national regulations.

AMUNDI ETF ICAV
ANNUAL REPORT AND AUDITED FINANCIAL STATEMENTS
For the financial year ended 31 December 2023

Supplementary information (unaudited) (continued)

Disclosure under Regulation (EU) 2019/2088 on sustainability-related disclosures in the financial services sector (the SFDR) and Taxonomy Regulation Disclosure Regulation (continued)

Article 8 Sub-Funds (required Art.11.1)

The Sub-Funds listed below are classified pursuant to article 8 of the Disclosure Regulation and aim to promote environmental and/or social characteristics. In addition to applying Amundi's Responsible Investment Policy, these Article 8 Sub-Funds aim to promote such characteristics through investments resulting in an ESG score of their portfolios greater than of their respective benchmark or investment universe. The ESG portfolio score is the AUM-weighted average of the issuers' ESG score based on Amundi ESG scoring model.

During 2023, the Investment Manager continuously promoted environmental and/or social characteristics through the application of the abovementioned methodologies.

The Art. 8 Sub-Funds as of 31 December 2023 are detailed further in the periodic disclosures.

Article 6 Sub-Funds

Given the investment focus and the asset classes/sectors they invest in, the investment managers of all other Sub-Funds, not classified pursuant to article 8 or 9 of the Disclosure Regulation did not integrate a consideration of environmentally sustainable economic activities into the investment process for the Sub-Fund. Therefore, it should be noted that the investments underlying this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Throughout the financial year, this sub-fund considered PAI 14 via the Amundi Minimum Standard and Exclusion Policy related to controversial weapons, excluding issuers in the production, sale, storage or services for and of anti-personnel mines and cluster bombs, prohibited by the Ottawa and Oslo treaties and issuers involved in the production, sale or storage of chemical, biological and depleted uranium weapons, as per Amundi Global Responsible Investment Policy.

List of Art. 6 Sub-Funds as of 31 December 2023

Amundi MSCI World UCITS ETF

Amundi US Tech 100 Equal Weight UCITS ETF

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

Product name: AMUNDI S&P 500 EQUAL WEIGHT ESG LEADERS UCITS ETF

Legal entity identifier: 2138007M6OEXDENVTF82

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective:**



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



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



It made a **sustainable investments with a social objective:** _____



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **45.52%** of sustainable investments



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



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



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the S&P 500 Equal Weight ESG Leaders Select Index. The Index is an equity broad-based, equal weight index that measures the performance of securities meeting sustainability criteria, while maintaining similar overall industry group weight as the S&P 500 Equal Weight Index (the "Parent Index"). The Parent Index is the equal-weight version of the S&P 500 index representative of the largest companies listed in the USA. The index is constructed by the index provider by applying filters. The Product Strategy is also relying on systematic exclusions policies (normative and sectorials) as further described in Amundi Responsible Investment policy.

● How did the sustainability indicators perform?

As of 31/07/2023 (the last rebalancing date) the S&P DJI ESG Scores of the index is 80.63

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

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

Sustainability indicators measure how the environmental or

social characteristics promoted by the financial product are attained.

- **... and compared to previous periods?**

At the end of the previous period the S&P DJI ESG Scores of the index was 78.11

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

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

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

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

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

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

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

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

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

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

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

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

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

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

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

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

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

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

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

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

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



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

Largest Investments	Sector	Sub-Sector	Country	% Assets
MODERNA INC	Health care	Pharmaceuticals Biotech & Life Sciences	United States	0.63%
ILLUMINA INC	Health care	Pharmaceuticals Biotech & Life Sciences	United States	0.63%
ALBEMARLE CORP	Materials	Chemicals	United States	0.63%
UNITED RENTALS	Industrials	Capital goods	United States	0.63%
WALGREENS BOOTS ALLIANCE INC	Consumer staples	Consumer Staples Distribution & Retail	United States	0.63%
INTEL CORP	Information Technology	Semiconductors & Semiconductor Equipment	United States	0.62%
INVESCO LTD	Financials	Financial Services	Bermuda	0.62%
FREEMPORT- MCMORAN INC	Materials	Metals & Mining	United States	0.61%
MORGAN STANLEY	Financials	Financial Services	United States	0.60%
THE CIGNA GROUP	Health care	Health Care Equipment & Services	United States	0.60%
VERTEX PHARMACEUTIC	Health care	Pharmaceuticals Biotech & Life Sciences	United States	0.60%
MICRON	Information	Semiconductors	United States	0.60%

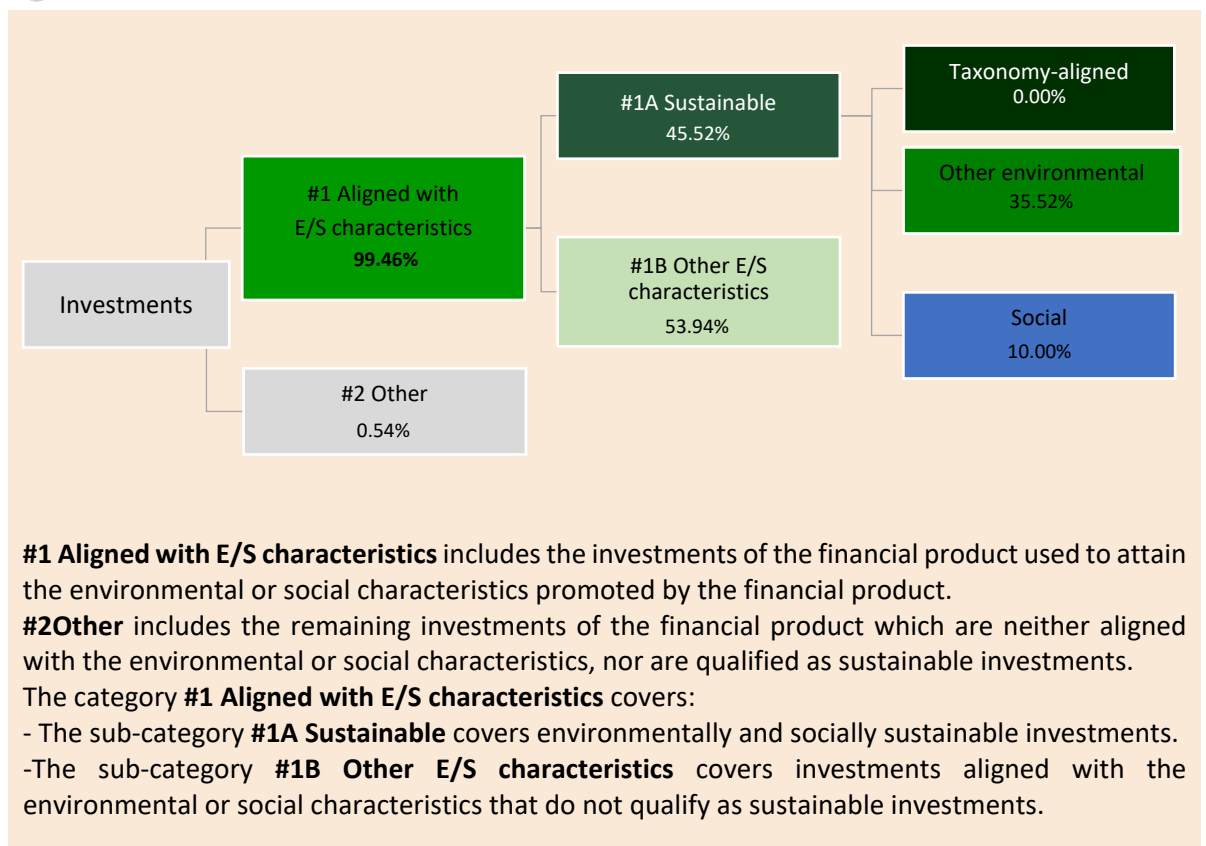
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

TECHNOLOGY INC	Technology	& Semiconductor Equipment		
ON SEMICONDUCTOR COR	Information Technology	Semiconductors & Semiconductor Equipment	United States	0.59%
CATERPILLAR INC	Industrials	Capital goods	United States	0.59%
CAPITAL ONE FINANCIA	Financials	Financial Services	United States	0.59%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
Industrials	Capital goods	9.43%

<i>Financials</i>	<i>Financial Services</i>	<i>7.82%</i>
<i>Health care</i>	<i>Health Care Equipment & Services</i>	<i>7.48%</i>
<i>Health care</i>	<i>Pharmaceuticals Biotech & Life Sciences</i>	<i>6.80%</i>
<i>Real estate</i>	<i>REITs</i>	<i>6.60%</i>
<i>Information Technology</i>	<i>Software & Services</i>	<i>5.42%</i>
<i>Materials</i>	<i>Chemicals</i>	<i>4.92%</i>
<i>Consumer staples</i>	<i>Food, Beverage & Tobacco</i>	<i>4.66%</i>
<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	<i>4.66%</i>
<i>Information Technology</i>	<i>Technology Hardware & Equipment</i>	<i>4.36%</i>
<i>Financials</i>	<i>Insurance</i>	<i>4.23%</i>
<i>Consumer discretionary</i>	<i>Consumer Services</i>	<i>3.83%</i>
<i>Consumer discretionary</i>	<i>Consumer Discretionary Distribution & Retail</i>	<i>3.77%</i>
<i>Communication Services</i>	<i>Media & Entertainment</i>	<i>3.77%</i>
<i>Financials</i>	<i>Banks</i>	<i>3.39%</i>
<i>Industrials</i>	<i>Transportation</i>	<i>3.20%</i>
<i>Industrials</i>	<i>Commercial & Professional Services</i>	<i>3.14%</i>

<i>Consumer discretionary</i>	<i>Consumer Durables & Apparel</i>	2.17%
<i>Consumer staples</i>	<i>Consumer Staples Distribution & Retail</i>	1.70%
<i>Utilities</i>	<i>Electric Utilities</i>	1.54%
<i>Materials</i>	<i>Metals & Mining</i>	1.15%
<i>Consumer discretionary</i>	<i>Automobiles & Components</i>	1.13%
<i>Consumer staples</i>	<i>Household & Personal Products</i>	1.09%
<i>Utilities</i>	<i>Multi-Utilities</i>	1.03%
<i>Real estate</i>	<i>Real Estate Management & Development</i>	0.59%
<i>Materials</i>	<i>Containers & Packaging</i>	0.51%
<i>Utilities</i>	<i>Water Utilities</i>	0.51%
<i>Communication Services</i>	<i>Telecommunication</i>	0.51%
<i>Forex</i>	<i>Forex</i>	0.05%
<i>Others</i>	<i>Others</i>	0.00%
<i>Cash</i>	<i>Cash</i>	0.54%

Taxonomy-aligned activities are expressed as a share of: **-turnover** reflecting the share of revenue from



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

green activities of investee companies

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
 - operational expenditure (OpEx) reflecting green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

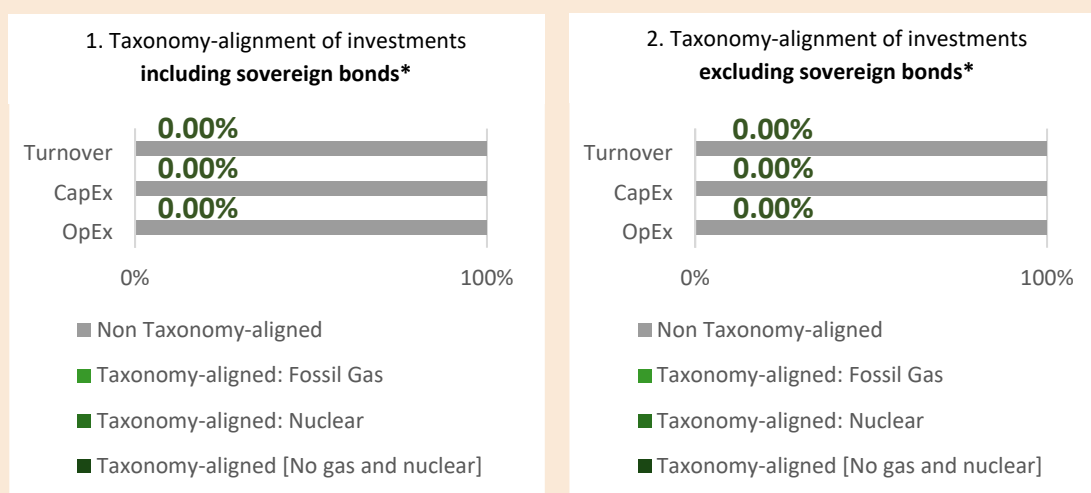
Yes:
 In fossil gas In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

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



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

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

Transitional activities are activities for which low-carbon alternatives are not yet available and


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

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

among others have greenhouse gas emission levels corresponding to the best performance.

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



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **35.52%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 10.00%.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

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

- ***How does the reference benchmark differ from a broad market index ?***

The Index is an equity broad-based, equal weight index that measures the performance of securities meeting sustainability criteria, while maintaining similar overall industry group weight as the S&P 500 Equal Weight Index (the "Parent Index"). The Parent Index is the equal-weight version of the S&P 500 index representative of the largest companies listed in the USA.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

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

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

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

Product name: AMUNDI MSCI ACWI SRI PAB UCITS ETF

Legal entity identifier: 213800Z8IR8HBCMUMY80

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective:**



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



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



It made a **sustainable investments with a social objective:** _____



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **62.02%** of sustainable investments



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



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



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (MSCI ACWI SRI FILTERED PAB Index) meeting the minimum standards for EU Paris Aligned Benchmarks (EU PABs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

- **How did the sustainability indicators perform?**

At the end of the period the weighted average greenhouse gas (GHG) intensity (the "WACI") of the index is 126

- **... and compared to previous periods?**

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

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

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

At the end of the previous period the weighted average greenhouse gas (GHG) intensity (the "WACI") of the index was 121

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

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

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

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

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

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

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

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

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

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

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

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

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

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

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

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

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

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

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

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

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



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

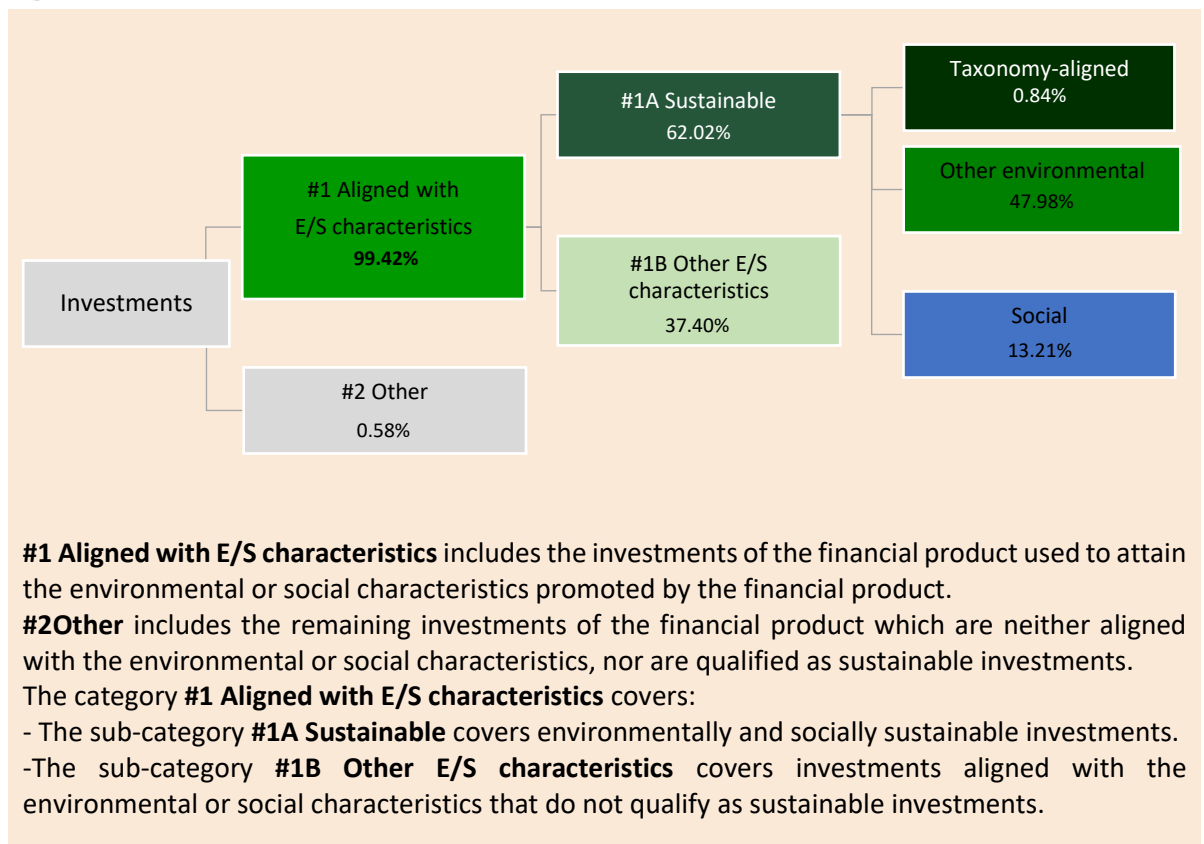
Largest Investments	Sector	Sub-Sector	Country	% Assets
MICROSOFT CORP	Information Technology	Software & Services	United States	4.62%
TESLA INC	Consumer discretionary	Automobiles & Components	United States	4.52%
TAIWAN SEMICONDUCTOR MANUFACTURING	Information Technology	Semiconductors & Semiconductor Equipment	Taiwan	3.10%
NOVO NORDISK A/S-B	Health care	Pharmaceuticals Biotech & Life Sciences	Denmark	2.21%
HOME DEPOT INC	Consumer discretionary	Consumer Discretionary Distribution & Retail	United States	2.13%
ASML HOLDING NV	Information Technology	Semiconductors & Semiconductor Equipment	Netherlands	1.96%
ADOBE INC	Information Technology	Software & Services	United States	1.69%
DANAHER CORP	Health care	Pharmaceuticals Biotech & Life Sciences	United States	1.12%
TEXAS INSTRUMENTS	Information Technology	Semiconductors & Semiconductor Equipment	United States	1.10%
INTUIT INC	Information Technology	Software & Services	United States	1.05%
WALT DISNEY CO/THE	Communication Services	Media & Entertainment	United States	1.02%
VERIZON COMMUNICATIONS INC	Communication Services	Telecommunications	United States	1.02%

AMGEN INC	Health care	Pharmaceuticals Biotech & Life Sciences	United States	0.95%
L OREAL	Consumer staples	Household & Personal Products	France	0.90%
PROLOGIS INC	Real estate	REITs	United States	0.89%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
Industrials	Capital goods	8.97%
Information Technology	Software & Services	8.92%

<i>Health care</i>	<i>Pharmaceuticals Biotech & Life Sciences</i>	8.69%
<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	7.88%
<i>Financials</i>	<i>Insurance</i>	5.77%
<i>Financials</i>	<i>Financial Services</i>	5.54%
<i>Financials</i>	<i>Banks</i>	5.52%
<i>Health care</i>	<i>Health Care Equipment & Services</i>	5.49%
<i>Consumer discretionary</i>	<i>Automobiles & Components</i>	5.26%
<i>Consumer discretionary</i>	<i>Consumer Discretionary Distribution & Retail</i>	4.84%
<i>Real estate</i>	<i>REITs</i>	3.52%
<i>Industrials</i>	<i>Transportation</i>	3.48%
<i>Consumer staples</i>	<i>Food, Beverage & Tobacco</i>	2.86%
<i>Consumer staples</i>	<i>Household & Personal Products</i>	2.55%
<i>Materials</i>	<i>Chemicals</i>	2.37%
<i>Consumer discretionary</i>	<i>Consumer Durables & Apparel</i>	2.36%
<i>Communication Services</i>	<i>Media & Entertainment</i>	2.13%
<i>Consumer discretionary</i>	<i>Consumer Services</i>	1.93%

<i>Communication Services</i>	<i>Telecommunication</i>	<i>1.85%</i>
<i>Consumer staples</i>	<i>Consumer Staples Distribution & Retail</i>	<i>1.56%</i>
<i>Utilities</i>	<i>Electric Utilities</i>	<i>1.48%</i>
<i>Industrials</i>	<i>Commercial & Professional Services</i>	<i>1.46%</i>
<i>Real estate</i>	<i>Real Estate Management & Development</i>	<i>1.39%</i>
<i>Materials</i>	<i>Metals & Mining</i>	<i>1.20%</i>
<i>Utilities</i>	<i>Water Utilities</i>	<i>0.66%</i>
<i>Information Technology</i>	<i>Technology Hardware & Equipment</i>	<i>0.60%</i>
<i>Utilities</i>	<i>Independent Power & Renewable Electricity Producers</i>	<i>0.40%</i>
<i>Materials</i>	<i>Containers & Packaging</i>	<i>0.38%</i>
<i>Materials</i>	<i>Construction Materials</i>	<i>0.36%</i>
<i>Materials</i>	<i>Paper & Forest Products</i>	<i>0.06%</i>
<i>Others</i>	<i>Others</i>	<i>0.00%</i>
<i>Cash</i>	<i>Cash</i>	<i>0.53%</i>

Taxonomy-aligned activities are expressed as a share of: **-turnover**



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period

reflecting the share of revenue from green activities of investee companies

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

the fund invested 0.84% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes:

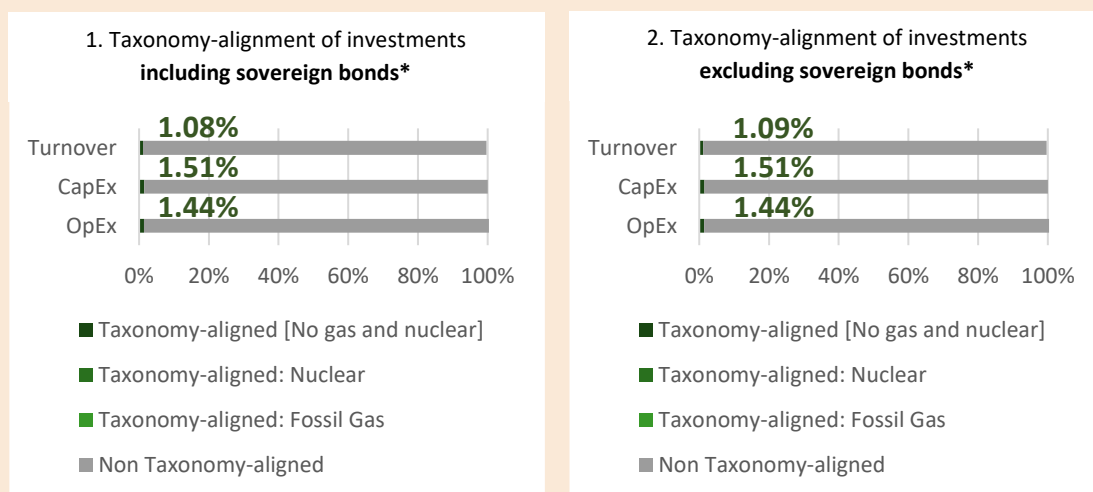
In fossil gas In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

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




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

Enabling activities directly enable other activities to make a substantial

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

contribution to an environmental objective.

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

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

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund’s share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.98%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **47.98%** at the end of the period. This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 13.21%.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

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

Reference benchmarks are indexes to measure whether the financial product

● **How does the reference benchmark differ from a broad market index ?**

attains the environmental or social characteristics that they promote.

The MSCI ACWI SRI Filtered PAB Index is constructed by applying a combination of values and climate changed based exclusions, a best in-class selection process to companies in the MSCI ACWI Index (“the Parent Index”) and to fulfil the requirements of an EU PAB in accordance with the Benchmark Regulation.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

The MSCI ACWI SRI Filtered PAB Index is constructed by applying a combination of values and climate changed based exclusions, a best in-class selection process to companies in the MSCI ACWI Index (“the Parent Index”) and to fulfil the requirements of an EU PAB in accordance with the Benchmark Regulation.

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

Product name: AMUNDI S&P GLOBAL COMMUNICATION SERVICES ESG UCITS ETF

Legal entity identifier: 213800MUCC8T65PPGV54

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

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

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



X No



It made **sustainable investments with an environmental objective:** _____



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



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



It made a **sustainable investments with a social objective:** _____



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **37.23%** of sustainable investments



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



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



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Communication Services Index. The Index is an equity index that measures the performance of eligible equity securities from the S&P Developed Ex-Korea LargeMidCap Communication Services index (the "Parent Index"). The Parent Index is designed to measure the performance of large and mid-cap communication services companies in developed markets excluding Korea which make up approximately 85% of the total available capital. Communication services companies are identified by reference to the GICS. The communication services sector comprises of companies that facilitate communication and offer related content and information through various mediums. It includes telecom and media & entertainment companies including producers of interactive gaming products and companies engaged in content and information creation or distribution through proprietary

platforms. The Index is selected and weighted to enhance Sustainability and ESG profiles, meet environmental targets, and reduce carbon footprint, all compared to the Parent Index. The Index is a net total return index, meaning that dividends net of tax paid by the index constituents are included in the Index return. The index is constructed by the index provider by applying filters. The Product Strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy.

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

● ***How did the sustainability indicators perform?***

As of 31/03/2023 (the last rebalancing date) the S&P DJI ESG Scores of the index is 69.26

● ***... and compared to previous periods?***

Data for the S&P DJI ESG Scores of the index is not available for the previous period

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

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

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

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

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

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

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

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

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests

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

detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

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

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

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

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

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

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

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

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

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

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

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



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion :** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement :** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote :** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring :** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

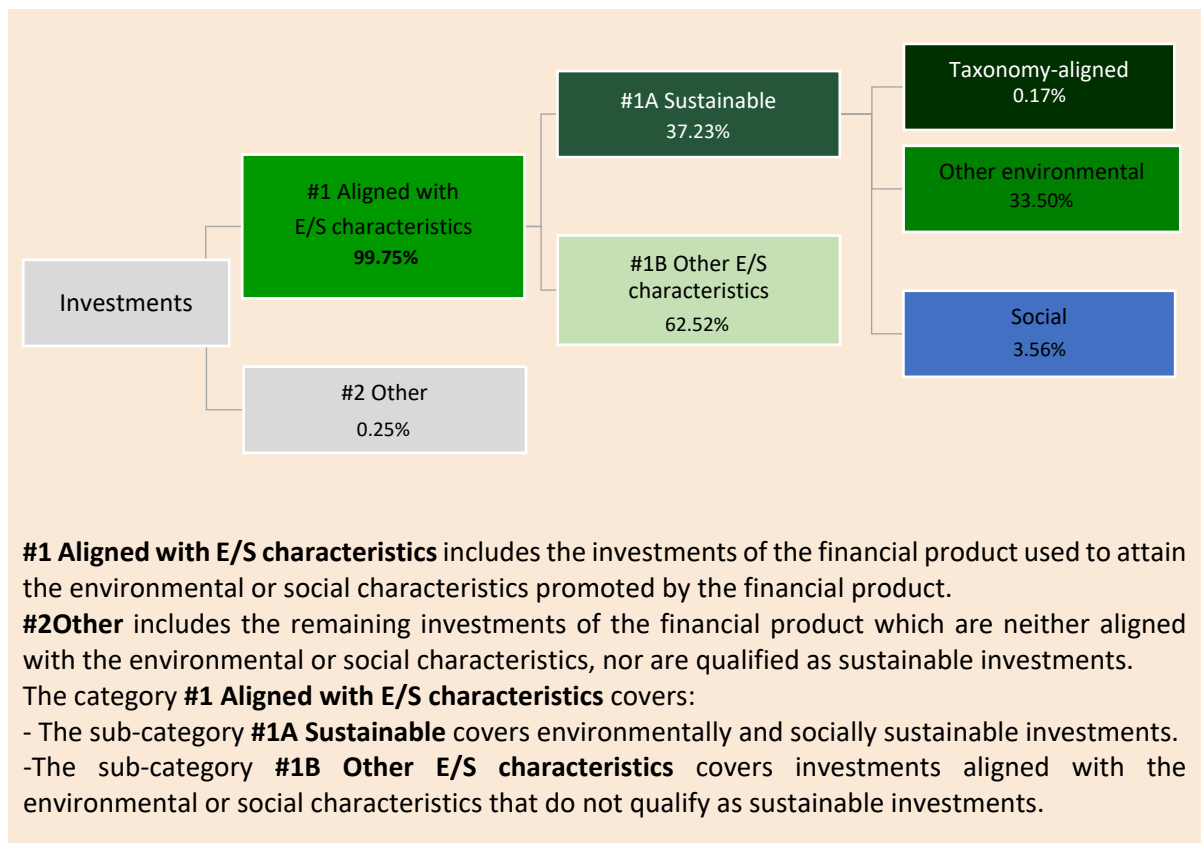
Largest Investments	Sector	Sub-Sector	Country	% Assets
META PLATFORMS INC-CLASS A	Communication Services	Media & Entertainment	United States	18.37%
ALPHABET INC CLASS A	Communication Services	Media & Entertainment	United States	15.85%
ALPHABET INC CLASS C	Communication Services	Media & Entertainment	United States	13.39%
WALT DISNEY CO/THE	Communication Services	Media & Entertainment	United States	9.10%
COMCAST CORP-CLASS A	Communication Services	Media & Entertainment	United States	8.64%
NETFLIX INC	Communication Services	Media & Entertainment	United States	3.92%
SOFTBANK GROUP CORP	Communication Services	Telecommunication	Japan	2.89%
SOFTBANK CORP	Communication Services	Telecommunication	Japan	2.60%
PUBLICIS	Communication	Media &	France	2.55%

GRUPE SA	Services	Entertainment		
DEUTSCHE TELEKOM NAM (XETRA)	Communication Services	Telecommunication	Germany	2.42%
SNAP INC - A	Communication Services	Media & Entertainment	United States	2.14%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
Communication Services	Media & Entertainment	84.83%
Communication Services	Telecommunication	14.91%

Others	Others	0.00%
Cash	Cash	0.25%



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.17% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

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

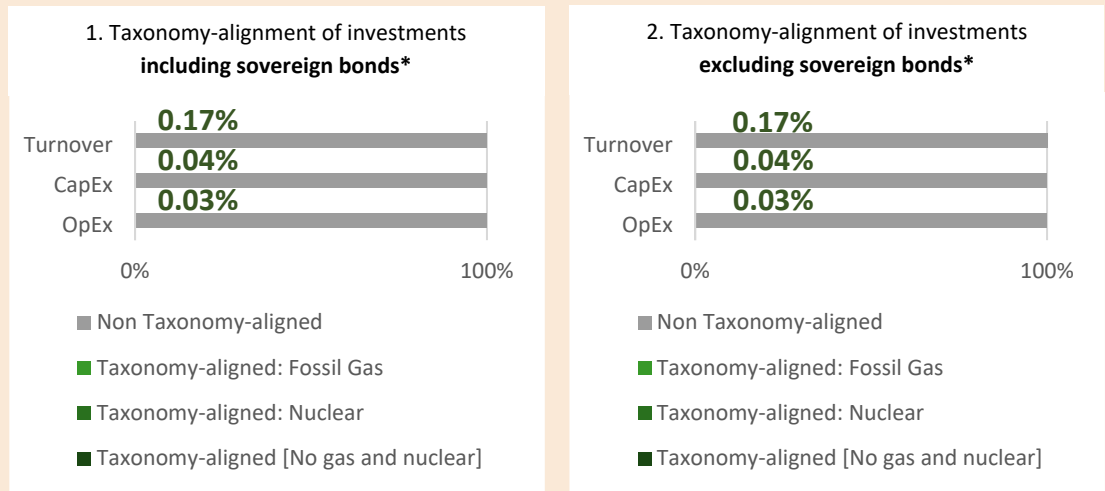
Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

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



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

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

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

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

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

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.01% and the share of investment in enabling activities was 0.07%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **33.50%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

 **What was the share of socially sustainable investments ?**

The share of socially sustainable investments at the end of the period was 3.56%.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

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

- **How does the reference benchmark differ from a broad market index ?**

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

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the reference benchmark ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the broad market index ?**

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

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

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

Product name: AMUNDI S&P GLOBAL CONSUMER DISCRETIONARY ESG UCITS ETF

Legal entity identifier: 213800QD7NI9LMMJ8D95

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

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

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective:** _____

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

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

It made a **sustainable investments with a social objective:** _____

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **32.46%** of sustainable investments

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

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

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Consumer Discretionary Index. The Index is an equity index that measures the performance of eligible equity securities from the S&P Developed Ex-Korea LargeMidCap Consumer Discretionary index (the "Parent Index"). The Parent Index is designed to measure the performance of large and mid-cap consumer discretionary companies in developed markets excluding Korea which make up approximately 85% of the total available capital. Consumer discretionary companies are identified by reference to the GICS. The manufacturing segment of the consumer discretionary sector includes automotive, household durable goods, leisure equipment and textiles & apparel. The services segment includes hotels, restaurants and other leisure facilities, media production and services, and consumer retailing and services. The Index is selected and weighted to enhance Sustainability and ESG

profiles, meet environmental targets, and reduce carbon footprint, all compared to the Parent Index. The index is constructed by the index provider by applying filters. The Product Strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy.

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

● ***How did the sustainability indicators perform?***

As of 31/03/2023 (the last rebalancing date) the S&P DJI ESG Scores of the index is 61.42

● ***... and compared to previous periods?***

Data for the S&P DJI ESG Scores of the index is not available for the previous period

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

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

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

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

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

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

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

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

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests

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

detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

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

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

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

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

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

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

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

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

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

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

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



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion :** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement :** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote :** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring :** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

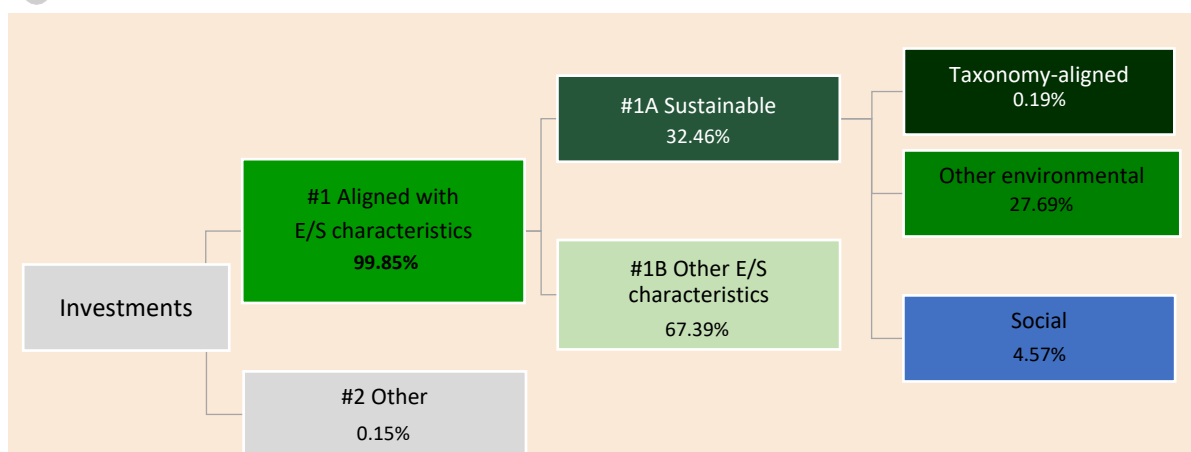
Largest Investments	Sector	Sub-Sector	Country	% Assets
AMAZON.COM INC	Consumer discretionary	Consumer Discretionary Distribution & Retail	United States	21.44%
TESLA INC	Consumer discretionary	Automobiles & Components	United States	12.82%
HOME DEPOT INC	Consumer discretionary	Consumer Discretionary Distribution & Retail	United States	6.70%
LVMH MOET HENNESSY LOUIS VUI	Consumer discretionary	Consumer Durables & Apparel	France	5.26%
MCDONALD S CORP	Consumer discretionary	Consumer Services	United States	4.41%
TOYOTA MOTOR CORP	Consumer discretionary	Automobiles & Components	Japan	3.67%
SONY GROUP CORP (JT)	Consumer discretionary	Consumer Durables &	Japan	2.67%

		Apparel		
NIKE INC -CL B	Consumer discretionary	Consumer Durables & Apparel	United States	2.38%
STARBUCKS CORP	Consumer discretionary	Consumer Services	United States	2.19%
TJX COMPANIES INC	Consumer discretionary	Consumer Discretionary Distribution & Retail	United States	2.16%
LOWE S COS INC	Consumer discretionary	Consumer Discretionary Distribution & Retail	United States	2.15%
BOOKING HOLDINGS INC	Consumer discretionary	Consumer Services	United States	1.94%
HERMES INTERNATIONAL	Consumer discretionary	Consumer Durables & Apparel	France	1.40%
INDUSTRIA DE DISENO TEXTIL	Consumer discretionary	Consumer Discretionary Distribution & Retail	Spain	1.25%
FAST RETAILING	Consumer discretionary	Consumer Discretionary Distribution & Retail	Japan	1.15%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

-The sub-category #1B Other E/S characteristics covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made ?**

Sector	Sub-Sector	% Assets
<i>Consumer discretionary</i>	<i>Consumer Discretionary Distribution & Retail</i>	<i>41.24%</i>
<i>Consumer discretionary</i>	<i>Automobiles & Components</i>	<i>24.93%</i>
<i>Consumer discretionary</i>	<i>Consumer Services</i>	<i>16.93%</i>
<i>Consumer discretionary</i>	<i>Consumer Durables & Apparel</i>	<i>16.75%</i>
<i>Others</i>	<i>Others</i>	<i>0.00%</i>
<i>Cash</i>	<i>Cash</i>	<i>0.15%</i>

Taxonomy-aligned activities are expressed as a share of:
-turnover reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.19% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes:

In fossil gas

In nuclear energy

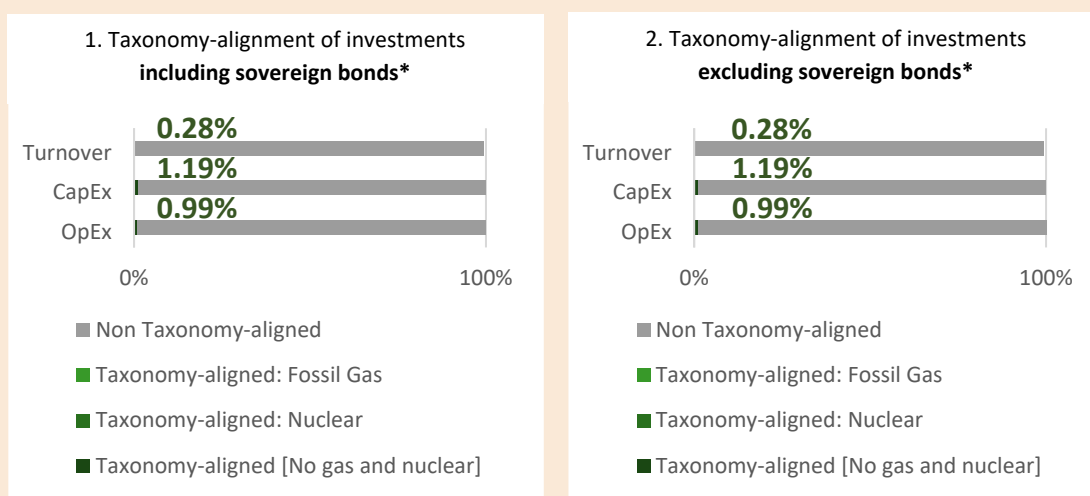
investee companies.

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

⁴Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

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



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

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


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

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

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.28%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

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



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **27.69%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 4.57%.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

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

- **How does the reference benchmark differ from a broad market index ?**

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

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

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

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

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

Product name: AMUNDI S&P GLOBAL CONSUMER STAPLES ESG UCITS ETF

Legal entity identifier: 213800OSD9FSVIM73I91

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

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

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective**:



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



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



It made a **sustainable investments with a social objective**: _____



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **39.33%** of sustainable investments



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



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



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Consumer Staples Index. The Index is an equity index that measures the performance of eligible equity securities from the S&P Developed Ex-Korea LargeMidCap Consumer Staples index (the "Parent Index"). The Parent Index is designed to measure the performance of large and mid-cap Consumer Staples companies in developed markets excluding Korea which make up approximately 85% of the total available capital. Consumer staples companies are identified by reference to the GICS. The consumer staples sector comprises of manufacturers and distributors of food, beverages and tobacco and producers of non-durable household goods and personal products. It also includes food and drug retailing companies as well as hypermarkets and consumer super centers. The Index is selected and weighted to enhance Sustainability and ESG profiles, meet environmental targets, and reduce carbon footprint, all compared to the Parent Index. The Index is a net total return

index, meaning that dividends net of tax paid by the index constituents are included in the Index return. The index is constructed by the index provider by applying filters. The Product Strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy.

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

● ***How did the sustainability indicators perform?***

As of 31/03/2023 (the last rebalancing date) the S&P DJI ESG Scores of the index is 73.7

● ***... and compared to previous periods?***

Data for the S&P DJI ESG Scores of the index is not available for the previous period

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

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

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

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

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

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

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

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

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests

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

detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

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

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

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

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

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

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

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

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

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

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

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



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

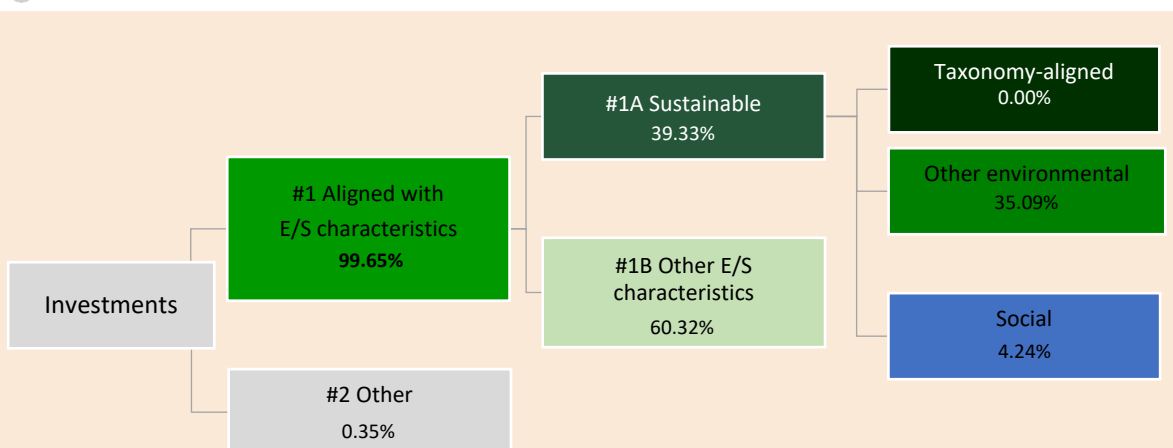
Largest Investments	Sector	Sub-Sector	Country	% Assets
NESTLE SA-REG	Consumer staples	Food, Beverage & Tobacco	Switzerland	9.52%
PEPSICO INC	Consumer staples	Food, Beverage & Tobacco	United States	9.15%
COCA-COLA CO/THE	Consumer staples	Food, Beverage & Tobacco	United States	8.40%
PROCTER & GAMBLE CO/THE	Consumer staples	Household & Personal Products	United States	6.73%
WALMART INC	Consumer staples	Consumer Staples Distribution & Retail	United States	5.44%
COSTCO WHOLESALE CORP	Consumer staples	Consumer Staples Distribution & Retail	United States	5.13%
UNILEVER PLC (GBP)	Consumer staples	Household & Personal	United Kingdom	5.12%

		Products		
MONDELEZ INTL	Consumer staples	Food, Beverage & Tobacco	United States	4.57%
L OREAL	Consumer staples	Household & Personal Products	France	3.94%
DIAGEO PLC	Consumer staples	Food, Beverage & Tobacco	United Kingdom	3.91%
COLGATE-PALMOLIVE CO	Consumer staples	Household & Personal Products	United States	3.00%
RECKITT BENCKISER GROUP PLC	Consumer staples	Household & Personal Products	United Kingdom	2.32%
TARGET CORP	Consumer staples	Consumer Staples Distribution & Retail	United States	2.18%
ANHEUSER-BUSCH INBEV SA/NV	Consumer staples	Food, Beverage & Tobacco	Belgium	1.87%
GENERAL MILLS INC	Consumer staples	Food, Beverage & Tobacco	United States	1.64%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made ?**

Sector	Sub-Sector	% Assets
<i>Consumer staples</i>	<i>Food, Beverage & Tobacco</i>	<i>54.20%</i>
<i>Consumer staples</i>	<i>Household & Personal Products</i>	<i>25.00%</i>
<i>Consumer staples</i>	<i>Consumer Staples Distribution & Retail</i>	<i>20.46%</i>
<i>Others</i>	<i>Others</i>	<i>0.00%</i>
<i>Cash</i>	<i>Cash</i>	<i>0.35%</i>

Taxonomy-aligned activities are expressed as a share of:
-turnover reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

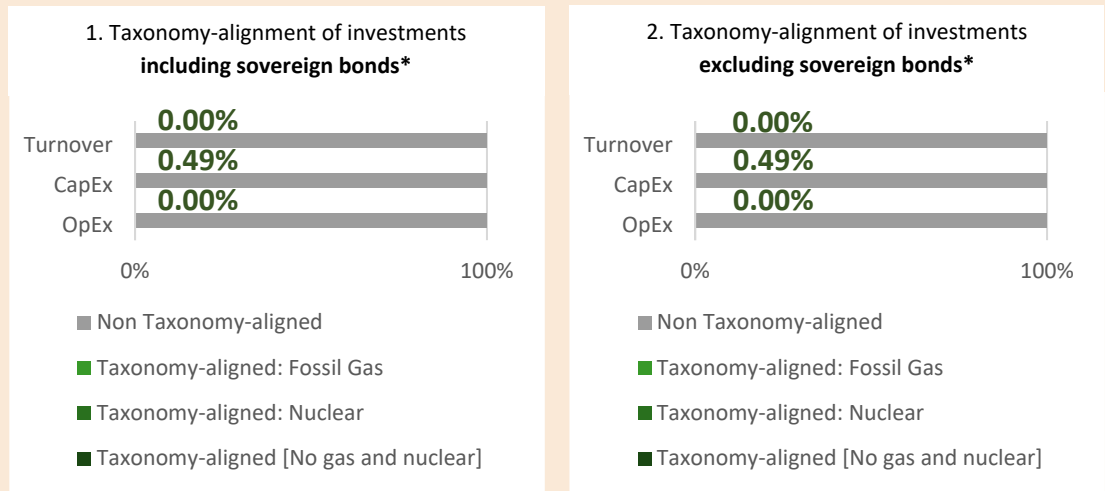
● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes:
 In fossil gas In nuclear energy
 No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

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



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

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

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

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

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

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **35.09%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

 **What was the share of socially sustainable investments ?**

The share of socially sustainable investments at the end of the period was 4.24%.

under the EU Taxonomy.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

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

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

- **How does the reference benchmark differ from a broad market index ?**

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

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the reference benchmark ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the broad market index ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

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

Product name: AMUNDI S&P GLOBAL ENERGY CARBON REDUCED UCITS ETF

Legal entity identifier: 2138006GH96S2Y7QT243

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

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

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective**:



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



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



It made a **sustainable investments with a social objective**: _____



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **17.78%** of sustainable investments



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



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



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Energy Index. The Index is an equity index that measures the performance of eligible equity securities from the S&P Developed Ex-Korea LargeMidCap Energy index (the "Parent Index"). The Parent Index is designed to measure the performance of large and mid-cap energy companies in developed markets excluding Korea which make up approximately 85% of the total available capital. Energy companies are identified by reference to the GICS. The energy sector comprises of companies engaged in exploration and production, refining and marketing, and storage and transportation of oil and gas, and coal and consumable fuels. It also includes companies that offer oil and gas equipment and services. The Index is selected and weighted to enhance Sustainability and ESG profiles, meet environmental targets, and reduce carbon footprint, all compared to the Parent Index. The index is constructed by the index provider by applying filters. The Product Strategy is also relying on

systematic exclusions policies (normative and sectorials) as further described in Amundi Responsible Investment policy.

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

- ***How did the sustainability indicators perform?***

- ***... and compared to previous periods?***

Data for the S&P DJI ESG Scores of the index is not available for the previous period

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

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

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

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

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

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

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

- ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

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

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

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

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

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

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

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

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

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

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

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

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

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

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



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

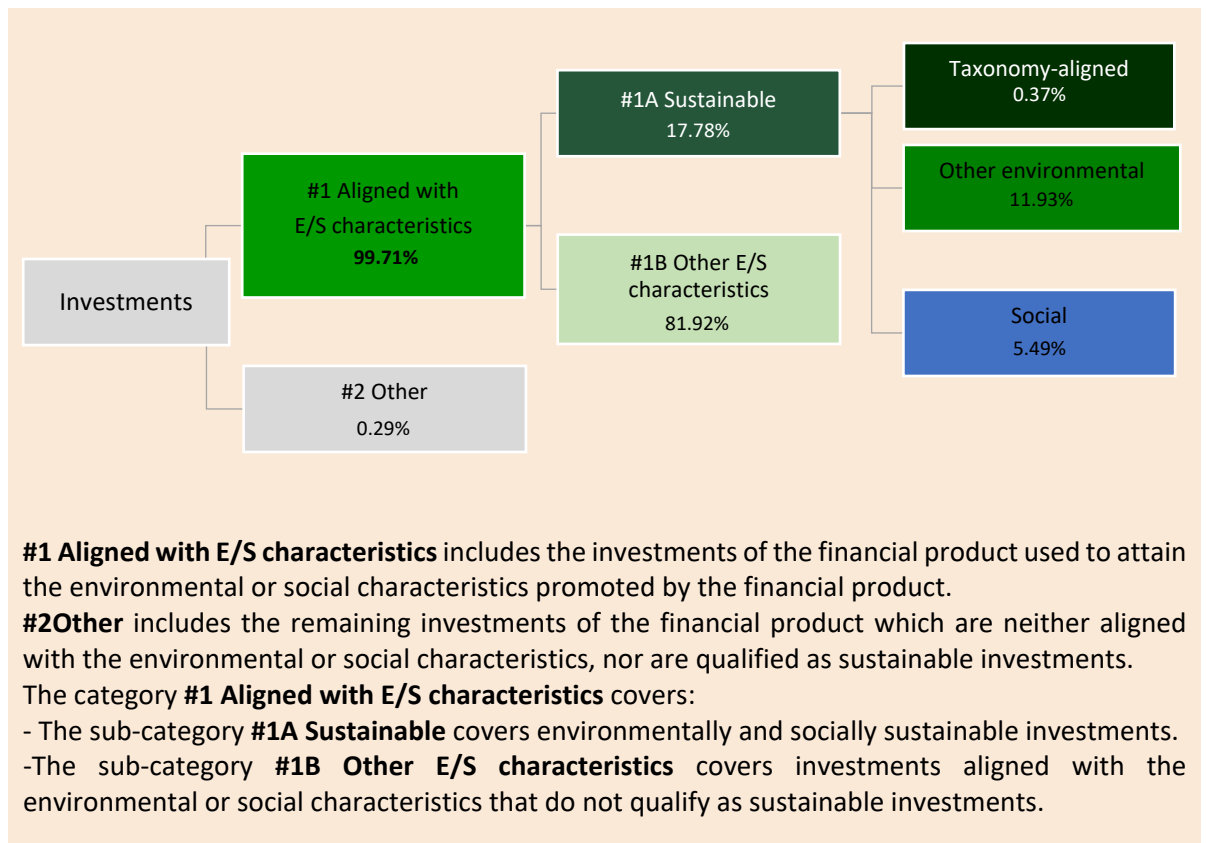
Largest Investments	Sector	Sub-Sector	Country	% Assets
EXXON MOBIL CORP	Energy	Oil, Gas & Consumable Fuels	United States	14.92%
TOTALENERGIES SE PARIS	Energy	Oil, Gas & Consumable Fuels	France	9.96%
CHEVRON CORP	Energy	Oil, Gas & Consumable Fuels	United States	9.92%
SCHLUMBERGER LTD	Energy	Energy Equipment & Services	Curacao	9.83%
ENBRIDGE INC	Energy	Oil, Gas & Consumable Fuels	Canada	7.76%
SHELL PLC	Energy	Oil, Gas & Consumable Fuels	United Kingdom	5.85%
BP PLC	Energy	Oil, Gas & Consumable Fuels	United Kingdom	5.66%

BAKER HUGHES A GE CO	Energy	Energy Equipment & Services	United States	4.63%
WOODSIDE ENERGY GROUP LTD	Energy	Oil, Gas & Consumable Fuels	Australia	4.34%
CHENIERE ENERGY INC	Energy	Oil, Gas & Consumable Fuels	United States	3.71%
EQUINOR ASA	Energy	Oil, Gas & Consumable Fuels	Norway	3.23%
HALLIBURTON CO	Energy	Energy Equipment & Services	United States	3.07%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
<i>Energy</i>	<i>Oil, Gas & Consumable Fuels</i>	<i>81.25%</i>
<i>Energy</i>	<i>Energy Equipment & Services</i>	<i>18.46%</i>
<i>Forex</i>	<i>Forex</i>	<i>0.00%</i>
<i>Others</i>	<i>Others</i>	<i>0.00%</i>
<i>Cash</i>	<i>Cash</i>	<i>0.29%</i>

Taxonomy-aligned activities are expressed as a share of:

- turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.37% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?

Yes:

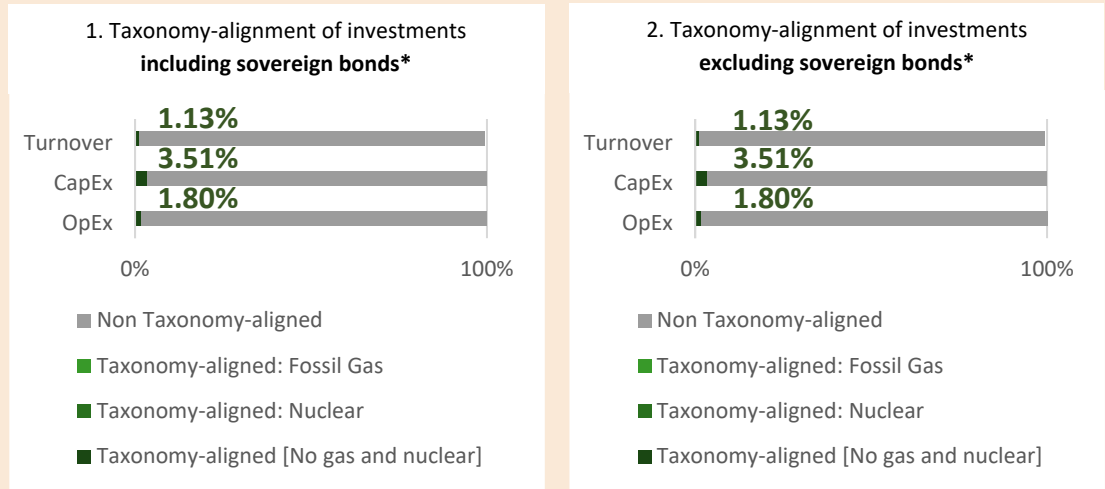
In fossil gas In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

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



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

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

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

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

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

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.10%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **11.93%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

 **What was the share of socially sustainable investments ?**

The share of socially sustainable investments at the end of the period was 5.49%.

under the EU Taxonomy.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

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

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

● **How does the reference benchmark differ from a broad market index ?**

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

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

● **How did this financial product perform compared with the reference benchmark ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

● **How did this financial product perform compared with the broad market index ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

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

Product name: AMUNDI S&P GLOBAL FINANCIALS ESG UCITS ETF

Legal entity identifier: 213800MIUWZSPFK4LM72

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

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

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective**:



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



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



It made a **sustainable investments with a social objective**: _____



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **34.77%** of sustainable investments



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



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



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Financials Index. The Index is an equity index that measures the performance of eligible equity securities from the S&P Developed Ex-Korea LargeMidCap Financials index (the "Parent Index"). The Parent Index is designed to measure the performance of large and mid-cap financials companies in developed markets excluding Korea which make up approximately 85% of the total available capital. Financial companies are identified by reference to the GICS. The financials sector contains companies involved in banking, thrifts and mortgage finance, specialized finance, consumer finance, asset management and custody banks, investment banking and brokerage and insurance. It also includes financial exchanges and data, and mortgage REIT. The Index is selected and weighted to enhance Sustainability and ESG profiles, meet environmental targets, and reduce carbon footprint, all compared to the Parent Index. The index is constructed by the index provider by applying

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

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

● ***How did the sustainability indicators perform?***

As of 31/03/2023 (the last rebalancing date) the S&P DJI ESG Scores of the index is 69.4

● ***... and compared to previous periods?***

Data for the S&P DJI ESG Scores of the index is not available for the previous period

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

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

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

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

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

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

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

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

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

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

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

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

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

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

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

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

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

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

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

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

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

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



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

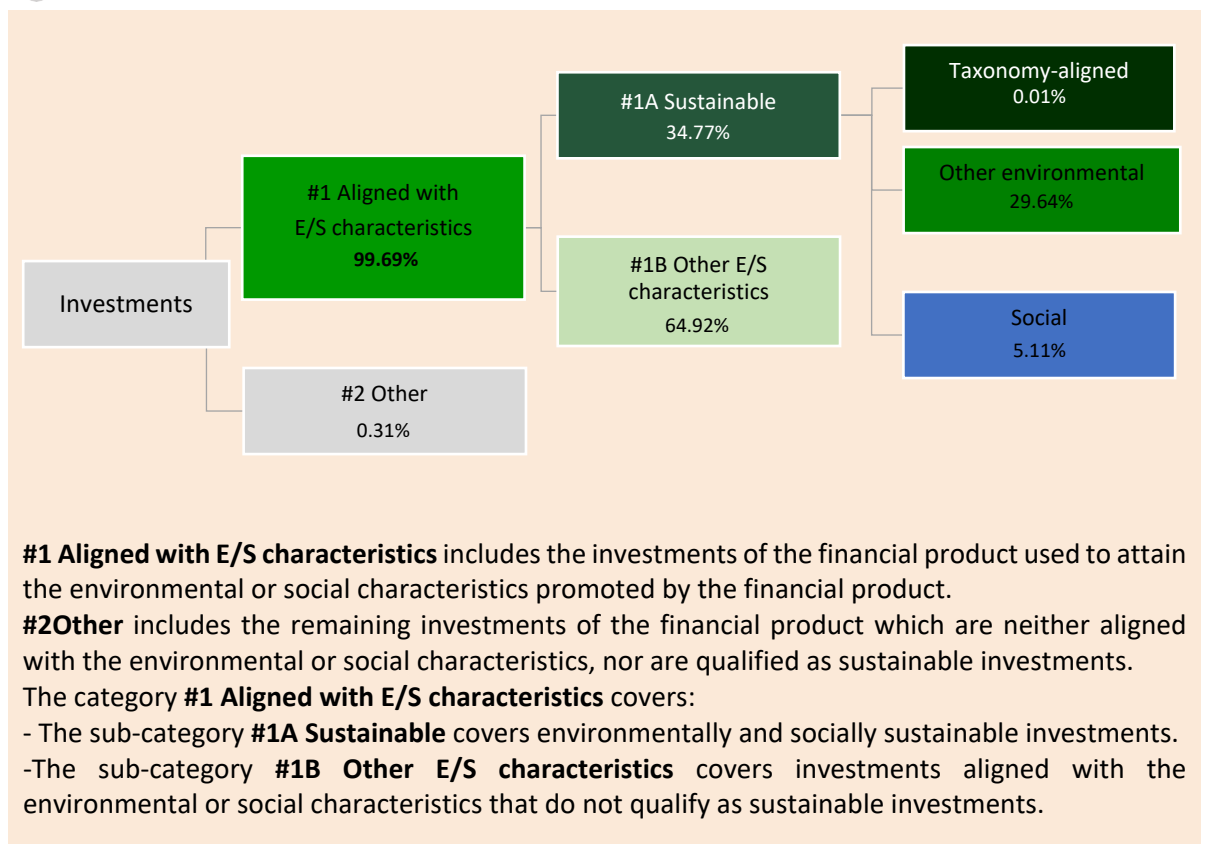
Largest Investments	Sector	Sub-Sector	Country	% Assets
VISA INC-CLASS A SHARES	Financials	Financial Services	United States	5.65%
JPMORGAN CHASE & CO	Financials	Banks	United States	4.85%
MASTERCARD INC-CL A	Financials	Financial Services	United States	4.53%
BERKSHIRE HATHAWAY INC-CL B	Financials	Financial Services	United States	4.30%
BANK OF AMERICA CORP	Financials	Banks	United States	3.14%
S&P GLOBAL INC	Financials	Financial Services	United States	2.15%
HSBC HOLDING PLC GBP	Financials	Banks	United Kingdom	2.05%
ROYAL BK OF CANADA	Financials	Banks	Canada	1.86%
COMMONWEALTH BK AUST	Financials	Banks	Australia	1.79%
GOLDMAN SACHS GROUP INC	Financials	Financial Services	United States	1.69%

MORGAN STANLEY	Financials	Financial Services	United States	1.64%
TORONTO-DOMINIO.BANK	Financials	Banks	Canada	1.63%
AMERICAN EXPRESS	Financials	Financial Services	United States	1.55%
ALLIANZ SE-REG	Financials	Insurance	Germany	1.54%
UBS GROUP AG	Financials	Financial Services	Switzerland	1.48%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
Financials	Financial Services	41.25%

<i>Financials</i>	<i>Banks</i>	39.33%
<i>Financials</i>	<i>Insurance</i>	19.06%
<i>Industrials</i>	<i>Commercial & Professional Services</i>	0.04%
<i>Others</i>	<i>Others</i>	0.00%
<i>Cash</i>	<i>Cash</i>	0.31%

Taxonomy-aligned activities are expressed as a share of:

- turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.01% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?

Yes:

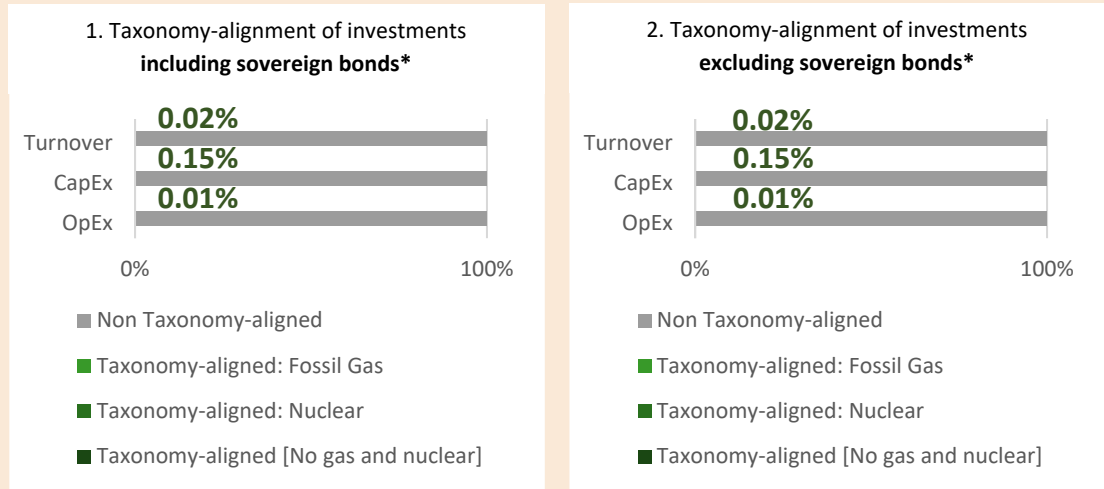
In fossil gas In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

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



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

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

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

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

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

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.01% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **29.64%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

 **What was the share of socially sustainable investments ?**

The share of socially sustainable investments at the end of the period was 5.11%.

under the EU Taxonomy.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

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

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

- **How does the reference benchmark differ from a broad market index ?**

The Index is an equity index that measures the performance of eligible equity securities from the S&P Developed Ex-Korea LargeMidCap Financials index (the “Parent Index”). The Parent Index is designed to measure the performance of large and mid-cap financials companies in developed markets excluding Korea which make up approximately 85% of the total available capital. Financial companies are identified by reference to the GICS. The financials sector contains companies involved in banking, thrifts and mortgage finance, specialized finance, consumer finance, asset management and custody banks, investment banking and brokerage and insurance. It also includes financial exchanges and data, and mortgage REIT. The Index is selected and weighted to enhance Sustainability and ESG profiles, meet environmental targets, and reduce carbon footprint, all compared to the Parent Index.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the reference benchmark ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the broad market index ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

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

Product name: AMUNDI S&P GLOBAL HEALTH CARE ESG UCITS ETF

Legal entity identifier: 213800SNXMHGMYREZ20

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

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

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective**:



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



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



It made a **sustainable investments with a social objective**: _____



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **55.17%** of sustainable investments



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



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



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Health Care Index. The Index is an equity index that measures the performance of eligible equity securities from the S&P Developed Ex-Korea LargeMidCap Health Care index (the "Parent Index"). The Parent Index is designed to measure the performance of large and mid-cap health care companies in developed markets excluding Korea which make up approximately 85% of the total available capital. Health care companies are identified by reference to the GICS. The health care sector includes health care providers and services, companies that manufacture and distribute health care equipment and supplies, and health care technology companies. It also includes companies involved in the research, development, production and marketing of pharmaceuticals and biotechnology products. The Index is selected and weighted to enhance Sustainability and ESG profiles, meet environmental targets, and reduce carbon footprint, all compared to the Parent Index. The

index is constructed by the index provider by applying filters. The Product Strategy is also relying on systematic exclusions policies (normative and sectorials) as further described in Amundi Responsible Investment policy.

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

● ***How did the sustainability indicators perform?***

As of 31/03/2023 (the last rebalancing date) the S&P DJI ESG Scores of the index is 82.77

● ***... and compared to previous periods?***

Data for the S&P DJI ESG Scores of the index is not available for the previous period

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

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

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

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

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

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

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

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

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

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

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

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

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

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

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

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

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

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

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

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

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



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

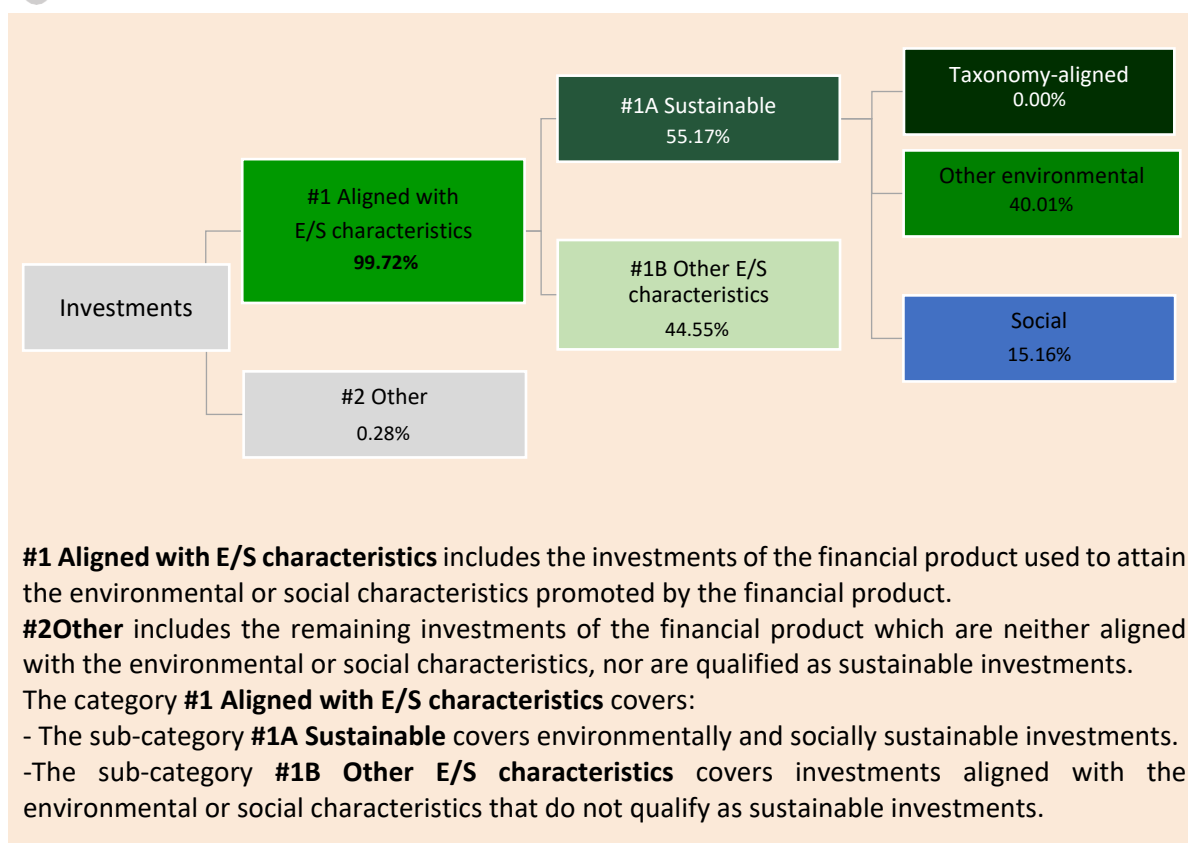
Largest Investments	Sector	Sub-Sector	Country	% Assets
UNITEDHEALTH GROUP INC	Health care	Health Care Equipment & Services	United States	9.41%
ELI LILLY & CO	Health care	Pharmaceuticals Biotech & Life Sciences	United States	6.94%
NOVO NORDISK A/S-B	Health care	Pharmaceuticals Biotech & Life Sciences	Denmark	5.67%
ABBVIE INC	Health care	Pharmaceuticals Biotech & Life Sciences	United States	5.47%
ASTRAZENECA GBP	Health care	Pharmaceuticals Biotech & Life Sciences	United Kingdom	3.91%
NOVARTIS AG-REG	Health care	Pharmaceuticals Biotech & Life Sciences	Switzerland	3.71%
ROCHE HLDG AG-GENUSS	Health care	Pharmaceuticals Biotech & Life Sciences	Switzerland	3.52%

ABBOTT LABORATORIES	Health care	Health Care Equipment & Services	United States	3.41%
MERCK & CO. INC.	Health care	Pharmaceuticals Biotech & Life Sciences	United States	3.22%
THERMO FISHER SCIENTIFIC INC	Health care	Pharmaceuticals Biotech & Life Sciences	United States	3.05%
AMGEN INC	Health care	Pharmaceuticals Biotech & Life Sciences	United States	2.92%
ELEVANCE HEALTH INC	Health care	Health Care Equipment & Services	United States	2.19%
PFIZER INC	Health care	Pharmaceuticals Biotech & Life Sciences	United States	2.11%
CVS HEALTH CORP	Health care	Health Care Equipment & Services	United States	2.05%
SANOFI	Health care	Pharmaceuticals Biotech & Life Sciences	France	2.01%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

● **In which economic sectors were the investments made ?**

Sector	Sub-Sector	% Assets
<i>Health care</i>	<i>Pharmaceuticals Biotech & Life Sciences</i>	<i>64.57%</i>
<i>Health care</i>	<i>Health Care Equipment & Services</i>	<i>35.15%</i>
<i>Others</i>	<i>Others</i>	<i>0.00%</i>
<i>Cash</i>	<i>Cash</i>	<i>0.28%</i>



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

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

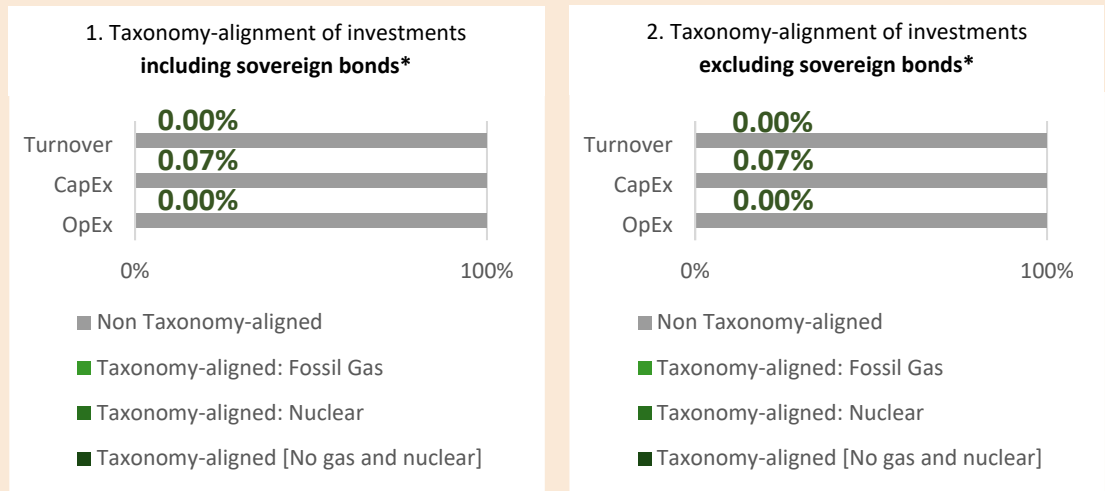
Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

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



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

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

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

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

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

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **40.01%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

 **What was the share of socially sustainable investments ?**

The share of socially sustainable investments at the end of the period was 15.16%.

under the EU Taxonomy.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

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

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

- **How does the reference benchmark differ from a broad market index ?**

The Index is an equity index that measures the performance of eligible equity securities from the S&P Developed Ex-Korea LargeMidCap Health Care index (the “Parent Index”). The Parent Index is designed to measure the performance of large and mid-cap health care companies in developed markets excluding Korea which make up approximately 85% of the total available capital. Health care companies are identified by reference to the GICS. The health care sector includes health care providers and services, companies that manufacture and distribute health care equipment and supplies, and health care technology companies. It also includes companies involved in the research, development, production and marketing of pharmaceuticals and biotechnology products. The Index is selected and weighted to enhance Sustainability and ESG profiles, meet environmental targets, and reduce carbon footprint, all compared to the Parent Index.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the reference benchmark ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the broad market index ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

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

Product name: AMUNDI S&P GLOBAL INDUSTRIALS ESG UCITS ETF

Legal entity identifier: 2138009H295UEFKR3145

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

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

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective**:



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



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



It made a **sustainable investments with a social objective**: _____



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **45.72%** of sustainable investments



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



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



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Industrials Index. The Index is an equity index that measures the performance of eligible equity securities from the S&P Developed Ex-Korea LargeMidCap Industrials index (the "Parent Index"). The Parent Index is designed to measure the performance of large and mid-cap industrials companies in developed markets excluding Korea which make up approximately 85% of the total available capital. Industrials companies are identified by reference to the GICS. The industrials sector includes manufacturers and distributors of capital goods such as aerospace and defense, building products, electrical equipment and machinery and companies that offer construction and engineering services. It also includes providers of commercial and professional services including printing, environmental and facilities services, office services and supplies, security and alarm services, human resource and employment services, research and consulting services. It also includes companies that

provide transportation services. The Index is selected and weighted to enhance Sustainability and ESG profiles, meet environmental targets, and reduce carbon footprint, all compared to the Parent Index. The index is constructed by the index provider by applying filters. The Product Strategy is also relying on systematic exclusions policies (normative and sectorials) as further described in Amundi Responsible Investment policy.

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

● ***How did the sustainability indicators perform?***

As of 31/03/2023 (the last rebalancing date) the S&P DJI ESG Scores of the index is 70.85

● ***... and compared to previous periods?***

Data for the S&P DJI ESG Scores of the index is not available for the previous period

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

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

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

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

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

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

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

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

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests

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

detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

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

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

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

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

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

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

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

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

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

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

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



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion :** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement :** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote :** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring :** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

Largest Investments	Sector	Sub-Sector	Country	% Assets
CATERPILLAR INC	Industrials	Capital goods	United States	3.74%
SIEMENS AG-REG	Industrials	Capital goods	Germany	3.66%
UNION PACIFIC CORP	Industrials	Transportation	United States	3.17%
SCHNEIDER ELECT SE	Industrials	Capital goods	France	2.80%
UBER TECHNOLOGIES INC	Industrials	Transportation	United States	2.43%
DEERE & CO	Industrials	Capital goods	United States	2.35%
UNITED PARCEL SERV.	Industrials	Transportation	United States	2.14%
EATON CORP PLC	Industrials	Capital goods	Ireland	2.13%
RELX PLC	Industrials	Commercial & Professional Services	United Kingdom	1.88%
AUTOMATIC DATA	Industrials	Commercial & Professional	United States	1.87%

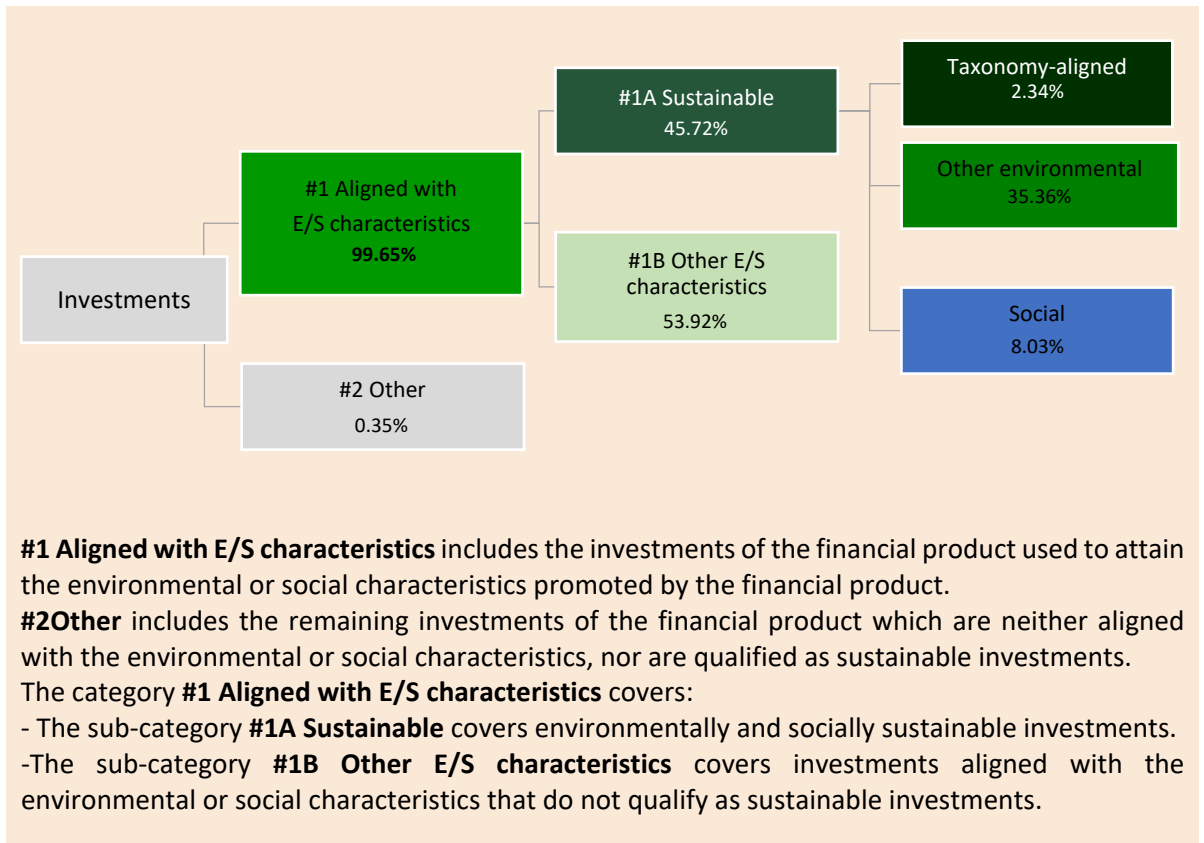
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

PROCESSING		Services		
ABB LTD-REG	Industrials	Capital goods	Switzerland	1.78%
CANADIAN PACIFIC KANSAS CITY CAD	Industrials	Transportation	Canada	1.69%
RECRUIT HOLDINGS CO LTD	Industrials	Commercial & Professional Services	Japan	1.65%
CANADIAN NATL RLWY	Industrials	Transportation	Canada	1.65%
ILLINOIS TOOL WORK	Industrials	Capital goods	United States	1.62%



What was the proportion of sustainability-related investments?

What was the asset allocation?



In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
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<i>Industrials</i>	<i>Capital goods</i>	<i>62.80%</i>
<i>Industrials</i>	<i>Transportation</i>	<i>21.48%</i>
<i>Industrials</i>	<i>Commercial & Professional Services</i>	<i>15.37%</i>
<i>Others</i>	<i>Others</i>	<i>0.00%</i>
<i>Cash</i>	<i>Cash</i>	<i>0.35%</i>

Taxonomy-aligned activities are expressed as a share of:

- turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 2.34% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?

Yes:

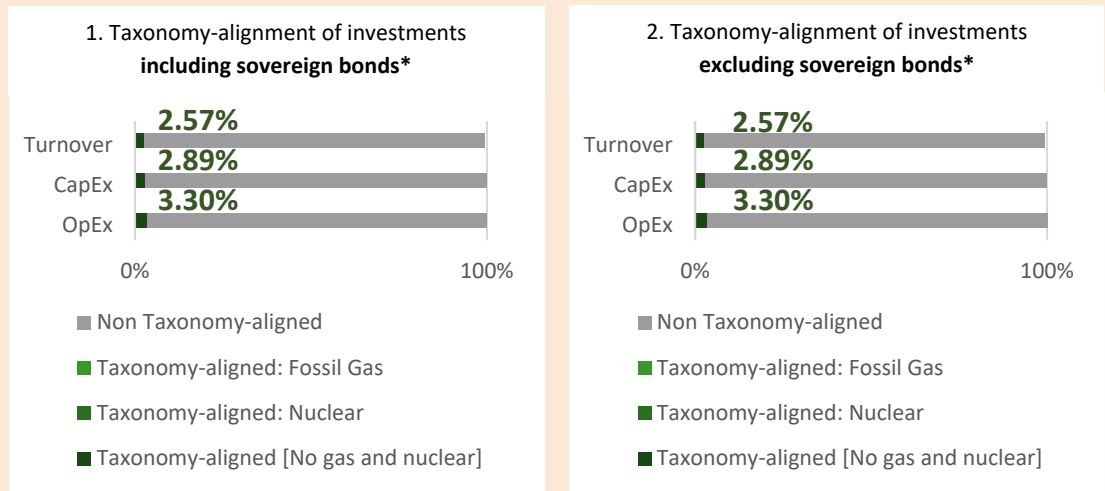
In fossil gas In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

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



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

Enabling activities

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

Transitional activities are

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



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

● What was the share of investments in transitional and enabling activities ?

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.02% and the share of investment in enabling activities was 2.07%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **35.36%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 8.03%.

under the EU Taxonomy.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

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

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

- **How does the reference benchmark differ from a broad market index ?**

The Index is an equity index that measures the performance of eligible equity securities from the S&P Developed Ex-Korea LargeMidCap Industrials index (the “Parent Index”). The Parent Index is designed to measure the performance of large and mid-cap industrials companies in developed markets excluding Korea which make up approximately 85% of the total available capital. Industrials companies are identified by reference to the GICS. The industrials sector includes manufacturers and distributors of capital goods such as aerospace and defense, building products, electrical equipment and machinery and companies that offer construction and engineering services. It also includes providers of commercial and professional services including printing, environmental and facilities services, office services and supplies, security and alarm services, human resource and employment services, research and consulting services. It also includes companies that provide transportation services. The Index is selected and weighted to enhance Sustainability and ESG profiles, meet environmental targets, and reduce carbon footprint, all compared to the Parent Index.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the reference benchmark ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the broad market index ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

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

Product name: AMUNDI S&P GLOBAL INFORMATION TECHNOLOGY ESG UCITS ETF

Legal entity identifier: 213800GUG4M6SPEBIP04

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

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

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective:** _____

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

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

It made a **sustainable investments with a social objective:** _____

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **63.89%** of sustainable investments

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

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

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Information Technology Index. The Index is an equity index that measures the performance of eligible equity securities from the S&P Developed Ex-Korea LargeMidCap Information Technology index (the "Parent Index"). The Parent Index is designed to measure the performance of large and mid-cap information technology companies in developed markets excluding Korea which make up approximately 85% of the total available capital. Information technology companies are identified by reference to the GICS. The information technology sector comprises companies that offer software and information technology services, manufacturers and distributors of technology hardware and equipment such as communications equipment, cellular phones, computers, electronic equipment, and semiconductors. The Index is selected and weighted to enhance Sustainability and ESG

profiles, meet environmental targets, and reduce carbon footprint, all compared to the Parent Index. The index is constructed by the index provider by applying filters. The Product Strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy.

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

● ***How did the sustainability indicators perform?***

As of 31/03/2023 (the last rebalancing date) the S&P DJI ESG Scores of the index is 74.55

● ***... and compared to previous periods?***

Data for the S&P DJI ESG Scores of the index is not available for the previous period

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

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

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

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

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

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

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

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

Amundi already considers specific Principle Adverse Impacts within its exclusion policy as part of Amundi's Responsible Investment Policy. These exclusions, which apply on the top of the tests

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

detailed above, cover the following topics: exclusions on controversial weapons, violations of UN Global Compact principles, coal and tobacco.

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

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

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

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

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

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

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

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

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

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

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



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion :** Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement :** Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote :** Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring :** Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

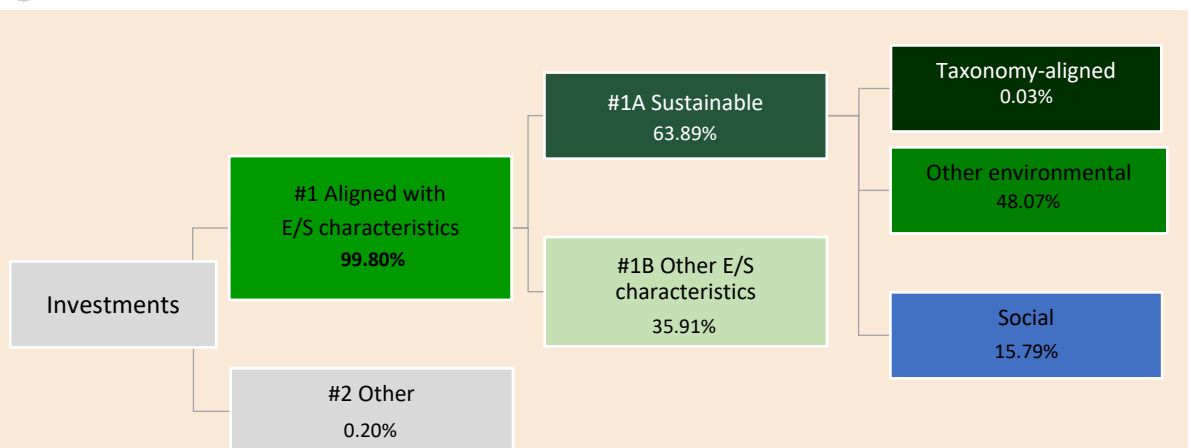
Largest Investments	Sector	Sub-Sector	Country	% Assets
APPLE INC	Information Technology	Technology Hardware & Equipment	United States	20.02%
MICROSOFT CORP	Information Technology	Software & Services	United States	18.10%
NVIDIA CORP	Information Technology	Semiconductors & Semiconductor Equipment	United States	13.04%
ASML HOLDING NV	Information Technology	Semiconductors & Semiconductor Equipment	Netherlands	4.07%
ADOBE INC	Information Technology	Software & Services	United States	3.56%
SALESFORCE COM	Information Technology	Software & Services	United States	3.23%
CISCO SYSTEMS INC	Information Technology	Technology Hardware & Equipment	United States	2.75%
ACCENTURE PLC	Information	Software &	Ireland	2.27%

-A	Technology	Services		
SAP SE / XETRA	Information Technology	Software & Services	Germany	2.04%
ADVANCED MICRO DEVICES	Information Technology	Semiconductors & Semiconductor Equipment	United States	1.92%
INTEL CORP	Information Technology	Semiconductors & Semiconductor Equipment	United States	1.74%
SERVICENOW INC	Information Technology	Software & Services	United States	1.65%
INTUIT INC	Information Technology	Software & Services	United States	1.53%
ORACLE CORP	Information Technology	Software & Services	United States	1.44%
INTL BUSINESS MACHINES CORP	Information Technology	Software & Services	United States	1.29%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
<i>Information Technology</i>	<i>Software & Services</i>	<i>42.10%</i>
<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	<i>30.77%</i>
<i>Information Technology</i>	<i>Technology Hardware & Equipment</i>	<i>26.93%</i>
<i>Forex</i>	<i>Forex</i>	<i>0.00%</i>
<i>Others</i>	<i>Others</i>	<i>0.00%</i>
<i>Cash</i>	<i>Cash</i>	<i>0.20%</i>

Taxonomy-aligned activities are expressed as a share of:

- turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.03% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

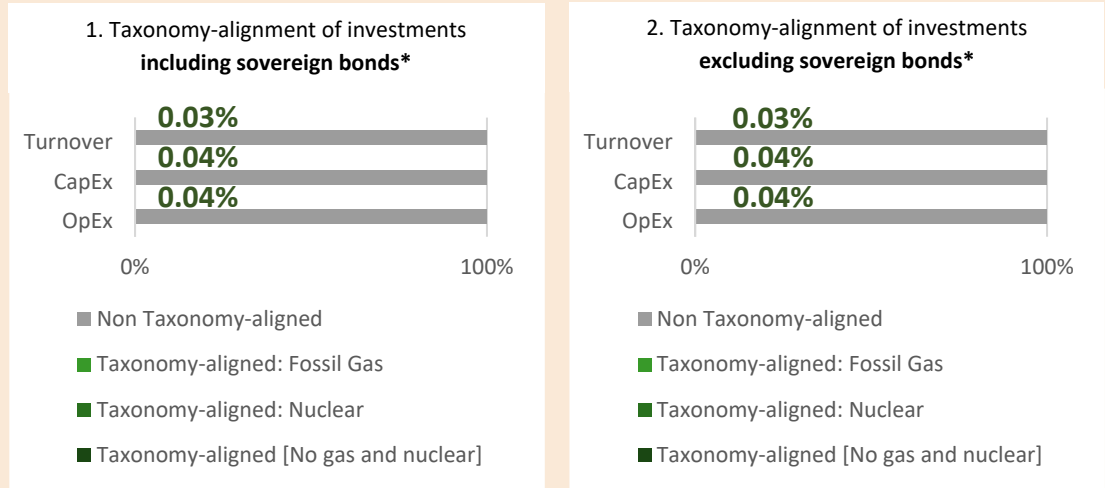
Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?

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

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

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



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

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

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

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

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.03%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

 are sustainable investments with an environmental objective that **do not take into account the criteria**

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **48.07%** at the end of the period. This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 15.79%.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

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

● **How does the reference benchmark differ from a broad market index ?**

The Index is an equity index that measures the performance of eligible equity securities from the S&P Developed Ex-Korea LargeMidCap Information Technology index (the “Parent Index”). The Parent Index is designed to measure the performance of large and mid-cap information technology companies in developed markets excluding Korea which make up approximately 85% of the total available capital. Information technology companies are identified by reference to the GICS. The information technology sector comprises companies that offer software and information technology services, manufacturers and distributors of technology hardware and equipment such as communications equipment, cellular phones, computers, electronic equipment, and semiconductors. The Index is selected and weighted to enhance Sustainability and ESG profiles, meet environmental targets, and reduce carbon footprint, all compared to the Parent Index.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

● **How did this financial product perform compared with the reference benchmark ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

● **How did this financial product perform compared with the broad market index ?**

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

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

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

Product name: AMUNDI S&P GLOBAL MATERIALS ESG UCITS ETF

Legal entity identifier: 213800PVS4JGTSRLOF83

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

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

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective**:



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



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



It made a **sustainable investments with a social objective**: _____



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **50.42%** of sustainable investments



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



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



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Materials Index. The Index is an equity index that measures the performance of eligible equity securities from the S&P Developed Ex-Korea LargeMidCap Materials index (the "Parent Index"). The Parent Index is designed to measure the performance of large and midcap materials companies in developed markets excluding Korea which make up approximately 85% of the total available capital. Materials companies are identified by reference to the GICS. The materials sector includes companies that manufacture chemicals, construction materials, glass, paper, forest products and related packaging products, and metals, minerals and mining companies, including producers of steel. The Index is selected and weighted to enhance Sustainability and ESG profiles, meet environmental targets, and reduce carbon footprint, all compared to the Parent Index. The index is constructed by the index provider by applying filters. The Product Strategy is also

relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy.

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

● ***How did the sustainability indicators perform?***

As of 31/03/2023 (the last rebalancing date) the S&P DJI ESG Scores of the index is 75.83

● ***... and compared to previous periods?***

Data for the S&P DJI ESG Scores of the index is not available for the previous period

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

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

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

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

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

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

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

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

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

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

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

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

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

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

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

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

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

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

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

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

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

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



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

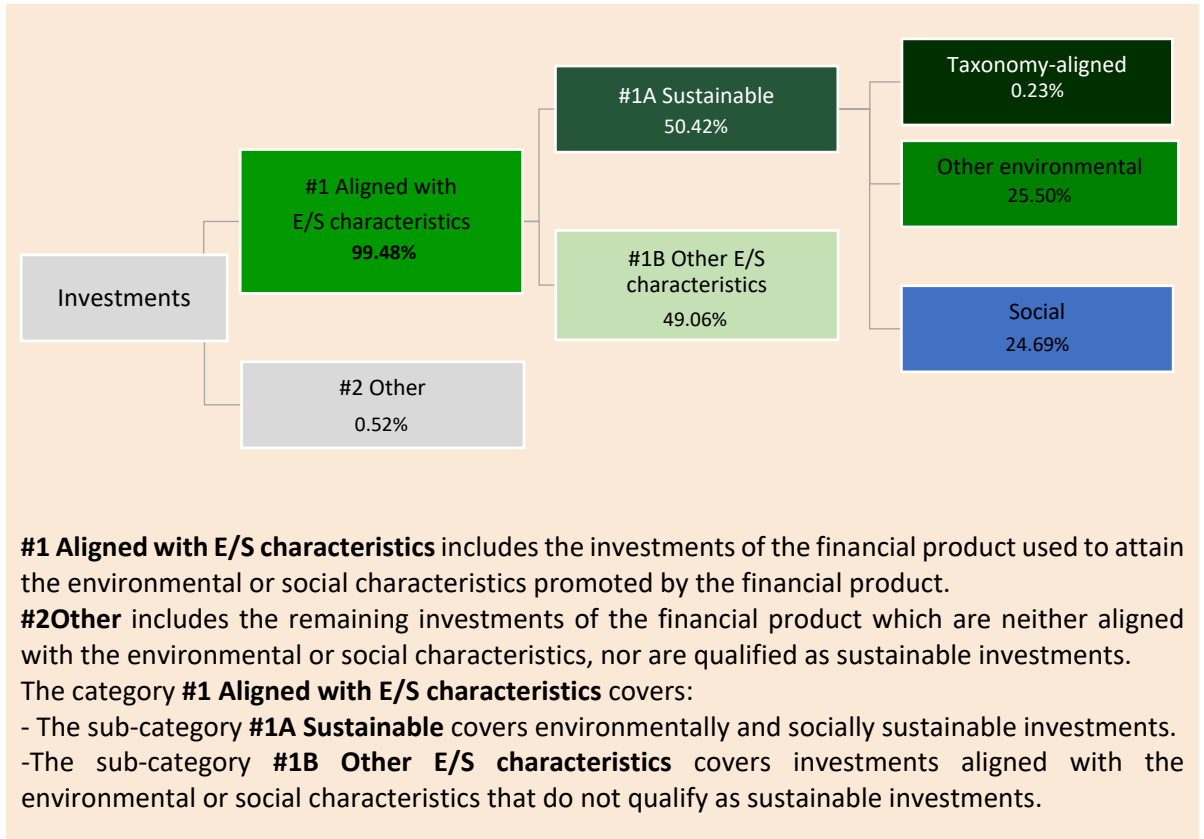
Largest Investments	Sector	Sub-Sector	Country	% Assets
LINDE PLC	Materials	Chemicals	Ireland	10.76%
BHP GROUP LTD	Materials	Metals & Mining	Australia	6.93%
AIR LIQUIDE SA	Materials	Chemicals	France	5.23%
RIO TINTO PLC (GBR)	Materials	Metals & Mining	United Kingdom	4.56%
SHIN-ETSU CHEMICAL	Materials	Chemicals	Japan	4.10%
FREEMONT-MCMORAN INC	Materials	Metals & Mining	United States	3.57%
AIR PRODUCTS & CHEMI	Materials	Chemicals	United States	3.53%
ECOLAB INC	Materials	Chemicals	United States	3.28%
NEWMONT CORP	Materials	Metals & Mining	United States	3.09%
SHERWIN-WILLIAMS CO/THE	Materials	Chemicals	United States	2.86%
CRH PLC UK	Materials	Construction Materials	Ireland	2.72%
SIKA AG-REG	Materials	Chemicals	Switzerland	2.51%
BASF SE XETRA	Materials	Chemicals	Germany	2.42%

DOW INC	Materials	Chemicals	United States	2.18%
FORTESCUE METALS	Materials	Metals & Mining	Australia	2.13%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

In which economic sectors were the investments made ?

<i>Sector</i>	<i>Sub-Sector</i>	<i>% Assets</i>
<i>Materials</i>	<i>Chemicals</i>	<i>56.53%</i>
<i>Materials</i>	<i>Metals & Mining</i>	<i>33.49%</i>
<i>Materials</i>	<i>Construction Materials</i>	<i>4.56%</i>

<i>Materials</i>	<i>Paper & Forest Products</i>	<i>2.68%</i>
<i>Materials</i>	<i>Containers & Packaging</i>	<i>2.44%</i>
<i>Others</i>	<i>Others</i>	<i>0.00%</i>
<i>Cash</i>	<i>Cash</i>	<i>0.30%</i>



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.23% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?

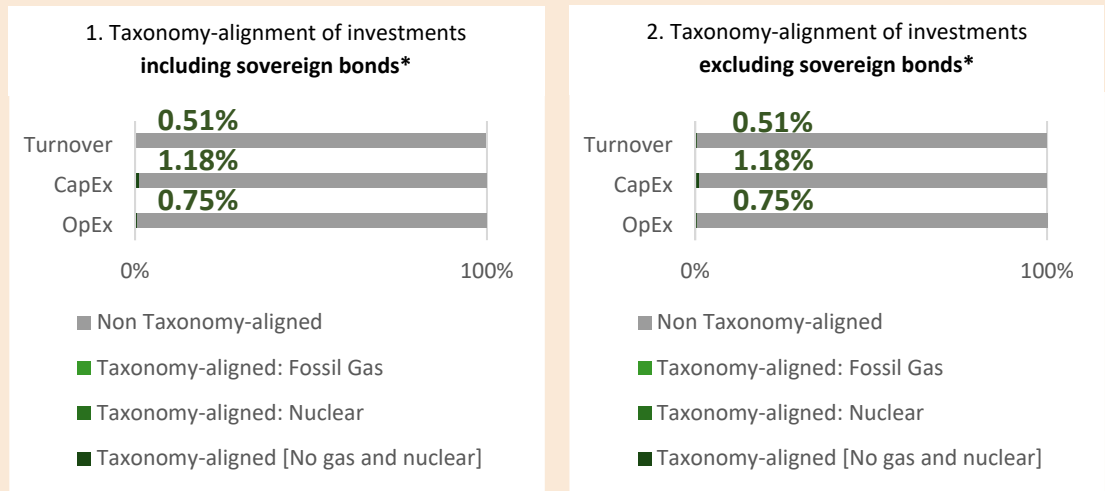
- Yes:
- In fossil gas In nuclear energy
- No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:
-turnover reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

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



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

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

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

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

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

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.23% and the share of investment in enabling activities was 0.14%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **25.50%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

 **What was the share of socially sustainable investments ?**

The share of socially sustainable investments at the end of the period was 24.69%.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

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

- ***How does the reference benchmark differ from a broad market index ?***

The Index is an equity index that measures the performance of eligible equity securities from the S&P Developed Ex-Korea LargeMidCap Materials index (the “Parent Index”). The Parent Index is designed to measure the performance of large and midcap materials companies in developed markets excluding Korea which make up approximately 85% of the total available capital. Materials companies are identified by reference to the GICS. The materials sector includes companies that manufacture chemicals, construction materials, glass, paper, forest products and related packaging products, and metals, minerals and mining companies, including producers of steel. The Index is selected and weighted to enhance Sustainability and ESG profiles, meet environmental targets, and reduce carbon footprint, all compared to the Parent Index.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

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

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

Product name: AMUNDI S&P GLOBAL UTILITIES ESG UCITS ETF

Legal entity identifier: 213800Y8Q2JPGGCV3738

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

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

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No

X



It made **sustainable investments with an environmental objective**:



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



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



It made a **sustainable investments with a social objective**: _____



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **17.78%** of sustainable investments



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



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



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the S&P Developed Ex-Korea LargeMidCap Sustainability Enhanced Utilities Index. The Index is an equity index that measures the performance of eligible equity securities from the S&P Developed Ex-Korea LargeMidCap Utilities index (the "Parent Index"). The Parent Index is designed to measure the performance of large and midcap utilities companies in developed markets excluding Korea which make up approximately 85% of the total available capital. Utilities companies are identified by reference to the GICS. The utilities sector comprises utility companies such as electric, gas and water utilities. It also includes independent power producers and energy traders and companies that engage in generation and distribution of electricity using renewable sources. The Index is selected and weighted to enhance Sustainability and ESG profiles, meet environmental targets, and reduce carbon footprint, all compared to the Parent Index. The index is constructed by the index provider by applying filters. The Product Strategy is also relying on systematic

exclusions policies (normative and sectorials) as further described in Amundi Responsible Investment policy.

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

● ***How did the sustainability indicators perform?***

As of 31/03/2023 (the last rebalancing date) the S&P DJI ESG Scores of the index is 66.86

● ***... and compared to previous periods?***

Data for the S&P DJI ESG Scores of the index is not available for the previous period

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

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

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

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

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

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

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

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

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

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

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

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

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

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

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

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

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

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

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

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

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

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



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

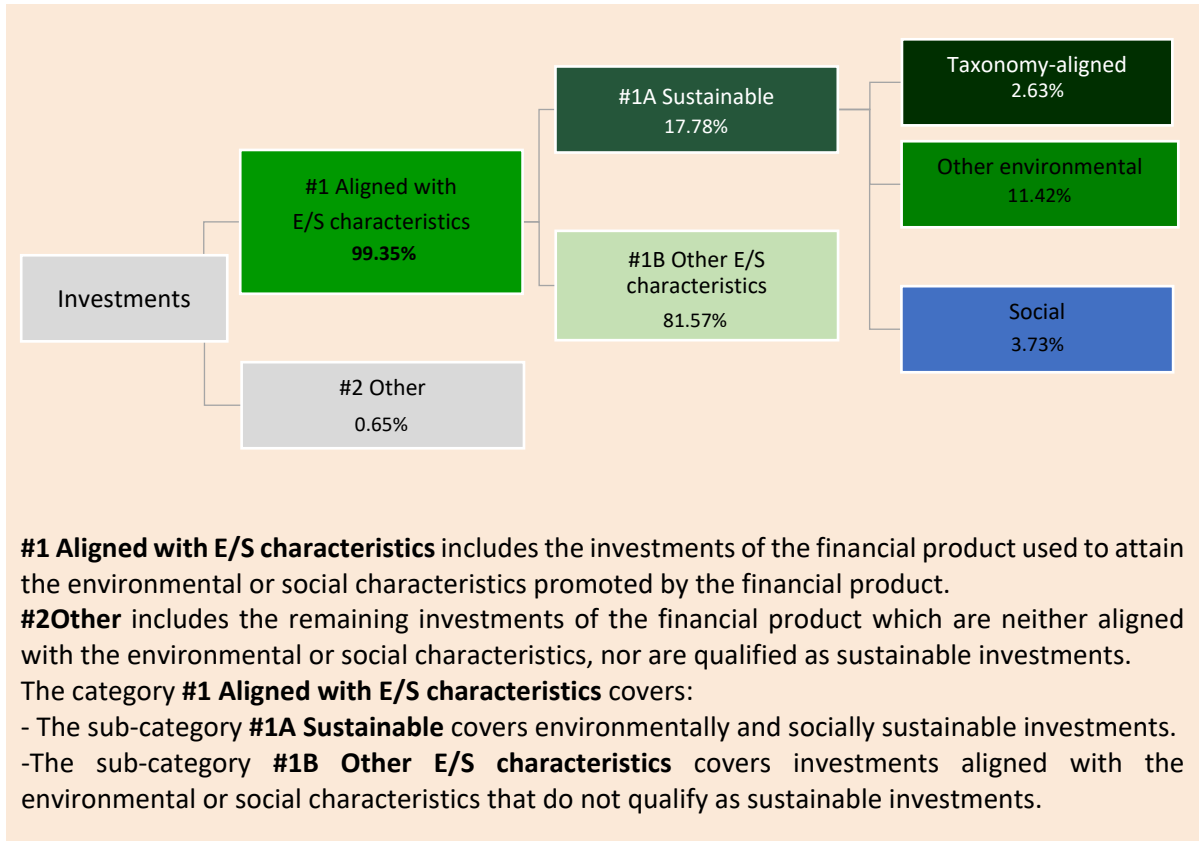
Largest Investments	Sector	Sub-Sector	Country	% Assets
IBERDROLA SA	Utilities	Electric Utilities	Spain	9.23%
ENEL SPA	Utilities	Electric Utilities	Italy	6.90%
NATIONAL GRID PLC	Utilities	Multi-Utilities	United Kingdom	6.05%
SEMPRA	Utilities	Multi-Utilities	United States	5.63%
DOMINION ENERGY INC	Utilities	Multi-Utilities	United States	4.79%
EXELON CORP	Utilities	Electric Utilities	United States	4.35%
CONSOLIDATED EDISON INC	Utilities	Multi-Utilities	United States	3.83%
PUBLIC SERVICE ENTERPRISE GP	Utilities	Multi-Utilities	United States	3.72%
ENGIE	Utilities	Multi-Utilities	France	3.61%
E.ON SE	Utilities	Multi-Utilities	Germany	3.60%
EDISON INTERNATIONAL	Utilities	Electric Utilities	United States	3.33%
SSE PLC	Utilities	Electric Utilities	United Kingdom	3.19%
AMERICAN WATER WORKS	Utilities	Water Utilities	United States	3.16%
EVERSOURCE ENERGY	Utilities	Electric Utilities	United States	2.67%

FORTIS INC	Utilities	Electric Utilities	Canada	2.41%
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What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
Utilities	Electric Utilities	45.93%
Utilities	Multi-Utilities	37.80%
Utilities	Gas Utilities	7.59%

<i>Utilities</i>	<i>Water Utilities</i>	<i>5.41%</i>
<i>Utilities</i>	<i>Independent Power & Renewable Electricity Producers</i>	<i>1.96%</i>
<i>Industrials</i>	<i>Capital goods</i>	<i>0.65%</i>
<i>Others</i>	<i>Others</i>	<i>0.00%</i>
<i>Cash</i>	<i>Cash</i>	<i>0.65%</i>

Taxonomy-aligned activities are expressed as a share of:

- turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 2.63% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?

Yes:

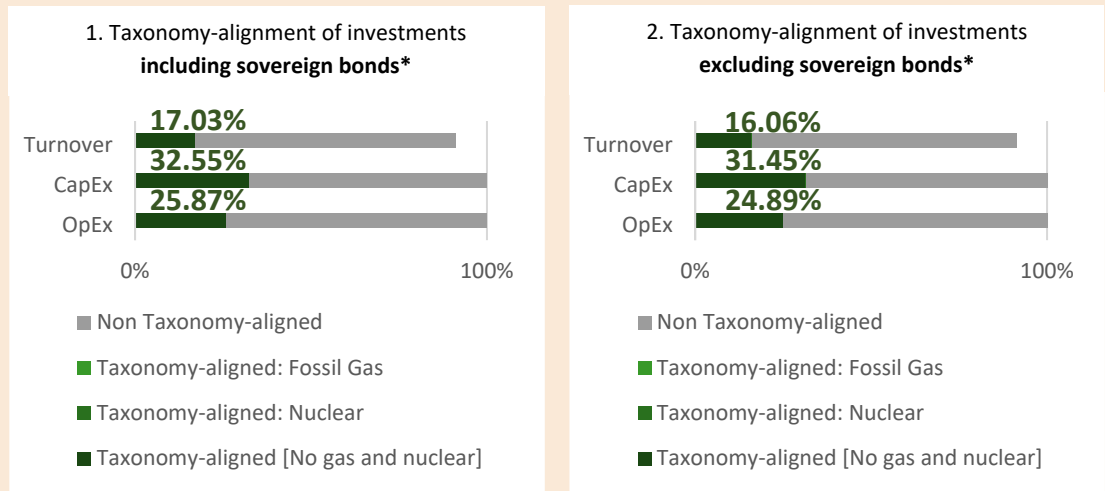
In fossil gas In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

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



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

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

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

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

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

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.32% and the share of investment in enabling activities was 9.17%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **11.42%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

 **What was the share of socially sustainable investments ?**

The share of socially sustainable investments at the end of the period was 3.73%.

under the EU Taxonomy.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

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

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

- **How does the reference benchmark differ from a broad market index ?**

The Index is an equity index that measures the performance of eligible equity securities from the S&P Developed Ex-Korea LargeMidCap Utilities index (the “Parent Index”). The Parent Index is designed to measure the performance of large and midcap utilities companies in developed markets excluding Korea which make up approximately 85% of the total available capital. Utilities companies are identified by reference to the GICS. The utilities sector comprises utility companies such as electric, gas and water utilities. It also includes independent power producers and energy traders and companies that engage in generation and distribution of electricity using renewable sources. The Index is selected and weighted to enhance Sustainability and ESG profiles, meet environmental targets, and reduce carbon footprint, all compared to the Parent Index.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the reference benchmark ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the broad market index ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

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

Product name: AMUNDI MSCI USA ESG LEADERS EXTRA UCITS ETF

Legal entity identifier: 2138008EYNCTNBLGP743

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

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

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No

X



It made **sustainable investments with an environmental objective**:



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



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



It made a **sustainable investments with a social objective**: _____



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **50.96%** of sustainable investments



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



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



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the MSCI USA Select ESG Rating & Trend Leaders Index. The Index is an equity index based on the MSCI USA Index representative of the large and mid-cap stocks of the US market ("Parent Index"). The Index is representative of the performance of stocks issued by companies with robust environmental, social and governance ("ESG") profile relative to their sector peers and/or which experienced a yearly improvement in these ESG profile. Companies whose products or activities have negative social or environmental impacts are excluded from the Index. The index is constructed by the index provider by applying filters. The Product Strategy is also relying on systematic exclusions policies (normative and sectorials) as further described in Amundi Responsible Investment policy.

● How did the sustainability indicators perform?

Sustainability indicators measure how the

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

At the end of the period the MSCI ESG score of the index is 7.5

● **... and compared to previous periods?**

At the end of the previous period the MSCI ESG score of the index was 7.4

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

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

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

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

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

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

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

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

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

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

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

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

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

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

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

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

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

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

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

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

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



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

Largest Investments	Sector	Sub-Sector	Country	% Assets
MICROSOFT CORP	Information Technology	Software & Services	United States	12.81%
NVIDIA CORP	Information Technology	Semiconductors & Semiconductor Equipment	United States	5.91%
ALPHABET INC CL A	Communication Services	Media & Entertainment	United States	4.01%
ALPHABET INC CL C	Communication Services	Media & Entertainment	United States	3.56%
TESLA INC	Consumer discretionary	Automobiles & Components	United States	3.44%
VISA INC-CLASS A SHARES	Financials	Financial Services	United States	2.03%
HOME DEPOT INC	Consumer discretionary	Consumer Discretionary Distribution & Retail	United States	1.69%
PROCTER & GAMBLE CO/THE	Consumer staples	Household & Personal Products	United States	1.68%
ABBVIE INC	Health care	Pharmaceuticals Biotech & Life Sciences	United States	1.33%
ADOBE INC	Information Technology	Software & Services	United States	1.32%
SALESFORCE COM	Information Technology	Software & Services	United States	1.25%
COCA-COLA	Consumer	Food, Beverage	United States	1.18%

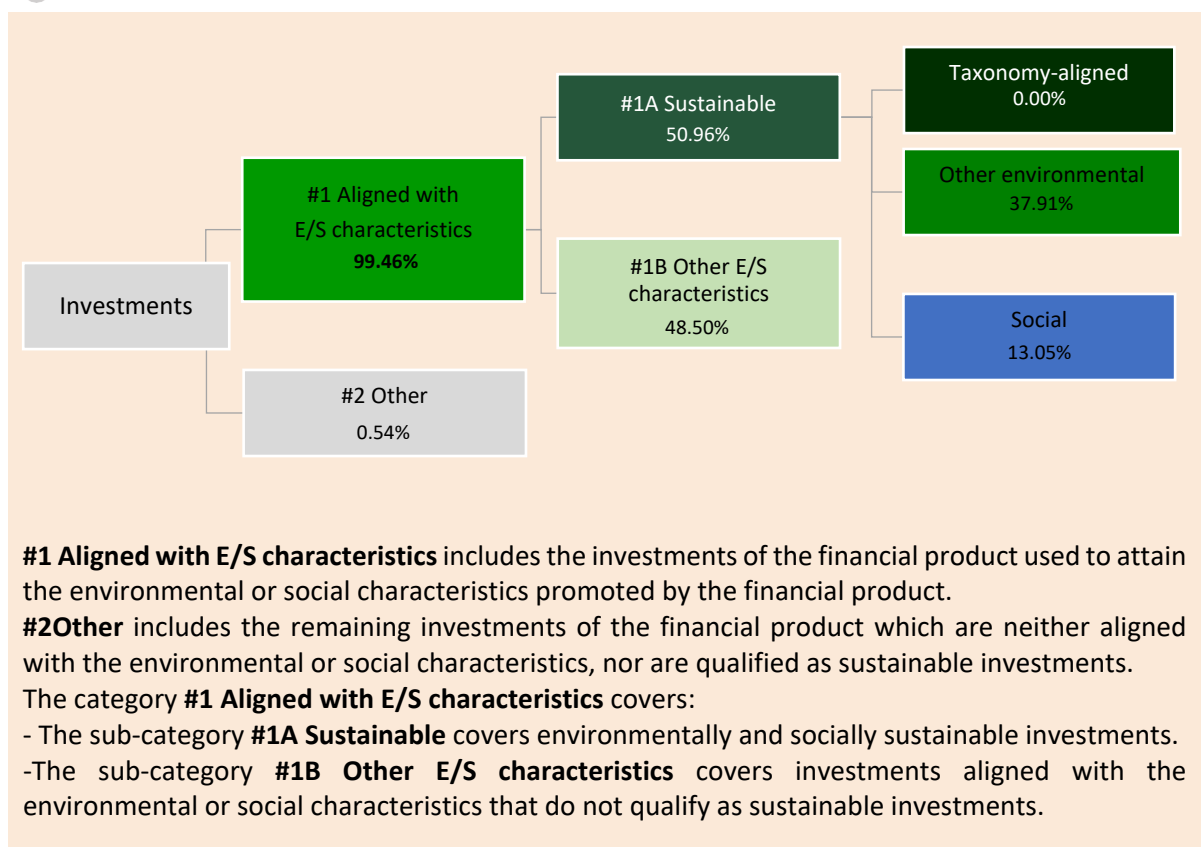
The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

CO/THE	staples	& Tobacco		
PEPSICO INC	Consumer staples	Food, Beverage & Tobacco	United States	1.14%
INTEL CORP	Information Technology	Semiconductors & Semiconductor Equipment	United States	1.03%
THERMO FISHER SCIENTIFIC INC	Health care	Pharmaceuticals Biotech & Life Sciences	United States	1.00%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
Information Technology	Software & Services	19.61%

<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	<i>9.45%</i>
<i>Communication Services</i>	<i>Media & Entertainment</i>	<i>9.10%</i>
<i>Financials</i>	<i>Financial Services</i>	<i>7.96%</i>
<i>Health care</i>	<i>Pharmaceuticals Biotech & Life Sciences</i>	<i>7.54%</i>
<i>Industrials</i>	<i>Capital goods</i>	<i>5.86%</i>
<i>Health care</i>	<i>Health Care Equipment & Services</i>	<i>5.25%</i>
<i>Consumer discretionary</i>	<i>Consumer Discretionary Distribution & Retail</i>	<i>4.40%</i>
<i>Financials</i>	<i>Insurance</i>	<i>3.79%</i>
<i>Consumer discretionary</i>	<i>Automobiles & Components</i>	<i>3.67%</i>
<i>Consumer staples</i>	<i>Food, Beverage & Tobacco</i>	<i>3.30%</i>
<i>Real estate</i>	<i>REITs</i>	<i>2.45%</i>
<i>Consumer staples</i>	<i>Household & Personal Products</i>	<i>2.38%</i>
<i>Industrials</i>	<i>Transportation</i>	<i>2.04%</i>
<i>Consumer discretionary</i>	<i>Consumer Services</i>	<i>1.98%</i>
<i>Information Technology</i>	<i>Technology Hardware & Equipment</i>	<i>1.85%</i>
<i>Materials</i>	<i>Chemicals</i>	<i>1.83%</i>

<i>Industrials</i>	<i>Commercial & Professional Services</i>	<i>1.58%</i>
<i>Financials</i>	<i>Banks</i>	<i>1.33%</i>
<i>Consumer discretionary</i>	<i>Consumer Durables & Apparel</i>	<i>0.86%</i>
<i>Communication Services</i>	<i>Telecommunication</i>	<i>0.80%</i>
<i>Energy</i>	<i>Oil, Gas & Consumable Fuels</i>	<i>0.48%</i>
<i>Materials</i>	<i>Containers & Packaging</i>	<i>0.35%</i>
<i>Consumer staples</i>	<i>Consumer Staples Distribution & Retail</i>	<i>0.33%</i>
<i>Materials</i>	<i>Metals & Mining</i>	<i>0.31%</i>
<i>Utilities</i>	<i>Electric Utilities</i>	<i>0.26%</i>
<i>Utilities</i>	<i>Water Utilities</i>	<i>0.18%</i>
<i>Utilities</i>	<i>Multi-Utilities</i>	<i>0.15%</i>
<i>Materials</i>	<i>Construction Materials</i>	<i>0.15%</i>
<i>Real estate</i>	<i>Real Estate Management & Development</i>	<i>0.14%</i>
<i>Utilities</i>	<i>Gas Utilities</i>	<i>0.10%</i>
<i>Others</i>	<i>Others</i>	<i>0.00%</i>
<i>Cash</i>	<i>Cash</i>	<i>0.53%</i>

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

- **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes:

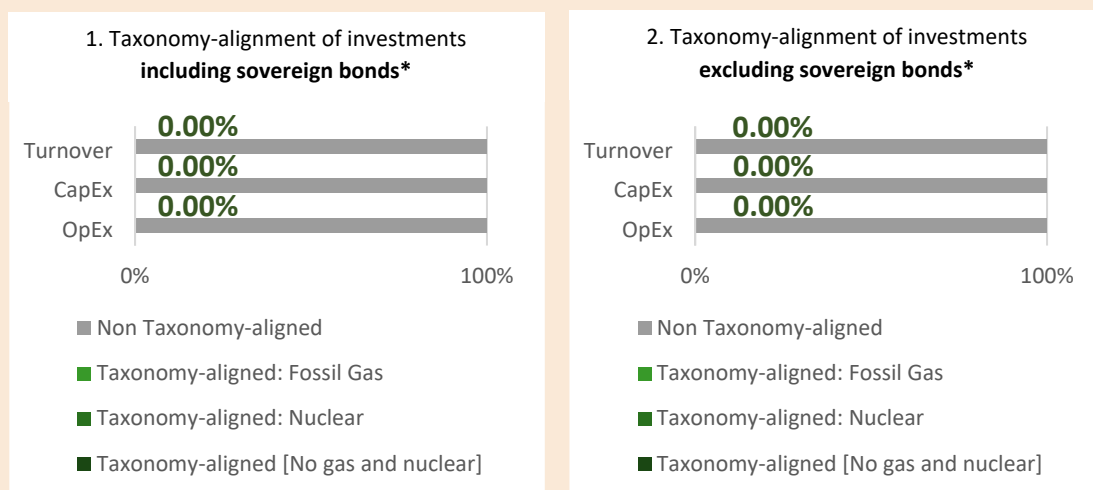
In fossil gas In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

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



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


Enabling activities directly enable other activities to make a substantial contribution to an

- **What was the share of investments in transitional and enabling activities ?**

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in

environmental objective.

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

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

enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **37.91%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 13.05%.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

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

● **How does the reference benchmark differ from a broad market index ?**

The Index is an equity index based on the MSCI USA Index representative of the large and mid-cap stocks of the US market (“Parent Index”). The Index is representative of the performance of

Reference benchmarks are indexes to measure whether the financial product attains the environmental or

social characteristics that they promote.

stocks issued by companies with robust environmental, social and governance ("ESG") profile relative to their sector peers and/or which experienced a yearly improvement in these ESG profile. Companies whose products or activities have negative social or environmental impacts are excluded from the Index.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

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

Product name: AMUNDI S&P SMALLCAP 600 ESG UCITS ETF

Legal entity identifier: 2138009DAYRD3V7BEV42

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective**:



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



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



It made a **sustainable investments with a social objective**: _____



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **30.15%** of sustainable investments



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



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



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the S&P SmallCap 600 ESG+ Index (USD) NTR. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

● **How did the sustainability indicators perform?**

As of 31/07/2023 (the last rebalancing date) the S&P DJI ESG Scores of the index is 27.55

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

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

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

- **... and compared to previous periods?**

Data for the S&P DJI ESG Scores of the index is not available for the previous period

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

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

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

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

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

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

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

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

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

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

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

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

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

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

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

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

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

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

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

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

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



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

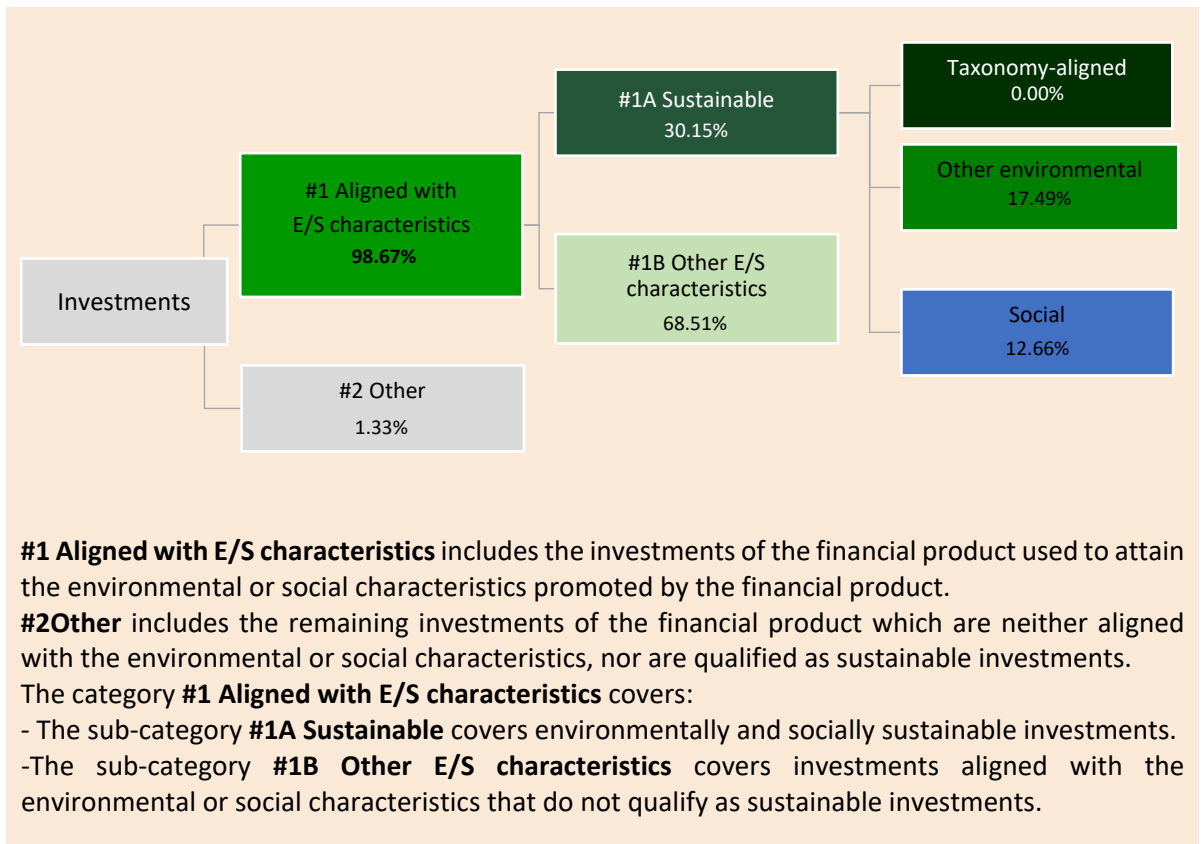
Largest Investments	Sector	Sub-Sector	Country	% Assets
CYTOKINETICS INC	Health Care	Pharmaceuticals Biotech & Life Sciences	United States	1.20%
ELF BEAUTY INC	Consumer Staples	Household & Personal Products	United States	1.15%
SPS COMMERCE INC	Information Technology	Software & Services	United States	1.03%
FABRINET	Information Technology	Technology Hardware & Equipment	Cayman Islands	1.00%
APPLIED INDUSTRIAL TECH INC	Industrials	Capital goods	United States	0.97%
MERITAGE HOMES C	Consumer Discretionary	Consumer Durables & Apparel	United States	0.93%
ENSIGN GROUP INC	Health Care	Health Care Equipment & Services	United States	0.92%
MUELLER INDUSTRIES INC	Industrials	Capital goods	United States	0.78%
BOISE CASCADE LLC	Industrials	Capital goods	United States	0.75%
AAON INC	Industrials	Capital goods	United States	0.72%
INSIGHT ENTERPRISES INC	Information Technology	Technology Hardware & Equipment	United States	0.71%
BALCHEM CORP	Materials	Chemicals	United States	0.71%
SIGNET JEWELERS (USA)	Consumer Discretionary	Consumer Discretionary	Bermuda	0.69%

		Distribution & Retail		
FEDERAL SIGNAL CORP	Industrials	Capital goods	United States	0.68%
SPX TECHNOLOGIES INC	Industrials	Capital goods	United States	0.67%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
Industrials	Capital goods	12.79%
Financials	Banks	11.11%

<i>Real Estate</i>	<i>REITs</i>	<i>7.06%</i>
<i>Information Technology</i>	<i>Technology Hardware & Equipment</i>	<i>6.44%</i>
<i>Health Care</i>	<i>Health Care Equipment & Services</i>	<i>6.09%</i>
<i>Financials</i>	<i>Financial Services</i>	<i>5.25%</i>
<i>Consumer Discretionary</i>	<i>Consumer Discretionary Distribution & Retail</i>	<i>5.08%</i>
<i>Consumer Discretionary</i>	<i>Consumer Durables & Apparel</i>	<i>5.04%</i>
<i>Health Care</i>	<i>Pharmaceuticals Biotech & Life Sciences</i>	<i>4.07%</i>
<i>Materials</i>	<i>Chemicals</i>	<i>3.58%</i>
<i>Industrials</i>	<i>Commercial & Professional Services</i>	<i>3.56%</i>
<i>Consumer Discretionary</i>	<i>Consumer Services</i>	<i>3.55%</i>
<i>Information Technology</i>	<i>Software & Services</i>	<i>3.31%</i>
<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	<i>2.76%</i>
<i>Financials</i>	<i>Insurance</i>	<i>2.66%</i>
<i>Industrials</i>	<i>Transportation</i>	<i>2.19%</i>
<i>Consumer Staples</i>	<i>Food, Beverage & Tobacco</i>	<i>2.12%</i>
<i>Consumer Discretionary</i>	<i>Automobiles & Components</i>	<i>1.61%</i>

<i>Utilities</i>	<i>Water Utilities</i>	<i>1.53%</i>
<i>Consumer Staples</i>	<i>Household & Personal Products</i>	<i>1.41%</i>
<i>Communication Services</i>	<i>Media & Entertainment</i>	<i>1.38%</i>
<i>Energy</i>	<i>Energy Equipment & Services</i>	<i>1.12%</i>
<i>Materials</i>	<i>Metals & Mining</i>	<i>1.10%</i>
<i>Energy</i>	<i>Oil, Gas & Consumable Fuels</i>	<i>0.91%</i>
<i>Real Estate</i>	<i>Real Estate Management & Development</i>	<i>0.90%</i>
<i>Consumer Staples</i>	<i>Consumer Staples Distribution & Retail</i>	<i>0.79%</i>
<i>Materials</i>	<i>Containers & Packaging</i>	<i>0.40%</i>
<i>Communication Services</i>	<i>Telecommunication</i>	<i>0.30%</i>
<i>Utilities</i>	<i>Gas Utilities</i>	<i>0.27%</i>
<i>Utilities</i>	<i>Multi-Utilities</i>	<i>0.18%</i>
<i>Materials</i>	<i>Paper & Forest Products</i>	<i>0.12%</i>
<i>Others</i>	<i>Others</i>	<i>0.00%</i>
<i>Cash</i>	<i>Cash</i>	<i>1.33%</i>

Taxonomy-aligned activities are expressed as a share of: **-turnover**



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

reflecting the share of revenue from green activities of investee companies

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

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

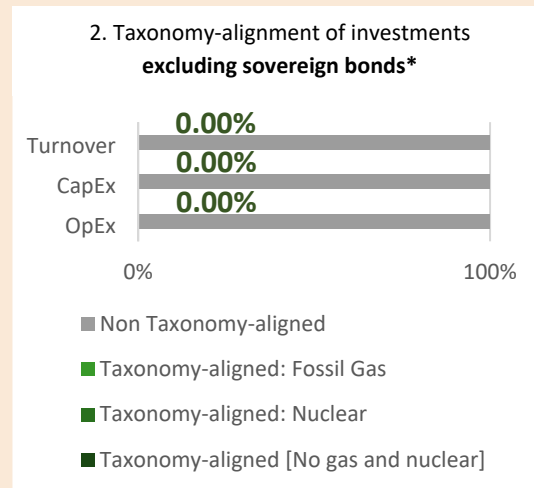
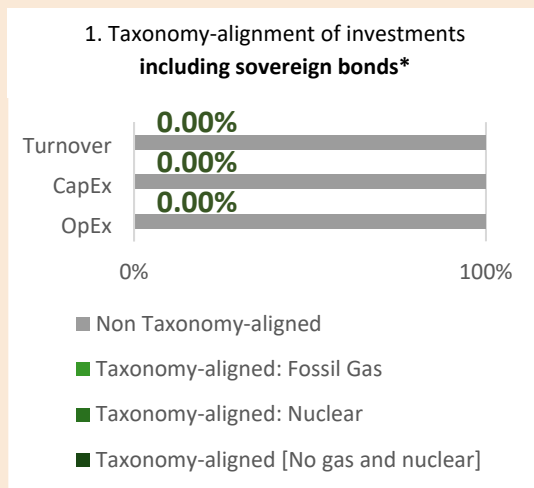
Yes:
 In fossil gas In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

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



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

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

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

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

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

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

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **17.49%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 12.66%.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

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

● **How does the reference benchmark differ from a broad market index ?**

The Index is a broad-based, market-cap-weighted index that measures the performance of securities meeting sustainability criteria, while maintaining similar overall industry group weight as the S&P SmallCap 600 Index (the "Parent Index"). The Parent Index is an equity index representative of the small capitalization securities traded in the USA.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social

characteristics that they promote.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

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

Product name: AMUNDI MSCI WORLD ESG LEADERS UCITS ETF

Legal entity identifier: 213800NWC5WKMJ4WHN47

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective**:



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



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



It made a **sustainable investments with a social objective**: _____



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **54.13%** of sustainable investments



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



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



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the MSCI WORLD ESG LEADERS SELECT 5% ISSUER CAP. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, the weight of the Parent Index constituents were tilted based on an environmental, social and governance (“ESG”) rating.

- **How did the sustainability indicators perform?**

At the end of the period the MSCI ESG score of the index is 7.8

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

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

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

- **... and compared to previous periods?**

At the end of the previous period the MSCI ESG score of the index was 7.7

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

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

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

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

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

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

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

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

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

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

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

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

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

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



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
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What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

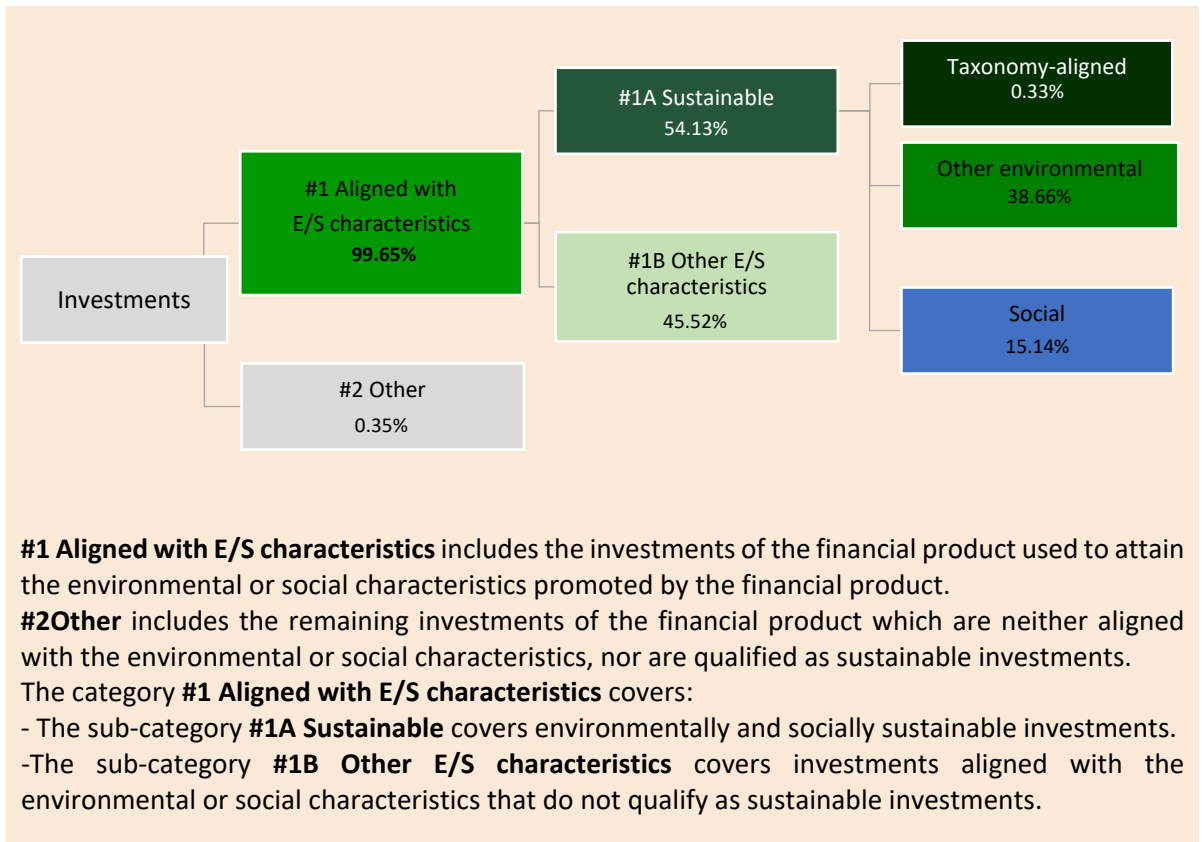
Largest Investments	Sector	Sub-Sector	Country	% Assets
MICROSOFT CORP	Information Technology	Software & Services	United States	4.71%
NVIDIA CORP	Information Technology	Semiconductors & Semiconductor Equipment	United States	4.19%
ALPHABET INC CL A	Communication Services	Media & Entertainment	United States	2.56%
TESLA INC	Consumer discretionary	Automobiles & Components	United States	2.43%
ALPHABET INC CL C	Communication Services	Media & Entertainment	United States	2.27%
ELI LILLY & CO	Health care	Pharmaceuticals Biotech & Life Sciences	United States	1.61%
VISA INC-CLASS A SHARES	Financials	Financial Services	United States	1.43%
MASTERCARD INC-CL A	Financials	Financial Services	United States	1.23%
HOME DEPOT INC	Consumer discretionary	Consumer Discretionary Distribution & Retail	United States	1.19%
PROCTER & GAMBLE CO/THE	Consumer staples	Household & Personal Products	United States	1.18%
NOVO NORDISK A/S-B	Health care	Pharmaceuticals Biotech & Life Sciences	Denmark	1.16%
ASML HOLDING NV	Information Technology	Semiconductors & Semiconductor Equipment	Netherlands	1.04%

ABBVIE INC	Health care	Pharmaceuticals Biotech & Life Sciences	United States	0.94%
ADOBE INC	Information Technology	Software & Services	United States	0.93%
SALESFORCE COM	Information Technology	Software & Services	United States	0.88%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
Information Technology	Software & Services	11.42%

<i>Health care</i>	<i>Pharmaceuticals Biotech & Life Sciences</i>	<i>9.97%</i>
<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	<i>8.27%</i>
<i>Financials</i>	<i>Financial Services</i>	<i>7.75%</i>
<i>Industrials</i>	<i>Capital goods</i>	<i>7.14%</i>
<i>Communication Services</i>	<i>Media & Entertainment</i>	<i>6.90%</i>
<i>Financials</i>	<i>Banks</i>	<i>4.09%</i>
<i>Financials</i>	<i>Insurance</i>	<i>3.74%</i>
<i>Consumer discretionary</i>	<i>Consumer Discretionary Distribution & Retail</i>	<i>3.68%</i>
<i>Health care</i>	<i>Health Care Equipment & Services</i>	<i>3.46%</i>
<i>Consumer discretionary</i>	<i>Automobiles & Components</i>	<i>3.09%</i>
<i>Consumer discretionary</i>	<i>Consumer Durables & Apparel</i>	<i>3.08%</i>
<i>Consumer staples</i>	<i>Household & Personal Products</i>	<i>2.97%</i>
<i>Consumer staples</i>	<i>Food, Beverage & Tobacco</i>	<i>2.92%</i>
<i>Materials</i>	<i>Chemicals</i>	<i>2.77%</i>
<i>Industrials</i>	<i>Transportation</i>	<i>2.63%</i>
<i>Energy</i>	<i>Oil, Gas & Consumable Fuels</i>	<i>2.38%</i>

<i>Real estate</i>	<i>REITs</i>	<i>2.11%</i>
<i>Industrials</i>	<i>Commercial & Professional Services</i>	<i>2.07%</i>
<i>Consumer discretionary</i>	<i>Consumer Services</i>	<i>1.50%</i>
<i>Communication Services</i>	<i>Telecommunication</i>	<i>1.36%</i>
<i>Materials</i>	<i>Metals & Mining</i>	<i>1.13%</i>
<i>Information Technology</i>	<i>Technology Hardware & Equipment</i>	<i>0.90%</i>
<i>Consumer staples</i>	<i>Consumer Staples Distribution & Retail</i>	<i>0.87%</i>
<i>Utilities</i>	<i>Electric Utilities</i>	<i>0.83%</i>
<i>Energy</i>	<i>Energy Equipment & Services</i>	<i>0.50%</i>
<i>Real estate</i>	<i>Real Estate Management & Development</i>	<i>0.50%</i>
<i>Utilities</i>	<i>Multi-Utilities</i>	<i>0.46%</i>
<i>Materials</i>	<i>Construction Materials</i>	<i>0.37%</i>
<i>Materials</i>	<i>Containers & Packaging</i>	<i>0.34%</i>
<i>Materials</i>	<i>Paper & Forest Products</i>	<i>0.18%</i>
<i>Utilities</i>	<i>Gas Utilities</i>	<i>0.16%</i>
<i>Utilities</i>	<i>Water Utilities</i>	<i>0.12%</i>

<i>Utilities</i>	<i>Independent Power & Renewable Electricity Producers</i>	<i>0.04%</i>
<i>Others</i>	<i>Others</i>	<i>0.00%</i>
<i>Forex</i>	<i>Forex</i>	<i>-0.00%</i>
<i>Cash</i>	<i>Cash</i>	<i>0.29%</i>

Taxonomy-aligned activities are expressed as a share of:

- turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.33% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes:

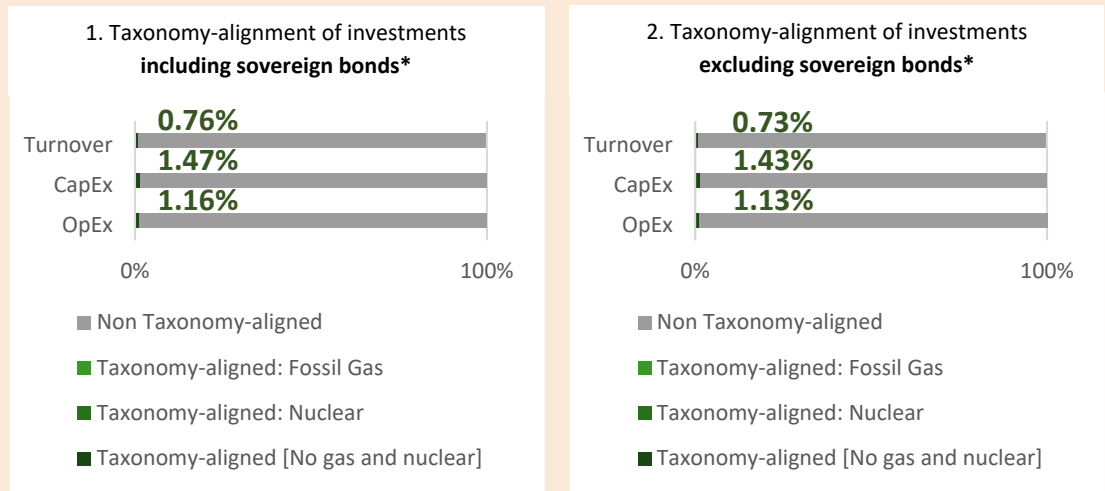
In fossil gas In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

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



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

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

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

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

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

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.02% and the share of investment in enabling activities was 0.45%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **38.66%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

● **What was the share of socially sustainable investments ?**

The share of socially sustainable investments at the end of the period was 15.14%.

under the EU Taxonomy.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

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

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

- **How does the reference benchmark differ from a broad market index ?**

The Index is an equity index based on the MSCI World Index (the "Parent Index"), representative of the large and mid-cap securities of the 23 developed countries and issued by companies that have the highest environmental, social and governance ("ESG") rating in each sector of the Parent Index.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the reference benchmark ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the broad market index ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

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

Product name: AMUNDI MSCI USA ESG LEADERS UCITS ETF

Legal entity identifier: 2138004GEWJQ4ON8I480

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective**:



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



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



It made a **sustainable investments with a social objective**: _____



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **45.55%** of sustainable investments



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



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



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The product has respected all material aspects of the characteristics described in the prospectus.

● **How did the sustainability indicators perform?**

At the end of the period the MSCI ESG score of the index is 7.5

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

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

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

- **... and compared to previous periods?**

At the end of the previous period the MSCI ESG score of the index was 7.4

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

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

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

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

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

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

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

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

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

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

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

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

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

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

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

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

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

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

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

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

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



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

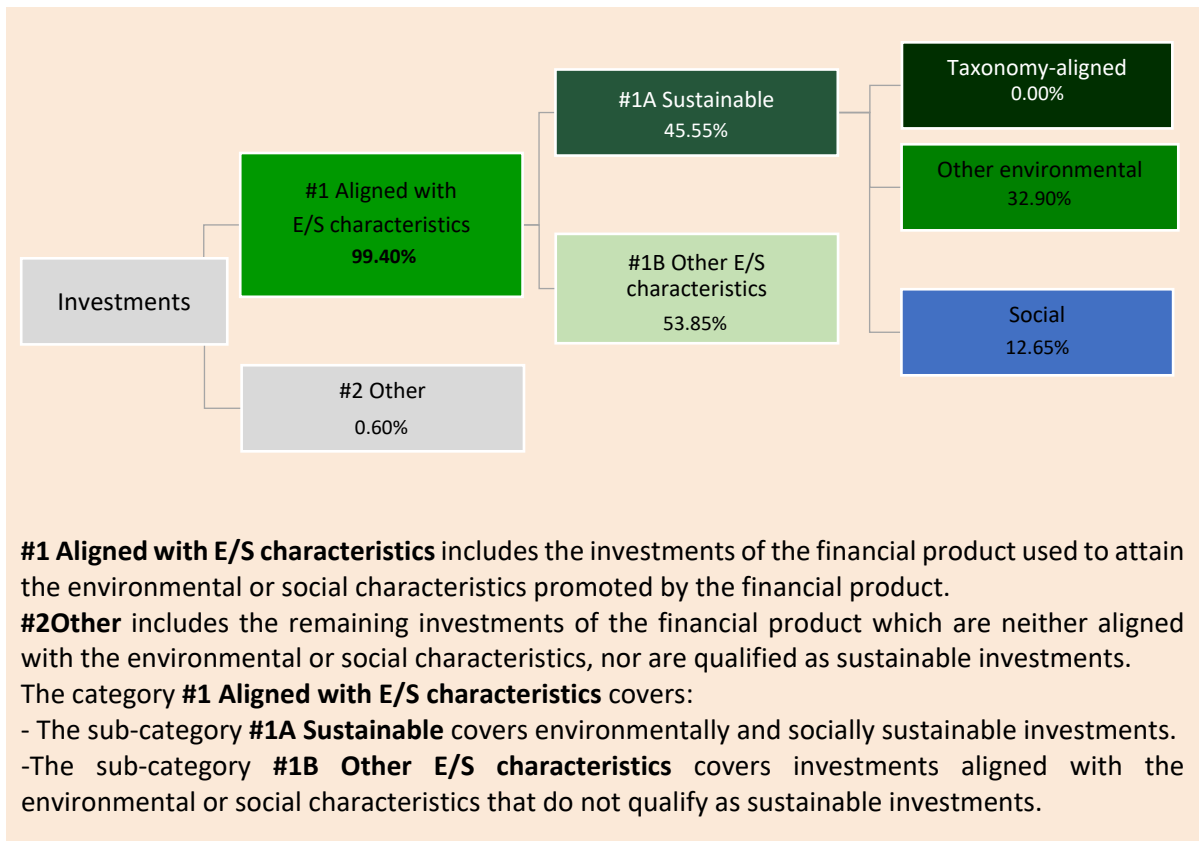
Largest Investments	Sector	Sub-Sector	Country	% Assets
MICROSOFT CORP	Information Technology	Software & Services	United States	4.69%
NVIDIA CORP	Information Technology	Semiconductors & Semiconductor Equipment	United States	4.63%
TESLA INC	Consumer discretionary	Automobiles & Components	United States	3.74%
ALPHABET INC CL A	Communication Services	Media & Entertainment	United States	2.54%
ELI LILLY & CO	Health care	Pharmaceuticals Biotech & Life Sciences	United States	2.48%
ALPHABET INC CL C	Communication Services	Media & Entertainment	United States	2.26%
VISA INC-CLASS A SHARES	Financials	Financial Services	United States	2.21%
MASTERCARD INC-CL A	Financials	Financial Services	United States	1.90%
HOME DEPOT INC	Consumer discretionary	Consumer Discretionary Distribution & Retail	United States	1.83%
PROCTER & GAMBLE CO/THE	Consumer staples	Household & Personal Products	United States	1.82%
ABBVIE INC	Health care	Pharmaceuticals Biotech & Life Sciences	United States	1.45%
ADOBE INC	Information Technology	Software & Services	United States	1.43%
SALESFORCE	Information	Software &	United States	1.35%

COM	Technology	Services		
COCA-COLA CO/THE	Consumer staples	Food, Beverage & Tobacco	United States	1.27%
PEPSICO INC	Consumer staples	Food, Beverage & Tobacco	United States	1.23%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
Information Technology	Software & Services	13.78%
Health care	Pharmaceuticals Biotech & Life Sciences	10.46%

<i>Financials</i>	<i>Financial Services</i>	10.39%
<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	8.40%
<i>Communication Services</i>	<i>Media & Entertainment</i>	7.30%
<i>Industrials</i>	<i>Capital goods</i>	6.64%
<i>Consumer discretionary</i>	<i>Consumer Discretionary Distribution & Retail</i>	4.78%
<i>Health care</i>	<i>Health Care Equipment & Services</i>	4.61%
<i>Consumer discretionary</i>	<i>Automobiles & Components</i>	4.04%
<i>Consumer staples</i>	<i>Food, Beverage & Tobacco</i>	3.50%
<i>Real estate</i>	<i>REITs</i>	2.67%
<i>Consumer staples</i>	<i>Household & Personal Products</i>	2.57%
<i>Financials</i>	<i>Insurance</i>	2.43%
<i>Industrials</i>	<i>Transportation</i>	2.28%
<i>Materials</i>	<i>Chemicals</i>	2.15%
<i>Energy</i>	<i>Oil, Gas & Consumable Fuels</i>	1.86%
<i>Consumer discretionary</i>	<i>Consumer Services</i>	1.83%
<i>Industrials</i>	<i>Commercial & Professional Services</i>	1.73%

<i>Consumer discretionary</i>	<i>Consumer Durables & Apparel</i>	<i>1.64%</i>
<i>Financials</i>	<i>Banks</i>	<i>1.20%</i>
<i>Communication Services</i>	<i>Telecommunication</i>	<i>0.85%</i>
<i>Energy</i>	<i>Energy Equipment & Services</i>	<i>0.76%</i>
<i>Information Technology</i>	<i>Technology Hardware & Equipment</i>	<i>0.73%</i>
<i>Materials</i>	<i>Metals & Mining</i>	<i>0.58%</i>
<i>Consumer staples</i>	<i>Consumer Staples Distribution & Retail</i>	<i>0.52%</i>
<i>Utilities</i>	<i>Multi-Utilities</i>	<i>0.41%</i>
<i>Materials</i>	<i>Containers & Packaging</i>	<i>0.36%</i>
<i>Utilities</i>	<i>Electric Utilities</i>	<i>0.29%</i>
<i>Utilities</i>	<i>Water Utilities</i>	<i>0.19%</i>
<i>Materials</i>	<i>Construction Materials</i>	<i>0.17%</i>
<i>Real estate</i>	<i>Real Estate Management & Development</i>	<i>0.16%</i>
<i>Forex</i>	<i>Forex</i>	<i>0.13%</i>
<i>Utilities</i>	<i>Gas Utilities</i>	<i>0.10%</i>
<i>Others</i>	<i>Others</i>	<i>0.00%</i>

Cash	Cash	0.49%
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To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes:

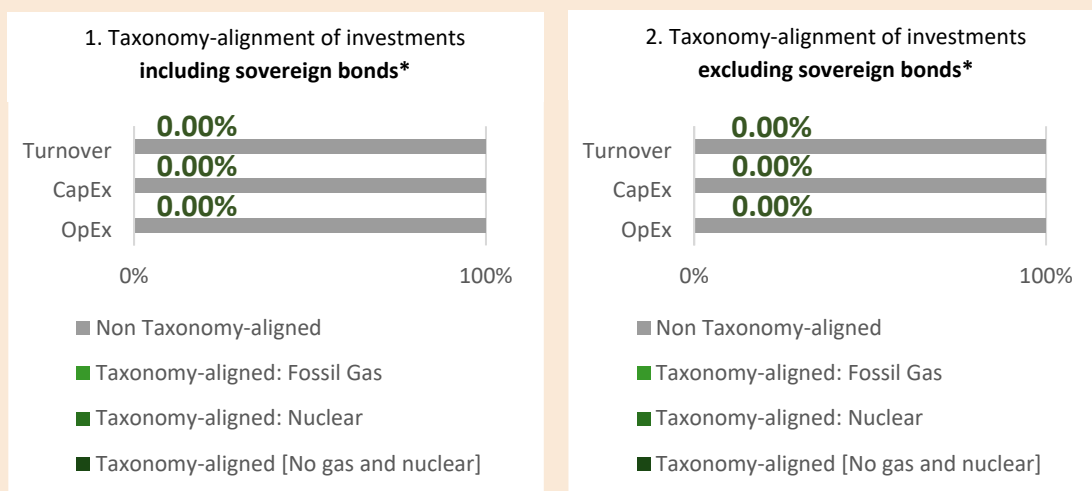
In fossil gas In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

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



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


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

Taxonomy-aligned activities are expressed as a share of:
-turnover reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

Enabling activities directly enable

other activities to make a substantial contribution to an environmental objective.

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

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

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund’s share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **32.90%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 12.65%.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

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

Reference benchmarks are indexes to measure

whether the financial product attains the environmental or social characteristics that they promote.

- ***How does the reference benchmark differ from a broad market index ?***

The Index is an equity index based on the MSCI USA Index (the "Parent Index"), representative of the large and mid-cap securities of the US market and issued by companies that have the highest environmental, social and governance ("ESG") rating in each sector of the Parent Index

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

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

Product name: AMUNDI S&P 500 ESG UCITS ETF

Legal entity identifier: 2138007NOUJ46G9POA93

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective:**



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



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



It made a **sustainable investments with a social objective:** _____



It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **38.16%** of sustainable investments



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



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



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The environmental and/or social characteristics promoted by this financial product are met through the tracking of the S&P 500 ESG + Index (USD) NTR. The investment objective of the Product is to track an Index, which is based on a Parent Index. At each of the Index rebalancing date, at least 20% of the Parent Index constituents were removed based on sustainability criteria, among others, an environmental, social and governance ("ESG") rating.

● **How did the sustainability indicators perform?**

As of 31/07/2023 (the last rebalancing date) the S&P DJI ESG Scores of the index is 72.96

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

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

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

- **... and compared to previous periods?**

At the end of the previous period the S&P DJI ESG Scores of the index was 71.73

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

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

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

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

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

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

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

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

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

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

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

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

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

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

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

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

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

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

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

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



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

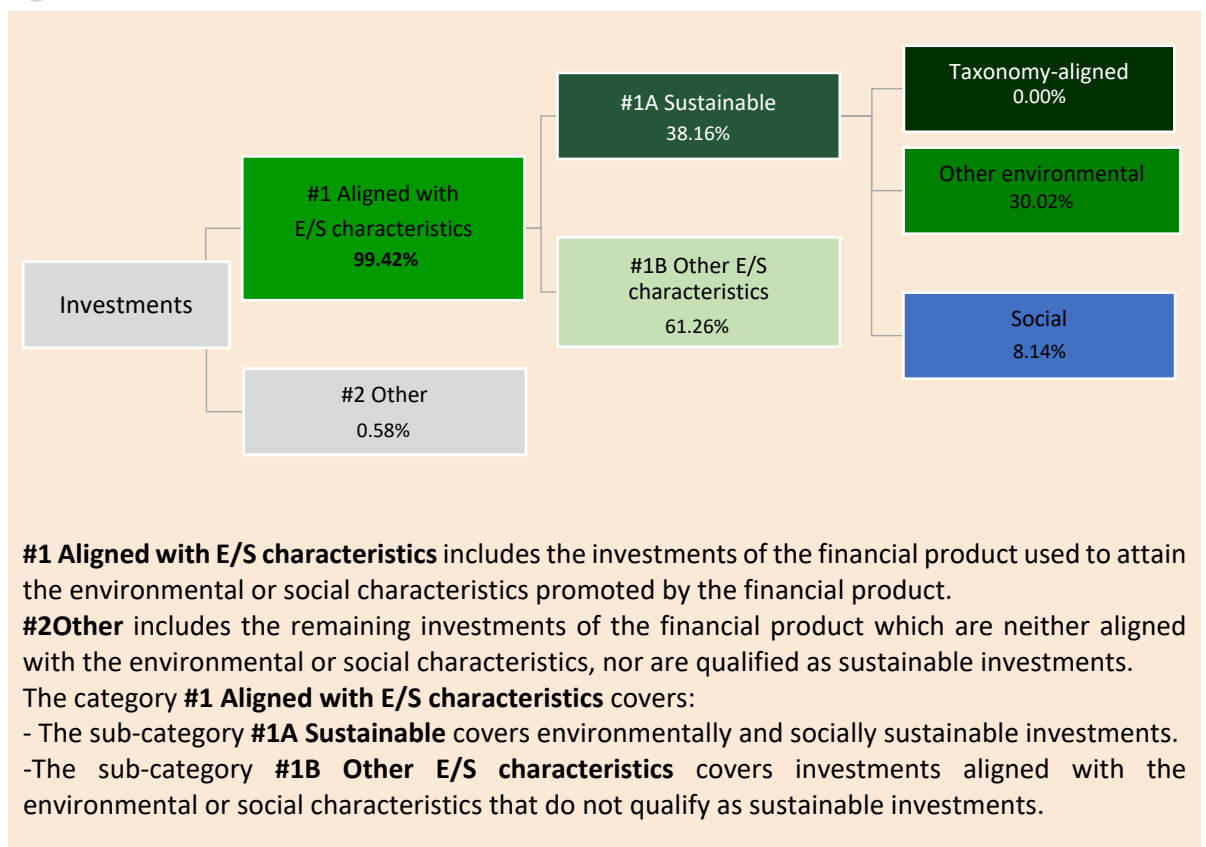
Largest Investments	Sector	Sub-Sector	Country	% Assets
APPLE INC	Information Technology	Technology Hardware & Equipment	United States	9.41%
MICROSOFT CORP	Information Technology	Software & Services	United States	9.35%
AMAZON.COM INC	Consumer discretionary	Consumer Discretionary Distribution & Retail	United States	4.62%
NVIDIA CORP	Information Technology	Semiconductors & Semiconductor Equipment	United States	4.09%
ALPHABET INC CL A	Communication Services	Media & Entertainment	United States	2.76%
ALPHABET INC CL C	Communication Services	Media & Entertainment	United States	2.35%
TESLA INC	Consumer discretionary	Automobiles & Components	United States	2.30%
JPMORGAN CHASE & CO	Financials	Banks	United States	1.65%
UNITEDHEALTH GROUP INC	Health care	Health Care Equipment & Services	United States	1.63%
ELI LILLY & CO	Health care	Pharmaceuticals Biotech & Life Sciences	United States	1.55%
VISA INC-CLASS A SHARES	Financials	Financial Services	United States	1.39%
EXXON MOBIL CORP	Energy	Oil, Gas & Consumable Fuels	United States	1.34%

MASTERCARD INC-CL A	Financials	Financial Services	United States	1.18%
HOME DEPOT INC	Consumer discretionary	Consumer Discretionary Distribution & Retail	United States	1.16%
PROCTER & GAMBLE CO/THE	Consumer staples	Household & Personal Products	United States	1.15%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
Information Technology	Software & Services	12.10%

<i>Information Technology</i>	<i>Technology Hardware & Equipment</i>	<i>11.11%</i>
<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	<i>8.35%</i>
<i>Communication Services</i>	<i>Media & Entertainment</i>	<i>7.52%</i>
<i>Health care</i>	<i>Pharmaceuticals Biotech & Life Sciences</i>	<i>7.46%</i>
<i>Financials</i>	<i>Financial Services</i>	<i>7.29%</i>
<i>Consumer discretionary</i>	<i>Consumer Discretionary Distribution & Retail</i>	<i>6.81%</i>
<i>Health care</i>	<i>Health Care Equipment & Services</i>	<i>5.40%</i>
<i>Industrials</i>	<i>Capital goods</i>	<i>4.29%</i>
<i>Financials</i>	<i>Banks</i>	<i>3.34%</i>
<i>Consumer staples</i>	<i>Food, Beverage & Tobacco</i>	<i>2.95%</i>
<i>Consumer discretionary</i>	<i>Automobiles & Components</i>	<i>2.74%</i>
<i>Real estate</i>	<i>REITs</i>	<i>2.42%</i>
<i>Energy</i>	<i>Oil, Gas & Consumable Fuels</i>	<i>2.26%</i>
<i>Financials</i>	<i>Insurance</i>	<i>2.09%</i>
<i>Consumer discretionary</i>	<i>Consumer Services</i>	<i>1.88%</i>
<i>Materials</i>	<i>Chemicals</i>	<i>1.72%</i>

<i>Consumer staples</i>	<i>Household & Personal Products</i>	<i>1.49%</i>
<i>Industrials</i>	<i>Transportation</i>	<i>1.47%</i>
<i>Consumer staples</i>	<i>Consumer Staples Distribution & Retail</i>	<i>1.36%</i>
<i>Industrials</i>	<i>Commercial & Professional Services</i>	<i>1.18%</i>
<i>Communication Services</i>	<i>Telecommunication</i>	<i>0.93%</i>
<i>Utilities</i>	<i>Electric Utilities</i>	<i>0.90%</i>
<i>Consumer discretionary</i>	<i>Consumer Durables & Apparel</i>	<i>0.65%</i>
<i>Energy</i>	<i>Energy Equipment & Services</i>	<i>0.48%</i>
<i>Materials</i>	<i>Metals & Mining</i>	<i>0.36%</i>
<i>Utilities</i>	<i>Multi-Utilities</i>	<i>0.31%</i>
<i>Forex</i>	<i>Forex</i>	<i>0.25%</i>
<i>Materials</i>	<i>Containers & Packaging</i>	<i>0.14%</i>
<i>Real estate</i>	<i>Real Estate Management & Development</i>	<i>0.09%</i>
<i>Utilities</i>	<i>Water Utilities</i>	<i>0.09%</i>
<i>Others</i>	<i>Others</i>	<i>0.00%</i>
<i>Cash</i>	<i>Cash</i>	<i>0.58%</i>

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

- **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes:

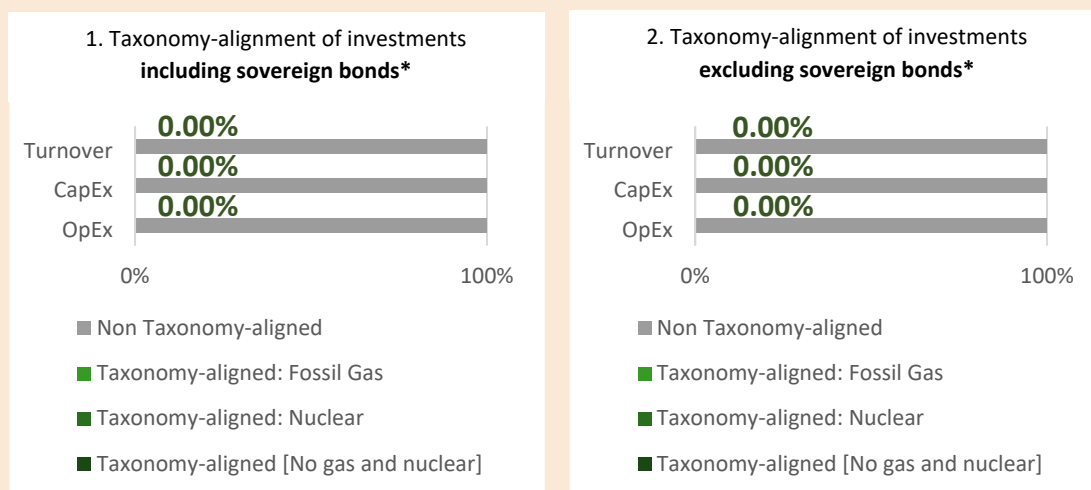
In fossil gas In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

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



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


Enabling activities directly enable other activities to make a substantial contribution to an

- **What was the share of investments in transitional and enabling activities ?**

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in

environmental objective.

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

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

enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **30.02%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 8.14%.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

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

● **How does the reference benchmark differ from a broad market index ?**

The Index is an equity broad-based, equal weight index that measures the performance of securities meeting sustainability criteria, while maintaining similar overall industry group weight as

Reference benchmarks are indexes to measure whether the financial product attains the environmental or

social characteristics that they promote.

the S&P 500 Equal Weight Index (the "Parent Index"). The Parent Index is the equal-weight version of the S&P 500 index representative of the largest companies listed in the USA.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

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

Product name: AMUNDI MSCI USA SRI CLIMATE NET ZERO AMBITION PAB UCITS ETF

Legal entity identifier: 213800LFJG1UM7N51H53

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective:** _____

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

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

It made a **sustainable investments with a social objective:** _____

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **49.13%** of sustainable investments

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

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

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (MSCI USA SRI FILTERED PAB NR Close) meeting the minimum standards for EU Paris Aligned Benchmarks (EU PABs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

● **How did the sustainability indicators perform?**

At the end of the period the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the index is 94

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

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

- **... and compared to previous periods?**

At the end of the previous period the weighted average greenhouse gas (GHG) intensity (the "WACI") of the index was 94

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

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

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

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

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

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The sustainable nature of an investment is assessed at investee company level.

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

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

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- **How were the indicators for adverse impacts on sustainability factors taken into account?**

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What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

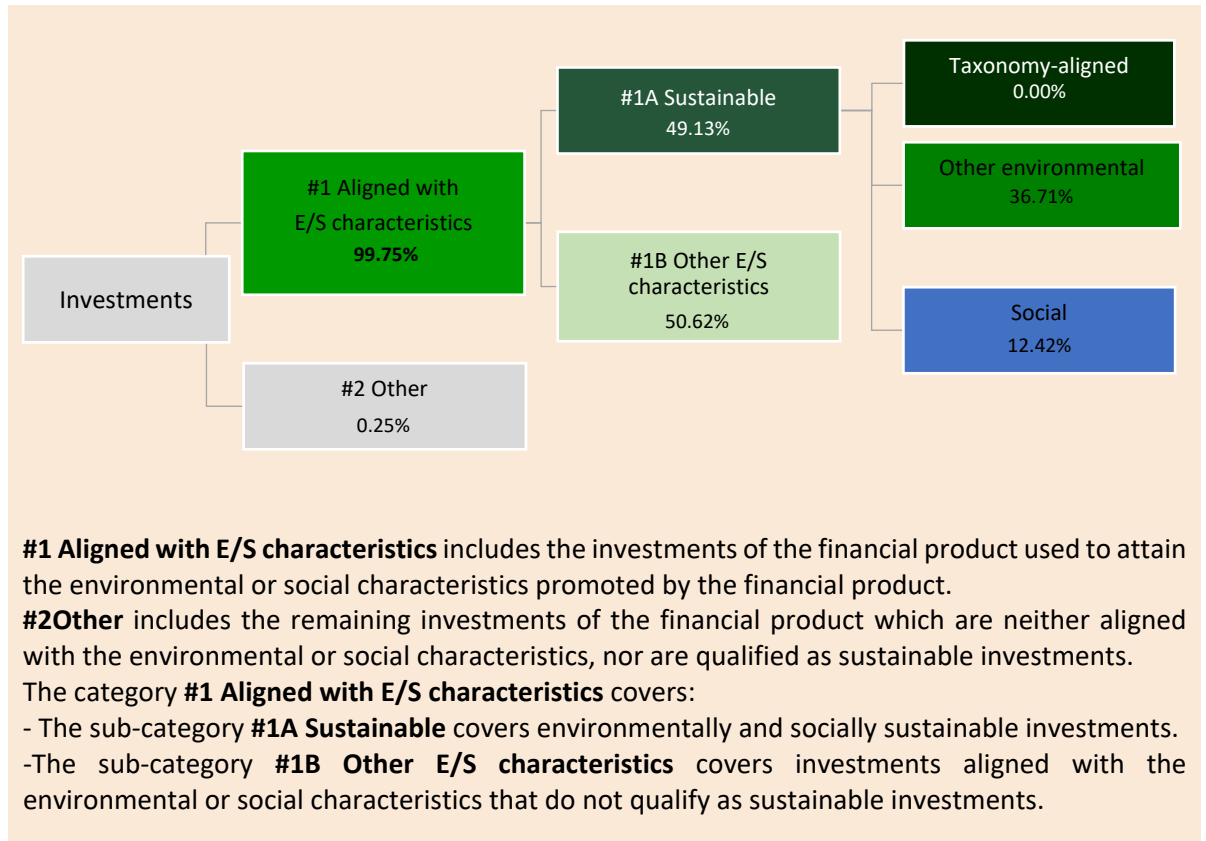
Largest Investments	Sector	Sub-Sector	Country	% Assets
TESLA INC	Consumer discretionary	Automobiles & Components	United States	4.87%
MICROSOFT CORP	Information Technology	Software & Services	United States	4.47%
HOME DEPOT INC	Consumer discretionary	Consumer Discretionary Distribution & Retail	United States	3.75%
ADOBE INC	Information Technology	Software & Services	United States	3.14%
TEXAS INSTRUMENTS	Information Technology	Semiconductors & Semiconductor Equipment	United States	2.69%
DANAHER CORP	Health care	Pharmaceuticals Biotech & Life Sciences	United States	2.57%
PROLOGIS INC	Real estate	REITs	United States	2.42%
VERIZON COM. INC	Communication Services	Telecommunication	United States	1.90%
INTUIT INC	Information Technology	Software & Services	United States	1.90%
AMGEN INC	Health care	Pharmaceuticals Biotech & Life Sciences	United States	1.82%
WALT DISNEY CO/THE	Communication Services	Media & Entertainment	United States	1.81%
ZOETIS INC	Health care	Pharmaceuticals Biotech & Life Sciences	United States	1.67%
S&P GLOBAL INC	Financials	Financial Services	United States	1.54%
AMERICAN	Utilities	Water Utilities	United States	1.51%

WATER WORKS				
BECTON DICKINSON	Health care	Health Care Equipment & Services	United States	1.49%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
Industrials	Capital goods	13.46%
Health care	Pharmaceuticals Biotech & Life Sciences	12.13%

<i>Information Technology</i>	<i>Software & Services</i>	<i>10.49%</i>
<i>Health care</i>	<i>Health Care Equipment & Services</i>	<i>9.21%</i>
<i>Financials</i>	<i>Financial Services</i>	<i>8.14%</i>
<i>Consumer discretionary</i>	<i>Consumer Discretionary Distribution & Retail</i>	<i>5.79%</i>
<i>Real estate</i>	<i>REITs</i>	<i>5.68%</i>
<i>Consumer discretionary</i>	<i>Automobiles & Components</i>	<i>5.04%</i>
<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	<i>5.00%</i>
<i>Financials</i>	<i>Insurance</i>	<i>4.50%</i>
<i>Communication Services</i>	<i>Media & Entertainment</i>	<i>2.62%</i>
<i>Consumer staples</i>	<i>Food, Beverage & Tobacco</i>	<i>2.42%</i>
<i>Communication Services</i>	<i>Telecommunication</i>	<i>1.90%</i>
<i>Financials</i>	<i>Banks</i>	<i>1.83%</i>
<i>Industrials</i>	<i>Transportation</i>	<i>1.72%</i>
<i>Materials</i>	<i>Chemicals</i>	<i>1.59%</i>
<i>Utilities</i>	<i>Water Utilities</i>	<i>1.51%</i>
<i>Consumer staples</i>	<i>Household & Personal Products</i>	<i>1.45%</i>
<i>Consumer discretionary</i>	<i>Consumer Services</i>	<i>1.43%</i>

<i>Industrials</i>	<i>Commercial & Professional Services</i>	<i>1.18%</i>
<i>Utilities</i>	<i>Electric Utilities</i>	<i>0.85%</i>
<i>Materials</i>	<i>Metals & Mining</i>	<i>0.80%</i>
<i>Consumer discretionary</i>	<i>Consumer Durables & Apparel</i>	<i>0.43%</i>
<i>Materials</i>	<i>Containers & Packaging</i>	<i>0.33%</i>
<i>Materials</i>	<i>Construction Materials</i>	<i>0.15%</i>
<i>Forex</i>	<i>Forex</i>	<i>0.04%</i>
<i>Real estate</i>	<i>Real Estate Management & Development</i>	<i>0.03%</i>
<i>Others</i>	<i>Others</i>	<i>0.00%</i>
<i>Cash</i>	<i>Cash</i>	<i>0.25%</i>

Taxonomy-aligned activities are expressed as a share of:
-turnover reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?

Yes:
 In fossil gas In nuclear energy
 No

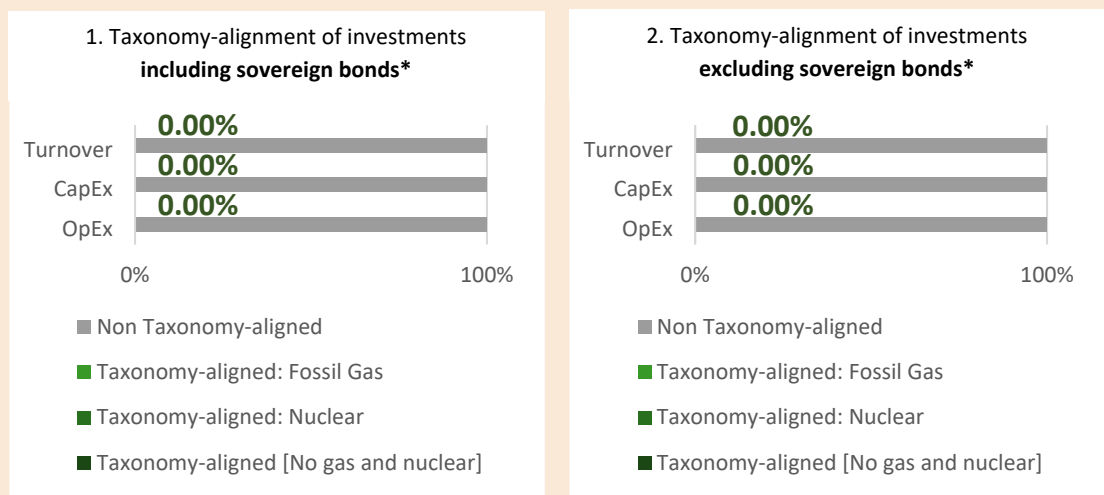
Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full

activities of investee companies.

criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

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



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

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

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

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

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

 are sustainable investments with an environmental objective that **do not take into**

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **36.71%** at the end of the period. This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

account the criteria for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 12.42%.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

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

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

● ***How does the reference benchmark differ from a broad market index ?***

The Index is an equity index based on the MSCI USA Index representative of the large and mid-cap stocks of the US market (the "Parent Index"). The Index provides exposure to companies with outstanding environmental, social and governance ("ESG") ratings and excludes companies whose products have negative social or environmental impacts. Additionally, the Index aims to represent the performance of a strategy that reweights securities based upon the opportunities and risks associated with the climate transition to meet the EU Paris-aligned benchmark ("EU PAB") regulation minimum requirements.

● ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

● ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

● ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

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

Product name: AMUNDI MSCI NORTH AMERICA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF

Legal entity identifier: 213800Q86MRUAJDQ7296

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective:** _____

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

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

It made a **sustainable investments with a social objective:** _____

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **40.38%** of sustainable investments

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

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

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (MSCI North America ESG Broad CTB Select Index NR Close) meeting the minimum standards for EU Climate Transition Benchmarks (EU CTBs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

● **How did the sustainability indicators perform?**

At the end of the period the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the index is 144

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

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



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

- **... and compared to previous periods?**

At the end of the previous period the weighted average greenhouse gas (GHG) intensity (the "WACI") of the index was 143

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

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

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

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

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

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

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

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

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

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

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

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

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

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

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

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

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

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

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

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

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



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

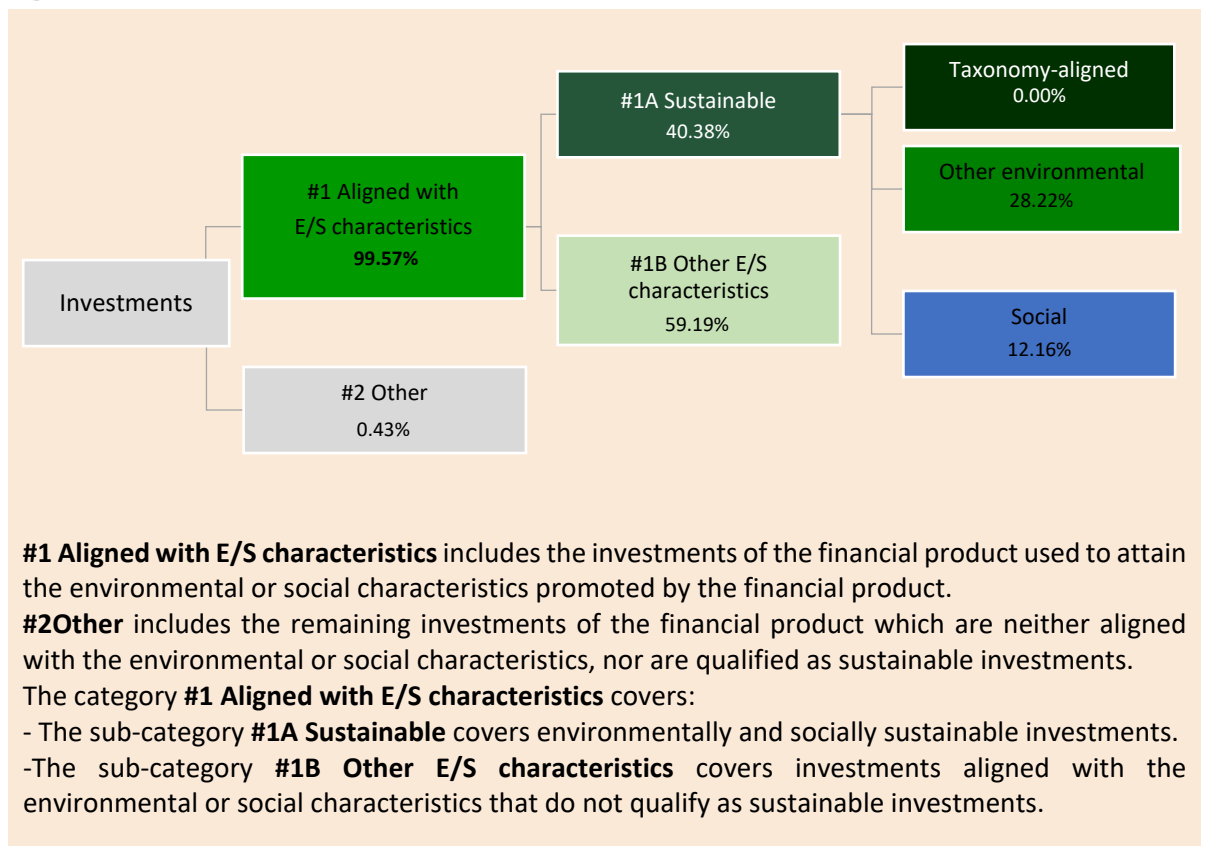
Largest Investments	Sector	Sub-Sector	Country	% Assets
APPLE INC	Information Technology	Technology Hardware & Equipment	United States	6.57%
MICROSOFT CORP	Information Technology	Software & Services	United States	6.27%
AMAZON.COM INC	Consumer discretionary	Consumer Discretionary Distribution & Retail	United States	3.09%
NVIDIA CORP	Information Technology	Semiconductors & Semiconductor Equipment	United States	2.88%
ALPHABET INC CL C	Communication Services	Media & Entertainment	United States	2.84%
TESLA INC	Consumer discretionary	Automobiles & Components	United States	1.61%
META PLATFORMS INC-CLASS A	Communication Services	Media & Entertainment	United States	1.54%
UNITEDHEALTH GROUP INC	Health care	Health Care Equipment & Services	United States	1.33%
ELI LILLY & CO	Health care	Pharmaceuticals Biotech & Life Sciences	United States	1.24%
BROADCOM INC	Information Technology	Semiconductors & Semiconductor Equipment	United States	1.07%
HOME DEPOT INC	Consumer discretionary	Consumer Discretionary Distribution &	United States	1.03%

		Retail		
VISA INC-CLASS A SHARES	Financials	Financial Services	United States	1.01%
JPMORGAN CHASE & CO	Financials	Banks	United States	0.96%
TEXAS INSTRUMENTS	Information Technology	Semiconductors & Semiconductor Equipment	United States	0.93%
MASTERCARD INC-CL A	Financials	Financial Services	United States	0.90%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
Information Technology	Software & Services	13.29%

<i>Information Technology</i>	<i>Technology Hardware & Equipment</i>	8.62%
<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	8.23%
<i>Health care</i>	<i>Pharmaceuticals Biotech & Life Sciences</i>	7.70%
<i>Communication Services</i>	<i>Media & Entertainment</i>	6.52%
<i>Consumer discretionary</i>	<i>Consumer Discretionary Distribution & Retail</i>	5.75%
<i>Financials</i>	<i>Financial Services</i>	5.72%
<i>Health care</i>	<i>Health Care Equipment & Services</i>	5.24%
<i>Industrials</i>	<i>Capital goods</i>	5.07%
<i>Financials</i>	<i>Banks</i>	4.58%
<i>Financials</i>	<i>Insurance</i>	3.31%
<i>Energy</i>	<i>Oil, Gas & Consumable Fuels</i>	3.04%
<i>Consumer staples</i>	<i>Food, Beverage & Tobacco</i>	2.91%
<i>Real estate</i>	<i>REITs</i>	2.28%
<i>Industrials</i>	<i>Transportation</i>	2.18%
<i>Consumer discretionary</i>	<i>Automobiles & Components</i>	1.75%
<i>Industrials</i>	<i>Commercial & Professional Services</i>	1.71%

<i>Materials</i>	<i>Chemicals</i>	<i>1.61%</i>
<i>Consumer staples</i>	<i>Consumer Staples Distribution & Retail</i>	<i>1.60%</i>
<i>Consumer discretionary</i>	<i>Consumer Services</i>	<i>1.54%</i>
<i>Energy</i>	<i>Energy Equipment & Services</i>	<i>1.47%</i>
<i>Consumer staples</i>	<i>Household & Personal Products</i>	<i>1.08%</i>
<i>Utilities</i>	<i>Electric Utilities</i>	<i>0.96%</i>
<i>Materials</i>	<i>Metals & Mining</i>	<i>0.73%</i>
<i>Communication Services</i>	<i>Telecommunication</i>	<i>0.69%</i>
<i>Consumer discretionary</i>	<i>Consumer Durables & Apparel</i>	<i>0.66%</i>
<i>Utilities</i>	<i>Multi-Utilities</i>	<i>0.50%</i>
<i>Real estate</i>	<i>Real Estate Management & Development</i>	<i>0.32%</i>
<i>Utilities</i>	<i>Water Utilities</i>	<i>0.23%</i>
<i>Materials</i>	<i>Containers & Packaging</i>	<i>0.22%</i>
<i>Materials</i>	<i>Construction Materials</i>	<i>0.04%</i>
<i>Utilities</i>	<i>Independent Power & Renewable Electricity Producers</i>	<i>0.01%</i>
<i>Utilities</i>	<i>Gas Utilities</i>	<i>0.01%</i>

<i>Materials</i>	<i>Paper & Forest Products</i>	<i>0.01%</i>
<i>Forex</i>	<i>Forex</i>	<i>0.00%</i>
<i>Others</i>	<i>Others</i>	<i>0.00%</i>
<i>Cash</i>	<i>Cash</i>	<i>0.41%</i>



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

- **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes:
 In fossil gas In nuclear energy

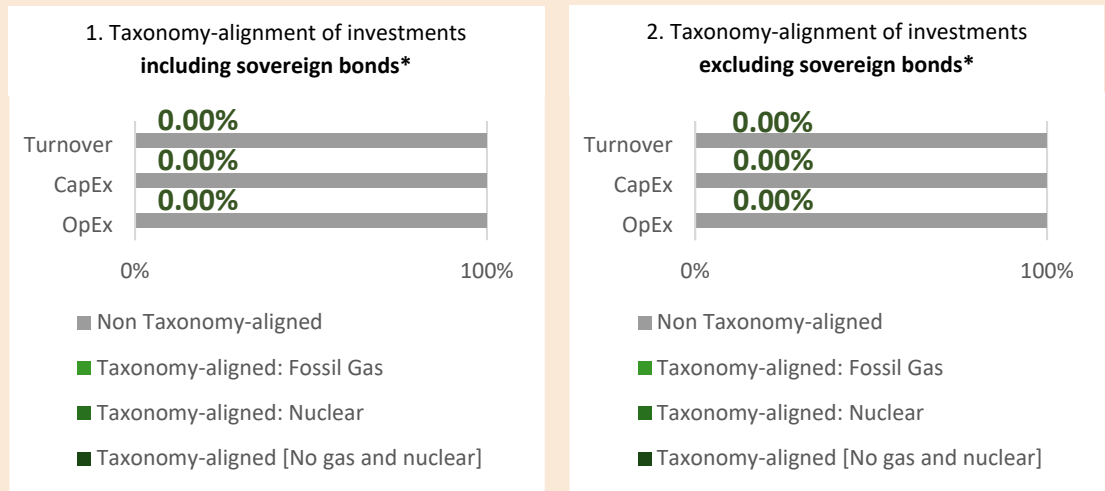
No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:
-turnover reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
-operational expenditure (OpEx) reflecting green operational activities of investee companies.

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



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

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

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

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

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

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **28.22%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

 **What was the share of socially sustainable investments ?**

The share of socially sustainable investments at the end of the period was 12.16%.

under the EU Taxonomy.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

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

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

- **How does the reference benchmark differ from a broad market index ?**

The Index is an equity index based on the MSCI North America Index representative of the large and midcap segments of the US and Canada markets (the "Parent Index"). The Index excludes companies whose products have negative social or environmental impacts, while overweighting companies with strong ESG Score. Additionally, the Index aims to represent the performance of a strategy that reweights securities based upon the opportunities and risks associated with the climate transition to meet the EU Climate Transition Benchmark ("EU CTB") regulation minimum requirements.

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the reference benchmark ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- **How did this financial product perform compared with the broad market index ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

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

Product name: AMUNDI MSCI USA ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF

Legal entity identifier: 2138002CGVGAHWUZHL45

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective:** _____

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

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

It made a **sustainable investments with a social objective:** _____

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **38.42%** of sustainable investments

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

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

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (MSCI USA ESG Broad CTB Select Index) meeting the minimum standards for EU Climate Transition Benchmarks (EU CTBs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

● **How did the sustainability indicators perform?**

At the end of the period the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the index is 131

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

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



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

- **... and compared to previous periods?**

At the end of the previous period the weighted average greenhouse gas (GHG) intensity (the "WACI") of the index was 130

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

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

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

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

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

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

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

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

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

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

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

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

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

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

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

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

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

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

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

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

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



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

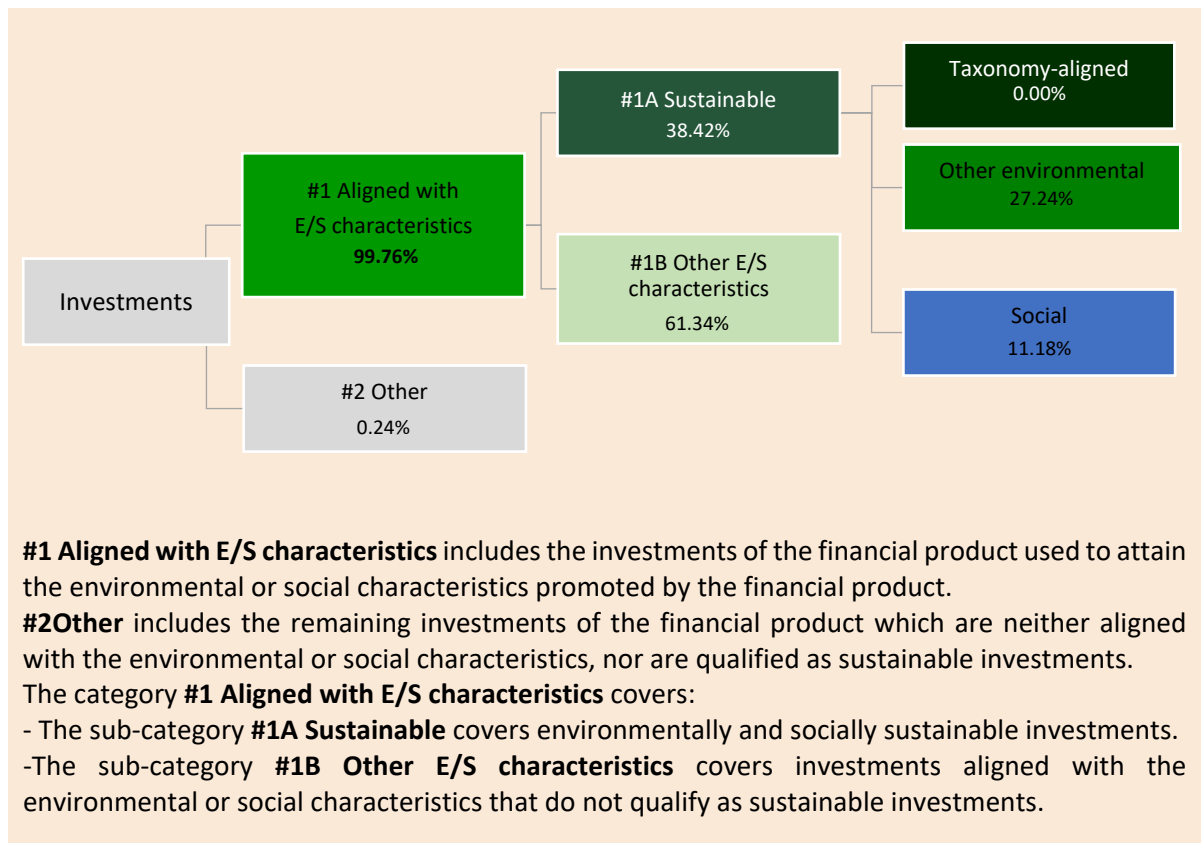
Largest Investments	Sector	Sub-Sector	Country	% Assets
APPLE INC	Information Technology	Technology Hardware & Equipment	United States	6.95%
MICROSOFT CORP	Information Technology	Software & Services	United States	6.58%
AMAZON.COM INC	Consumer discretionary	Consumer Discretionary Distribution & Retail	United States	3.26%
NVIDIA CORP	Information Technology	Semiconductors & Semiconductor Equipment	United States	3.03%
ALPHABET INC CL C	Communication Services	Media & Entertainment	United States	3.01%
TESLA INC	Consumer discretionary	Automobiles & Components	United States	1.68%
META PLATFORMS INC-CLASS A	Communication Services	Media & Entertainment	United States	1.62%
UNITEDHEALTH GROUP INC	Health care	Health Care Equipment & Services	United States	1.41%
ELI LILLY & CO	Health care	Pharmaceuticals Biotech & Life Sciences	United States	1.33%
BROADCOM INC	Information Technology	Semiconductors & Semiconductor Equipment	United States	1.20%
JPMORGAN CHASE & CO	Financials	Banks	United States	1.14%
VISA INC-CLASS A	Financials	Financial Services	United States	1.13%

SHARES				
HOME DEPOT INC	Consumer discretionary	Consumer Discretionary Distribution & Retail	United States	1.06%
TEXAS INSTRUMENTS	Information Technology	Semiconductors & Semiconductor Equipment	United States	1.04%
MASTERCARD INC-CL A	Financials	Financial Services	United States	1.00%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
Information Technology	Software & Services	13.42%

<i>Information Technology</i>	<i>Technology Hardware & Equipment</i>	<i>9.09%</i>
<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	<i>8.74%</i>
<i>Health care</i>	<i>Pharmaceuticals Biotech & Life Sciences</i>	<i>8.50%</i>
<i>Communication Services</i>	<i>Media & Entertainment</i>	<i>6.98%</i>
<i>Financials</i>	<i>Financial Services</i>	<i>6.58%</i>
<i>Consumer discretionary</i>	<i>Consumer Discretionary Distribution & Retail</i>	<i>5.81%</i>
<i>Health care</i>	<i>Health Care Equipment & Services</i>	<i>5.39%</i>
<i>Industrials</i>	<i>Capital goods</i>	<i>4.97%</i>
<i>Consumer staples</i>	<i>Food, Beverage & Tobacco</i>	<i>2.95%</i>
<i>Financials</i>	<i>Banks</i>	<i>2.92%</i>
<i>Financials</i>	<i>Insurance</i>	<i>2.81%</i>
<i>Real estate</i>	<i>REITs</i>	<i>2.78%</i>
<i>Energy</i>	<i>Oil, Gas & Consumable Fuels</i>	<i>2.06%</i>
<i>Industrials</i>	<i>Transportation</i>	<i>1.85%</i>
<i>Consumer discretionary</i>	<i>Automobiles & Components</i>	<i>1.83%</i>
<i>Consumer discretionary</i>	<i>Consumer Services</i>	<i>1.74%</i>

<i>Industrials</i>	<i>Commercial & Professional Services</i>	<i>1.66%</i>
<i>Energy</i>	<i>Energy Equipment & Services</i>	<i>1.58%</i>
<i>Materials</i>	<i>Chemicals</i>	<i>1.54%</i>
<i>Consumer staples</i>	<i>Consumer Staples Distribution & Retail</i>	<i>1.27%</i>
<i>Consumer staples</i>	<i>Household & Personal Products</i>	<i>1.15%</i>
<i>Utilities</i>	<i>Electric Utilities</i>	<i>0.91%</i>
<i>Communication Services</i>	<i>Telecommunication</i>	<i>0.80%</i>
<i>Consumer discretionary</i>	<i>Consumer Durables & Apparel</i>	<i>0.73%</i>
<i>Utilities</i>	<i>Multi-Utilities</i>	<i>0.51%</i>
<i>Utilities</i>	<i>Water Utilities</i>	<i>0.41%</i>
<i>Materials</i>	<i>Metals & Mining</i>	<i>0.30%</i>
<i>Real estate</i>	<i>Real Estate Management & Development</i>	<i>0.22%</i>
<i>Materials</i>	<i>Containers & Packaging</i>	<i>0.21%</i>
<i>Materials</i>	<i>Construction Materials</i>	<i>0.05%</i>
<i>Utilities</i>	<i>Gas Utilities</i>	<i>0.01%</i>
<i>Others</i>	<i>Others</i>	<i>0.00%</i>

Cash	Cash	0.23%
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To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes:

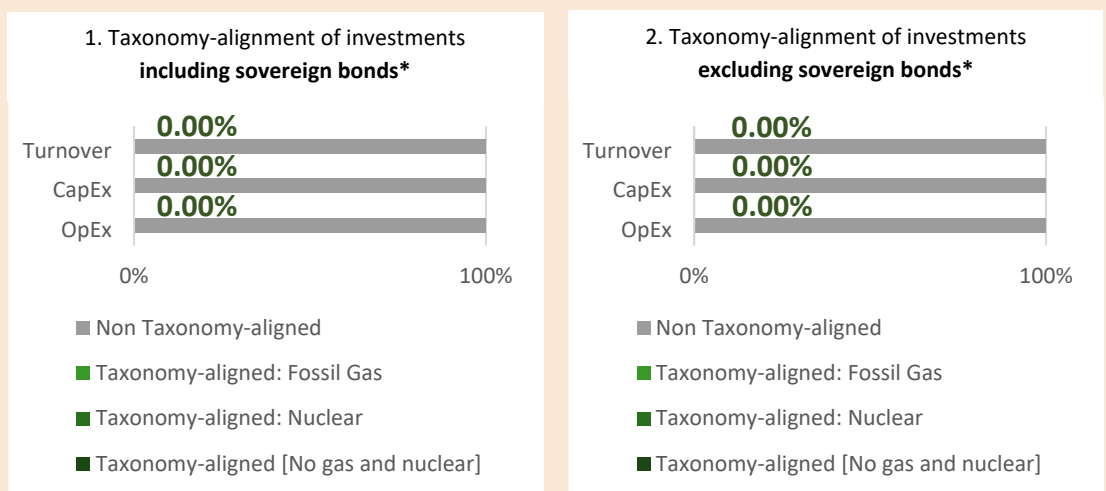
In fossil gas In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

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



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


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

Taxonomy-aligned activities are expressed as a share of:
-turnover reflecting the share of revenue from green activities of investee companies
-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
-operational expenditure (OpEx) reflecting green operational activities of investee companies.

Enabling activities directly enable

other activities to make a substantial contribution to an environmental objective.

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

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

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund’s share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **27.24%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 11.18%.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

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

Reference benchmarks are indexes to measure

whether the financial product attains the environmental or social characteristics that they promote.

- ***How does the reference benchmark differ from a broad market index ?***

The index is a stock index based on the parent index, which measures the shares of market segments with high and medium market capitalization in the US market. The Index excludes companies whose products have a negative social or environmental impact; while companies with strong ESG scores are overweighted. In addition, the index is intended to map performance of a strategy in which securities are based on the opportunities and risks in the context of climate change, in order to meet the EU's minimum requirements CTB.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

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

Product name: AMUNDI S&P 500 CLIMATE NET ZERO AMBITION PAB UCITS ETF

Legal entity identifier: 213800M4IYZ2VNKP8986

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective:** _____

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

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

It made a **sustainable investments with a social objective:** _____

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **36.26%** of sustainable investments

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

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

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (S&P 500 Net Zero 2050 Paris-Aligned ESG+ Net Total Return Index) meeting the minimum standards for EU Paris Aligned Benchmarks (EU PABs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

● **How did the sustainability indicators perform?**

As of 18/08/2023 (the last rebalancing date) the weighted average greenhouse gas (GHG) intensity (the "WACI") of the index is 113.81

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

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



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

- **... and compared to previous periods?**

At the end of the previous period the weighted average greenhouse gas (GHG) intensity (the "WACI") of the index was 94.87

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

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

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

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

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

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

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

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

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

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

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

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

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

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

- Have a CO2 intensity which does not belong to the last decile compared to other companies within its sector (only applies to high intensity sectors), and
- Have a Board of Directors' diversity which does not belong to the last decile compared to other companies within its sector, and
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– ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

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

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



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
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What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

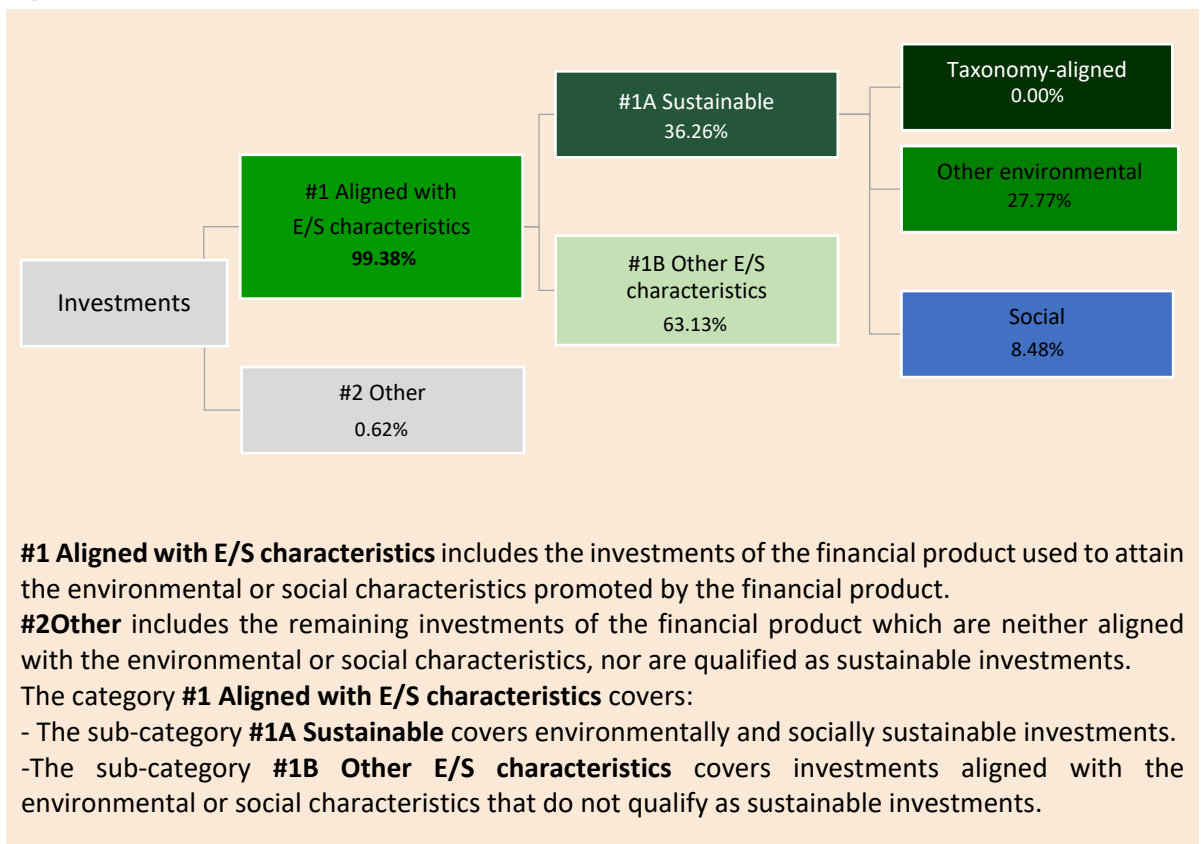
Largest Investments	Sector	Sub-Sector	Country	% Assets
MICROSOFT CORP	Information Technology	Software & Services	United States	7.00%
APPLE INC	Information Technology	Technology Hardware & Equipment	United States	6.71%
NVIDIA CORP	Information Technology	Semiconductors & Semiconductor Equipment	United States	5.13%
AMAZON.COM INC	Consumer discretionary	Consumer Discretionary Distribution & Retail	United States	4.52%
ALPHABET INC CL A	Communication Services	Media & Entertainment	United States	2.73%
ALPHABET INC CL C	Communication Services	Media & Entertainment	United States	2.34%
TESLA INC	Consumer discretionary	Automobiles & Components	United States	1.99%
META PLATFORMS INC-CLASS A	Communication Services	Media & Entertainment	United States	1.83%
VISA INC-CLASS A SHARES	Financials	Financial Services	United States	1.76%
UNITEDHEALTH GROUP INC	Health care	Health Care Equipment & Services	United States	1.46%
MASTERCARD INC-CL A	Financials	Financial Services	United States	1.44%
ELI LILLY & CO	Health care	Pharmaceuticals Biotech & Life Sciences	United States	1.41%

JPMORGAN CHASE & CO	Financials	Banks	United States	1.36%
COSTCO WHOLESALE CORP	Consumer staples	Consumer Staples Distribution & Retail	United States	1.29%
ADOBE INC	Information Technology	Software & Services	United States	1.19%



What was the proportion of sustainability-related investments?

What was the asset allocation?



In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
Information Technology	Software & Services	13.43%

<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	9.43%
<i>Financials</i>	<i>Financial Services</i>	8.89%
<i>Communication Services</i>	<i>Media & Entertainment</i>	8.88%
<i>Information Technology</i>	<i>Technology Hardware & Equipment</i>	8.39%
<i>Health care</i>	<i>Pharmaceuticals Biotech & Life Sciences</i>	7.94%
<i>Consumer discretionary</i>	<i>Consumer Discretionary Distribution & Retail</i>	6.58%
<i>Health care</i>	<i>Health Care Equipment & Services</i>	5.42%
<i>Industrials</i>	<i>Transportation</i>	3.51%
<i>Financials</i>	<i>Banks</i>	3.44%
<i>Consumer staples</i>	<i>Food, Beverage & Tobacco</i>	3.05%
<i>Industrials</i>	<i>Commercial & Professional Services</i>	2.58%
<i>Real estate</i>	<i>REITs</i>	2.57%
<i>Industrials</i>	<i>Capital goods</i>	2.34%
<i>Consumer staples</i>	<i>Consumer Staples Distribution & Retail</i>	2.23%
<i>Consumer discretionary</i>	<i>Automobiles & Components</i>	2.05%

<i>Consumer discretionary</i>	<i>Consumer Services</i>	<i>2.00%</i>
<i>Financials</i>	<i>Insurance</i>	<i>1.49%</i>
<i>Consumer staples</i>	<i>Household & Personal Products</i>	<i>1.23%</i>
<i>Materials</i>	<i>Chemicals</i>	<i>1.14%</i>
<i>Consumer discretionary</i>	<i>Consumer Durables & Apparel</i>	<i>0.79%</i>
<i>Communication Services</i>	<i>Telecommunication</i>	<i>0.72%</i>
<i>Materials</i>	<i>Metals & Mining</i>	<i>0.45%</i>
<i>Materials</i>	<i>Containers & Packaging</i>	<i>0.24%</i>
<i>Materials</i>	<i>Construction Materials</i>	<i>0.20%</i>
<i>Utilities</i>	<i>Electric Utilities</i>	<i>0.17%</i>
<i>Forex</i>	<i>Forex</i>	<i>0.16%</i>
<i>Utilities</i>	<i>Water Utilities</i>	<i>0.06%</i>
<i>Real estate</i>	<i>Real Estate Management & Development</i>	<i>0.05%</i>
<i>Others</i>	<i>Others</i>	<i>0.00%</i>
<i>Cash</i>	<i>Cash</i>	<i>0.61%</i>

Taxonomy-aligned activities are expressed as a share of: **-turnover** reflecting the share of revenue from



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.00% in sustainable investments aligned with the EU Taxonomy.

green activities of investee companies

-capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
 - operational expenditure (OpEx) reflecting green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

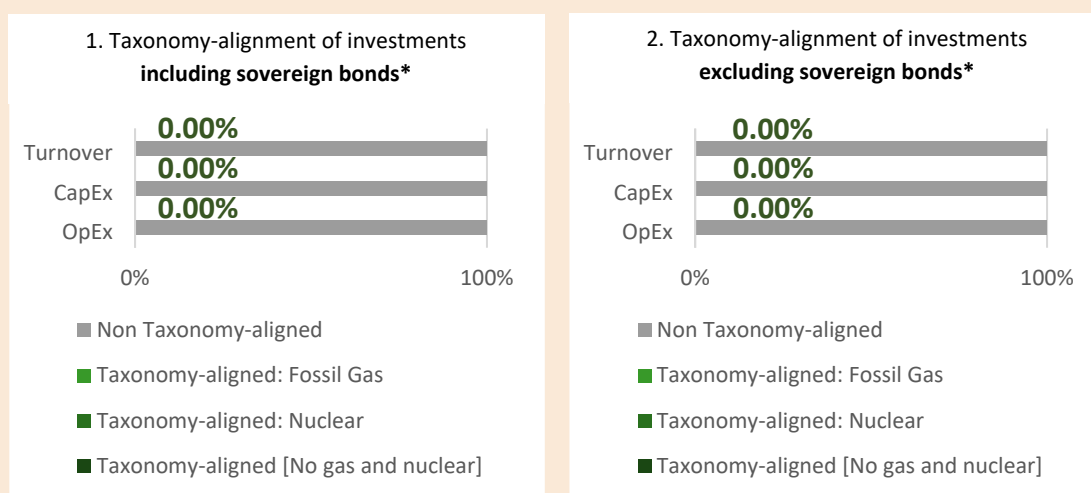
Yes:
 In fossil gas In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

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



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

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

Transitional activities are activities for which low-carbon alternatives are not yet available and


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

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.00% and the share of investment in enabling activities was 0.00%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

among others have greenhouse gas emission levels corresponding to the best performance.

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

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **27.77%** at the end of the period. This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

 **What was the share of socially sustainable investments ?**

The share of socially sustainable investments at the end of the period was 8.48%.

 **What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?**

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

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

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

- **How does the reference benchmark differ from a broad market index ?**
The Index measure the performance of eligible equity securities from the S&P 500 Index (the “Parent Index”) selected and weighted to be collectively compatible with a 1.5°C global warming climate scenario. It incorporates a broad range of climate-related objectives covering transition risk, climate change opportunities and physical risk. The Parent Index is an equity index representative of the leading securities traded in the USA.
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

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

Product name: AMUNDI MSCI WORLD ESG CLIMATE NET ZERO AMBITION CTB UCITS ETF

Legal entity identifier: 2138009XJ16RE3GPYT73

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?



Yes



No



It made **sustainable investments with an environmental objective:**



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



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



It made a **sustainable investments with a social objective:** _____



It promoted **Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **50.82%** of sustainable investments



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



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



with a social objective



It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (MSCI World ESG Broad CTB Select Index) meeting the minimum standards for EU Climate Transition Benchmarks (EU CTBs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

● **How did the sustainability indicators perform?**

At the end of the period the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the index is 192

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

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



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

- **... and compared to previous periods?**

At the end of the previous period the weighted average greenhouse gas (GHG) intensity (the "WACI") of the index was 188

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

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

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

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

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

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

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

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

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

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

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

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

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

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

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

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

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

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

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

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

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



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

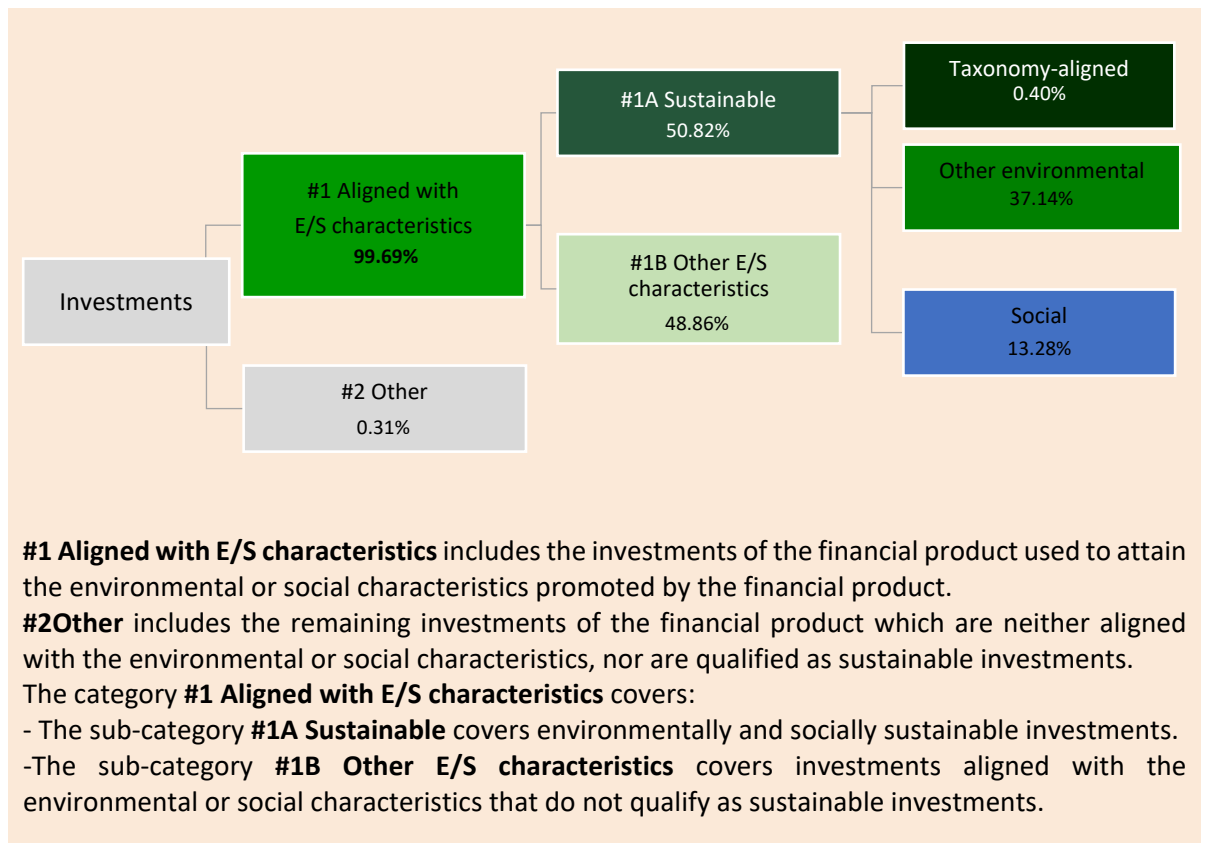
Largest Investments	Sector	Sub-Sector	Country	% Assets
MICROSOFT CORP	Information Technology	Software & Services	United States	4.67%
APPLE INC	Information Technology	Technology Hardware & Equipment	United States	4.62%
AMAZON.COM INC	Consumer Discretionary	Consumer Discretionary Distribution & Retail	United States	2.19%
NVIDIA CORP	Information Technology	Semiconductors & Semiconductor Equipment	United States	2.16%
ALPHABET INC CL C	Communication Services	Media & Entertainment	United States	1.94%
TESLA INC	Consumer Discretionary	Automobiles & Components	United States	1.17%
META PLATFORMS INC-CLASS A	Communication Services	Media & Entertainment	United States	0.97%
UNITEDHEALTH GROUP INC	Health Care	Health Care Equipment & Services	United States	0.96%
TEXAS INSTRUMENTS	Information Technology	Semiconductors & Semiconductor Equipment	United States	0.92%
ELI LILLY & CO	Health Care	Pharmaceuticals Biotech & Life Sciences	United States	0.87%
HOME DEPOT INC	Consumer Discretionary	Consumer Discretionary Distribution &	United States	0.79%

		Retail		
ADOBE INC	Information Technology	Software & Services	United States	0.68%
AUTOMATIC DATA PROCESSING	Industrials	Commercial & Professional Services	United States	0.67%
DIAGEO PLC	Consumer Staples	Food, Beverage & Tobacco	United Kingdom	0.65%
ZOETIS INC	Health Care	Pharmaceuticals Biotech & Life Sciences	United States	0.65%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

In which economic sectors were the investments made ?

Sector	Sub-Sector	% Assets
--------	------------	----------

<i>Information Technology</i>	<i>Software & Services</i>	<i>10.91%</i>
<i>Health Care</i>	<i>Pharmaceuticals Biotech & Life Sciences</i>	<i>7.77%</i>
<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	<i>7.23%</i>
<i>Information Technology</i>	<i>Technology Hardware & Equipment</i>	<i>6.77%</i>
<i>Industrials</i>	<i>Capital goods</i>	<i>6.61%</i>
<i>Financials</i>	<i>Banks</i>	<i>5.93%</i>
<i>Health Care</i>	<i>Health Care Equipment & Services</i>	<i>5.10%</i>
<i>Financials</i>	<i>Financial Services</i>	<i>4.76%</i>
<i>Consumer Discretionary</i>	<i>Consumer Discretionary Distribution & Retail</i>	<i>4.73%</i>
<i>Communication Services</i>	<i>Media & Entertainment</i>	<i>4.52%</i>
<i>Financials</i>	<i>Insurance</i>	<i>4.44%</i>
<i>Consumer Staples</i>	<i>Food, Beverage & Tobacco</i>	<i>3.57%</i>
<i>Energy</i>	<i>Oil, Gas & Consumable Fuels</i>	<i>3.40%</i>
<i>Industrials</i>	<i>Transportation</i>	<i>2.47%</i>
<i>Consumer Discretionary</i>	<i>Consumer Durables & Apparel</i>	<i>2.11%</i>
<i>Industrials</i>	<i>Commercial & Professional Services</i>	<i>2.05%</i>

<i>Real Estate</i>	<i>REITs</i>	<i>2.05%</i>
<i>Materials</i>	<i>Chemicals</i>	<i>1.93%</i>
<i>Consumer Discretionary</i>	<i>Automobiles & Components</i>	<i>1.79%</i>
<i>Communication Services</i>	<i>Telecommunication</i>	<i>1.62%</i>
<i>Consumer Staples</i>	<i>Household & Personal Products</i>	<i>1.48%</i>
<i>Consumer Staples</i>	<i>Consumer Staples Distribution & Retail</i>	<i>1.41%</i>
<i>Consumer Discretionary</i>	<i>Consumer Services</i>	<i>1.35%</i>
<i>Utilities</i>	<i>Electric Utilities</i>	<i>1.33%</i>
<i>Energy</i>	<i>Energy Equipment & Services</i>	<i>1.08%</i>
<i>Materials</i>	<i>Metals & Mining</i>	<i>1.07%</i>
<i>Utilities</i>	<i>Multi-Utilities</i>	<i>0.74%</i>
<i>Real Estate</i>	<i>Real Estate Management & Development</i>	<i>0.69%</i>
<i>Materials</i>	<i>Containers & Packaging</i>	<i>0.27%</i>
<i>Materials</i>	<i>Construction Materials</i>	<i>0.20%</i>
<i>Materials</i>	<i>Paper & Forest Products</i>	<i>0.20%</i>
<i>Utilities</i>	<i>Gas Utilities</i>	<i>0.09%</i>
<i>Utilities</i>	<i>Water Utilities</i>	<i>0.03%</i>

<i>Utilities</i>	<i>Independent Power & Renewable Electricity Producers</i>	<i>0.02%</i>
<i>Others</i>	<i>Others</i>	<i>0.00%</i>
<i>Forex</i>	<i>Forex</i>	<i>-0.00%</i>
<i>Cash</i>	<i>Cash</i>	<i>0.30%</i>

Taxonomy-aligned activities are expressed as a share of:

- turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 0.40% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?

Yes:

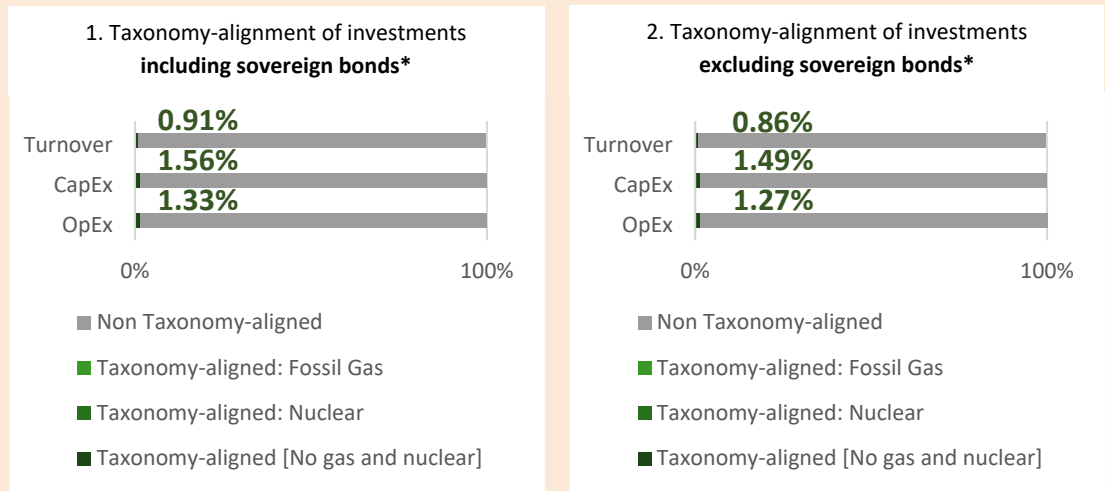
In fossil gas In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

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



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

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

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

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

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

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.01% and the share of investment in enabling activities was 0.49%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?**

The share of sustainable investments with environmental objective not aligned to taxonomy was **37.14%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.

 **What was the share of socially sustainable investments ?**

The share of socially sustainable investments at the end of the period was 13.28%.

under the EU Taxonomy.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

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

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

● **How does the reference benchmark differ from a broad market index ?**

The index is a stock index based on the MSCI World Index, which lists the shares with high and mid-market capitalization from 23 developed countries (as of November 2021) (the "Parent Index"). The index excludes companies whose products are negative social or environmental impact, while companies with strong ESG scores are overweight. In addition, the index is also intended to reflect the performance of a strategy in which securities are based on the opportunities and risks associated with climate change are reassessed in order to meet the minimum requirements of the EU regulation regarding EU reference values for climate-related Change (EU CTB).

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

● **How did this financial product perform compared with the reference benchmark ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

● **How did this financial product perform compared with the broad market index ?**

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?

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

Product name: AMUNDI MSCI WORLD CLIMATE NET ZERO AMBITION PAB UCITS ETF

Legal entity identifier: 213800YB30FP6CVAOH35

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective:** _____

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

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

It made a **sustainable investments with a social objective:** _____

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of **44.56%** of sustainable investments

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

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

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub Fund promoted environmental and/or social characteristics through among others replicating an index (MSCI World Climate Paris Aligned Filtered Index) meeting the minimum standards for EU Paris Aligned Benchmarks (EU PABs) under Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

● **How did the sustainability indicators perform?**

At the end of the period the weighted average greenhouse gas (GHG) intensity (the “WACI”) of the index is 94

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

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



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

- **... and compared to previous periods?**

At the end of the previous period the weighted average greenhouse gas (GHG) intensity (the "WACI") of the index was 94

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

The objectives of the sustainable investments are to invest in investee companies that seek to meet two criteria:

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

In order for the investee company to be deemed to contribute to the above objective it must be a "best performer" within its sector of activity on at least one of its material environmental or social factors.

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

To contribute to the above objectives, the investee company should not have significant exposure to activities (e.g.tobacco, weapons, gambling, coal, aviation, meat production, fertilizer and pesticide manufacturing, single-use plastic production) not compatible with such criteria.

The sustainable nature of an investment is assessed at investee company level.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

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

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

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

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

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

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

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

The first DNSH filter relies on monitoring of mandatory Principal Adverse Impacts indicators in Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 where robust data is available via the combination of following indicators and specific thresholds or rules:

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

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

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

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

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

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

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



How did this financial product consider principal adverse impacts on sustainability factors?

The product considers all the mandatory Principal Adverse Impacts as per Annex 1, Table 1 of the Delegated Regulation (EU) 2022/1288 applying to the product's strategy and relies on a combination of exclusion policies (normative and sectorial), engagement and voting approaches:

- **Exclusion** : Amundi has defined normative, activity-based and sector-based exclusion rules covering some of the key adverse sustainability indicators listed by the Disclosure Regulation.
- **Engagement** : Engagement is a continuous and purpose driven process aimed at influencing the activities or behaviour of investee companies. The aim of engagement activities can fall into two categories: to engage an issuer to improve the way it integrates the environmental and social dimension, to engage an issuer to improve its impact on environmental, social, and human rights-related or other sustainability matters that are material to society and the global economy.
- **Vote** : Amundi's voting policy responds to a holistic analysis of all the long-term issues that may influence value creation, including material ESG issues. For more information, please refer to Amundi's Voting Policy .
- **Controversies monitoring** : Amundi has developed a controversy tracking system that relies on three external data providers to systematically track controversies and their level of severity. This quantitative approach is then enriched with an in-depth assessment of each severe controversy, led by ESG analysts and the periodic review of its evolution. This approach applies to all of Amundi's funds.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: **From 01/01/2023 to 31/12/2023**

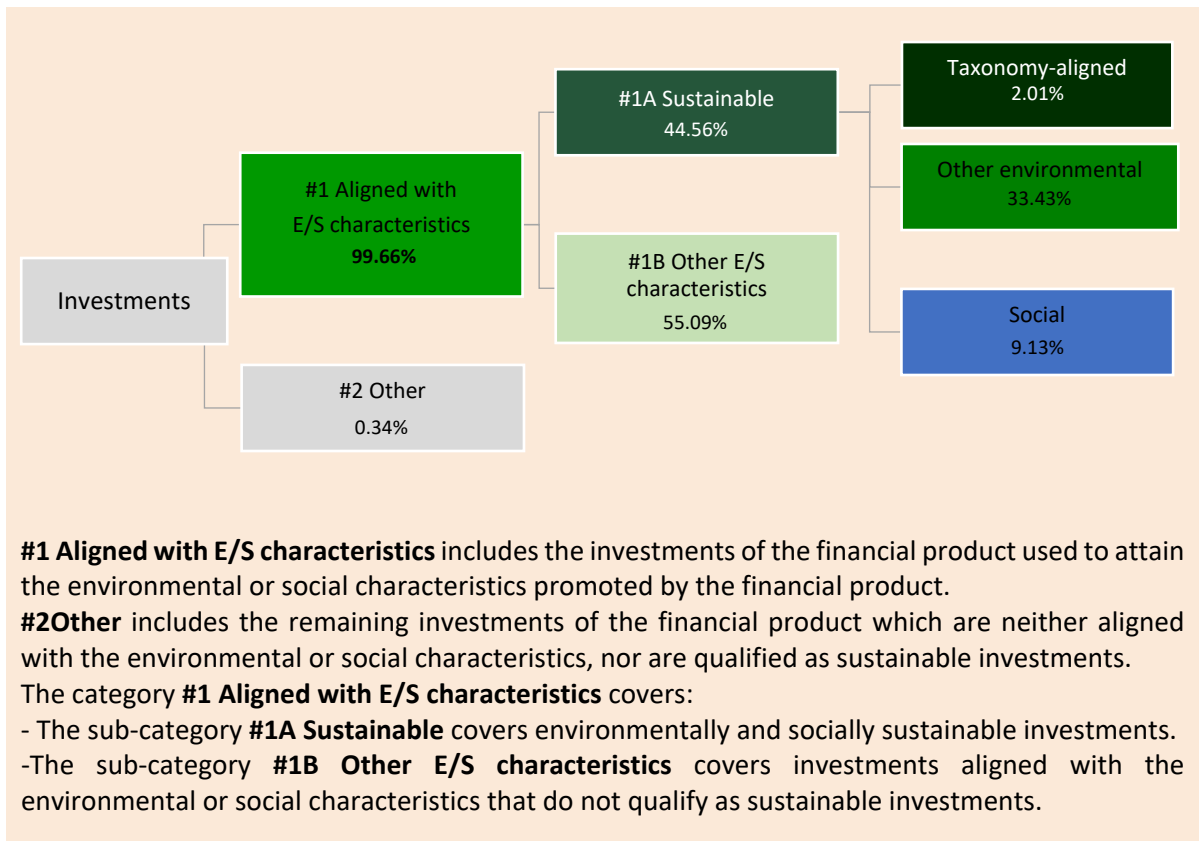
Largest Investments	Sector	Sub-Sector	Country	% Assets
APPLE INC	Information Technology	Technology Hardware & Equipment	United States	5.25%
MICROSOFT CORP	Information Technology	Software & Services	United States	4.74%
AMAZON.COM INC	Consumer discretionary	Consumer Discretionary Distribution & Retail	United States	2.33%
NVIDIA CORP	Information Technology	Semiconductors & Semiconductor Equipment	United States	2.27%
ALPHABET INC CL C	Communication Services	Media & Entertainment	United States	1.66%
TESLA INC	Consumer discretionary	Automobiles & Components	United States	1.39%
META PLATFORMS INC-CLASS A	Communication Services	Media & Entertainment	United States	1.30%
SCHNEIDER ELECT SE	Industrials	Capital goods	France	1.11%
BROADCOM INC	Information Technology	Semiconductors & Semiconductor Equipment	United States	1.06%
JPMORGAN CHASE & CO	Financials	Banks	United States	1.00%
ELI LILLY & CO	Health care	Pharmaceuticals Biotech & Life Sciences	United States	0.99%
ALPHABET INC CL A	Communication Services	Media & Entertainment	United States	0.96%

EDISON INTERNATIONAL	Utilities	Electric Utilities	United States	0.90%
UNITEDHEALTH GROUP INC	Health care	Health Care Equipment & Services	United States	0.89%
ABB LTD-REG	Industrials	Capital goods	Switzerland	0.87%



What was the proportion of sustainability-related investments?

What was the asset allocation?



Asset allocation describes the share of investments in specific assets.

In which economic sectors were the investments made ?

<i>Sector</i>	<i>Sub-Sector</i>	<i>% Assets</i>
<i>Industrials</i>	<i>Capital goods</i>	<i>10.40%</i>
<i>Information Technology</i>	<i>Software & Services</i>	<i>10.29%</i>

<i>Health care</i>	<i>Pharmaceuticals Biotech & Life Sciences</i>	<i>9.00%</i>
<i>Information Technology</i>	<i>Technology Hardware & Equipment</i>	<i>8.50%</i>
<i>Financials</i>	<i>Financial Services</i>	<i>7.70%</i>
<i>Information Technology</i>	<i>Semiconductors & Semiconductor Equipment</i>	<i>7.13%</i>
<i>Consumer discretionary</i>	<i>Consumer Discretionary Distribution & Retail</i>	<i>5.69%</i>
<i>Communication Services</i>	<i>Media & Entertainment</i>	<i>5.59%</i>
<i>Financials</i>	<i>Insurance</i>	<i>5.51%</i>
<i>Health care</i>	<i>Health Care Equipment & Services</i>	<i>4.32%</i>
<i>Real estate</i>	<i>REITs</i>	<i>4.25%</i>
<i>Financials</i>	<i>Banks</i>	<i>3.68%</i>
<i>Industrials</i>	<i>Transportation</i>	<i>3.18%</i>
<i>Utilities</i>	<i>Electric Utilities</i>	<i>2.32%</i>
<i>Consumer discretionary</i>	<i>Automobiles & Components</i>	<i>1.44%</i>
<i>Industrials</i>	<i>Commercial & Professional Services</i>	<i>1.44%</i>
<i>Consumer discretionary</i>	<i>Consumer Durables & Apparel</i>	<i>1.38%</i>
<i>Materials</i>	<i>Metals & Mining</i>	<i>1.34%</i>

<i>Consumer discretionary</i>	<i>Consumer Services</i>	<i>1.23%</i>
<i>Materials</i>	<i>Chemicals</i>	<i>1.03%</i>
<i>Consumer staples</i>	<i>Food, Beverage & Tobacco</i>	<i>1.02%</i>
<i>Real estate</i>	<i>Real Estate Management & Development</i>	<i>0.88%</i>
<i>Consumer staples</i>	<i>Household & Personal Products</i>	<i>0.79%</i>
<i>Communication Services</i>	<i>Telecommunication</i>	<i>0.64%</i>
<i>Utilities</i>	<i>Independent Power & Renewable Electricity Producers</i>	<i>0.50%</i>
<i>Consumer staples</i>	<i>Consumer Staples Distribution & Retail</i>	<i>0.37%</i>
<i>Energy</i>	<i>Oil, Gas & Consumable Fuels</i>	<i>0.02%</i>
<i>Materials</i>	<i>Construction Materials</i>	<i>0.02%</i>
<i>Forex</i>	<i>Forex</i>	<i>0.00%</i>
<i>Others</i>	<i>Others</i>	<i>0.00%</i>
<i>Cash</i>	<i>Cash</i>	<i>0.34%</i>

Taxonomy-aligned activities are expressed as a share of:
-turnover reflecting the share of revenue from green activities of investee companies
-capital expenditure



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy ?

The fund promotes both environmental and social characteristics. While the fund did not commit to making investments aligned with the EU Taxonomy, during the reporting period the fund invested 2.01% in sustainable investments aligned with the EU Taxonomy. These investments contributed to the climate change mitigation objectives of the EU Taxonomy.

The alignment of investee companies with the above-mentioned EU Taxonomy objectives is measured using turnover (or revenues) and/or green bond use-of-proceeds data.

(CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy. - operational expenditure (OpEx) reflecting green operational activities of investee companies.

The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹ ?**

Yes:

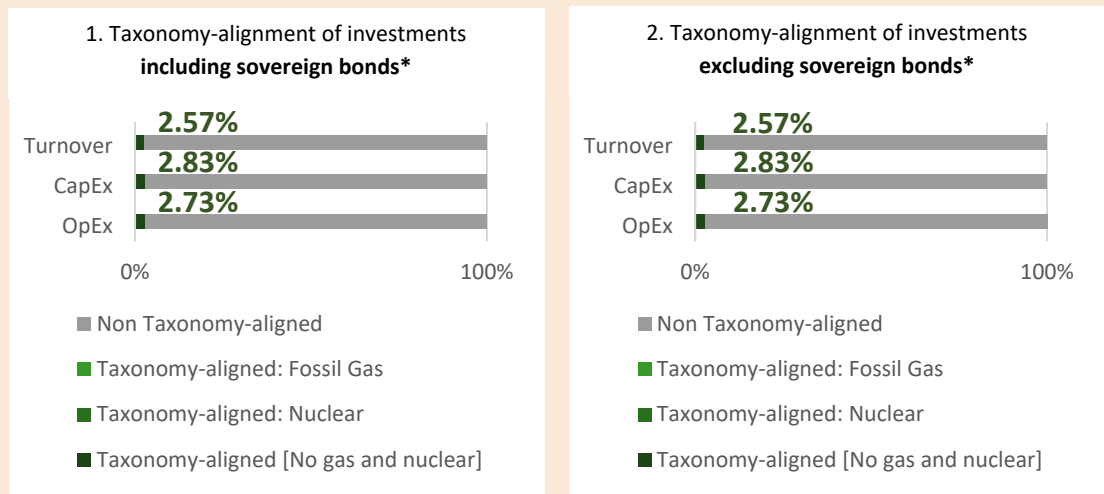
In fossil gas In nuclear energy

No

Reliable data regarding alignment with the EU Taxonomy fossil gas and nuclear energy was not available during the period.

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

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




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

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

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

As of 31/12/2023, using turnover and/or green bond use-of-proceeds data as an indicator, the fund's share of investment in transitional activities was 0.02% and the share of investment in enabling activities was 1.82%. The reported alignment percentage of the investments of the fund with the EU Taxonomy has not been audited by the fund auditors or by any third party.

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

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

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods ?**

In the previous period Taxonomy alignment was not reported, because at the time reliable reported data was not yet available.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy ?

The share of sustainable investments with environmental objective not aligned to taxonomy was **33.43%** at the end of the period.

This is due to the fact that some issuers are considered sustainable investments under the SFDR Regulation but do have a portion of activities that are not aligned with EU taxonomy standards, or for which data is not yet available to perform an EU taxonomy assessment.



What was the share of socially sustainable investments ?

The share of socially sustainable investments at the end of the period was 9.13%.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards ?

“#2 Other” includes cash and other instruments held for the purpose of liquidity and portfolio risk management. For unrated bonds and shares, minimum environmental and social safeguards are in place via controversy screening against the UN Global Compact Principles.



What actions have been taken to meet the environmental and/or social characteristics during the reference period ?

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. Binding elements in the Index methodology ensure environmental and/or social characteristics are met at each rebalancing date. The Product strategy is also relying on systematic exclusions policies (normative and sectorial) as further described in Amundi Responsible Investment policy .



How did this financial product perform compared to the reference benchmark ?

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

- **How does the reference benchmark differ from a broad market index ?**

The index is a stock index based on the parent index, which measures the shares with high and medium Market capitalization from developed countries The index is intended to support investors who hav

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social

characteristics that they promote.

e
Reduce exposure to transitional and physical climate risks and opportunities from the transition to of a lower-carbon economy, while at the same time meeting the requirements of the Paris climate agreement.
The index takes into account the recommendations of the Task Force on Climate-Related Financial Disclosures (TCFD) aimed at exceeding the minimum standards of the EU Paris-Aligned Benchmark.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the reference benchmark ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. As a result, the sustainability indicators of the Product performed overall in line with the ones of the Index.

- ***How did this financial product perform compared with the broad market index ?***

This product is passively managed. Its investment strategy is to replicate the Index while minimizing the related tracking error. A comparison of the Index replicated by the Sub Fund vs its Parent index has already been detailed on section How did the sustainability indicators perform ?