

Financial Notice

AMUNDI ABS

Holders of units* of the mutual fund **AMUNDI ABS**, managed by Amundi Asset Management, are hereby notified of the following changes with effect from 15 March 2023.

Your management company, Amundi Asset Management, has decided to make responsible investment one of its pillars of development.

The AMUNDI ABS Fund already incorporates environmental, social and governance (ESG) criteria into its investment process, but AMUNDI has decided to go further in incorporating these criteria into your fund by implementing an approach based on a meaningful commitment.

This change is being reflected by:

- Incorporation into the management objective of non-financial objectives based on environmental, social and governance (ESG) criteria.
- Application of an ESG rating methodology for securitizations.
- Reinforcement of the rules applicable to non-financial analysis of securities and products invested:
 - o Exclusion of issuers rated F and G (on a scale of A to G) on purchase; if an issuer's rating is downgraded to below E or an equivalent rating, while it is present in the portfolio, the management company will try to sell the stock in question as promptly as possible and in the unitholders' interests;
 - o What is known as the "rating improvement" approach: the weighted average ESG rating for the portfolio must be higher than the weighted average ESG rating for the UCI's investment universe after removal of 20% of issuers with the lowest ratings;
 - o Minimum coverage rate for portfolio securities of 90% (i.e., securities covered by an ESG rating) in accordance with AMF Position-Recommendation DOC-2020-03;
 - o The UCI monitors four indicators based on E, S and G factors: the fund's carbon footprint versus the ESG universe, human rights policy indicator, manager diversity (percentage of female managers within companies) and independence of the Board of Directors. Concerning these four indicators, a minimum coverage of 90% in terms of ESG rating is required, and the fund's objective is the mandatory improvement of two indicators.

In addition, as regards GBP-denominated units, the Fund will now be seeking to outperform the Capitalised SONIA index.

These amendments do not need to be approved by the French Financial Markets Authority (Autorité des Marchés Financiers) and do not require you to take any specific action.

The other characteristics of the AMUNDI ABS fund will remain unchanged.

The Key Investor Information Document (KIID) and the AMUNDI ABS Fund prospectus are available online at www.amundi.com.

Your regular advisor will be happy to provide you with further information.

* List of units affected:

Unit name	ISIN code	Unit name	ISIN code
AMUNDI ABS - I (C)	FR0010319996	AMUNDI ABS - L (C)	FR0013240447
AMUNDI ABS - I GBP (D)	FR0013234028	AMUNDI ABS - M (D)	FR001400APW1
AMUNDI ABS - I3 (C)	FR0013335502	AMUNDI ABS - R (C)	FR0013289428
AMUNDI ABS - I3-GBP (C)	FR001400C2G4	AMUNDI ABS (D)	FR0013235215