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

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

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

Product name:	**Legal entity identifier:**
onemarkets Fidelity World Equity Income Fund	5299009COHSZRTC04M52

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☐ **Yes**	☒ **No**
☐ It made **sustainable investments with an environmental 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 68.59% of sustainable investments
☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy	☒ 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	☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
	☒ with a social objective
☐ It made **sustainable investments 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 mandate met the environmental and social characteristics it promoted as defined in the SFDR precontractual disclosure for the period. The mandate promoted environmental and social characteristics by investing in securities of issuers with favourable ESG characteristics.

Favourable ESG characteristics were determined by reference to ESG ratings. ESG ratings considered environmental characteristics including carbon intensity, carbon emissions, energy efficiency, water and waste management and biodiversity, as well as social characteristics including product safety, supply chain, health and safety and human rights.

No reference benchmark was designated for the purpose of attaining the environmental and social characteristics promoted.

Where the mandate invested in sustainable investments with social objectives, this contributed towards the socially focused SDG objectives as explained in the answer on the objectives of the sustainable investments below. The following data has been compiled based on the last day of close of business quarterly data and averaged for the reference period. Classification of securities including Sector and Country are determined as at the last day of the reference period. This data includes all securities, excluding derivatives.

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

- ***How did the sustainability indicators perform?***

The performance of the sustainability indicators the mandateused to measure the attainment of the environmental or social characteristics that it promoted were:

i) 95 % of the mandate was invested in securities of issuers with favourable ESG characteristics in accordance with Fidelity's Sustainable Investing Framework;

ii) in respect of its direct investments, 0% of the mandate was invested in securities of issuers with exposure to the Exclusions (as defined below);

iii) 68.59 % of the mandate was invested in sustainable investments; and

iv) 1.02% of the sub-fund invested in sustainable investments with an environmental objective aligned with the EU Taxonomy and 32.75 % % of the sub-fund invested in sustainable investments with an environmental objective that were not aligned with the EU Taxonomy

v) 34.83% of the mandate invested in sustainable investments with a social objective.

The sustainability indicators of the mandate were not subject to an assurance by auditors or a review by third parties.

- ***…and compared to previous periods?***

The performance of the sustainability indicators the mandate used to measure the attainment of the sustainable environmental or social characteristics that it promoted during the previous reporting period was:

1. 97% of the mandate was invested in securities of issuers with favourable ESG characteristics in accordance with Fidelity's Sustainable Investing Framework;

2. in respect of its direct investments in corporate issuers, 0% of the mandate invested in securities of issuers with exposure to the Exclusions; 62 % of the mandate was invested in sustainable investments;

3. 24% of the mandate was invested in sustainable investments with an environmental objective in economic activities (that do not qualify as environmentally sustainable under the EU Taxonomy);

4. 38% of the mandate invested in sustainable investments with a social objective.

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

While it did not have as its objective a sustainable investment, it had a proportion of 68.59 % of sustainable investments. The sustainable investments had an environmental and social objective. The mandate determined a sustainable investment as follows:

(a) issuers that undertake economic activities that contribute to one or more of the environmental objectives set out in the EU Taxonomy and qualify as environmentally sustainable in accordance with EU Taxonomy. This contributed towards the climate change mitigation environmental EU Taxonomy objective; or

(b) issuers whereby the majority of their business activities (m ore than 50% of revenue) contributed to environmental or social objectives aligned with one or more of the United Nations Sustainable Development Goals ("SDGs"); or

(c) issuers which set a decarbonisation target consistent with a 1.5 degree warming scenario or lower (verified by the Science Based Target Initiative or a Fidelity Proprietary Climate Rating) which was considered to contribute to environmental objectives; provided they do no significant harm, meet minimum safeguards and good governance criteria.

The SDGs are a series of goals published by the United Nations which recognise that ending poverty and other deprivations must go hand-in-hand with improvements in health and education, economic growth, and a reduction in inequalities, all while tackling climate change and working to preserve the planet's oceans and forests. For further details see the UN website.

Environmental focused SDGs include clean water and sanitation; affordable and clean energy; responsible consumption and production; and climate action. Social focused SDGs include no poverty; zero hunger; economic growth and productive employment; industry, innovation and infrastructure; safe and sustainable cities and communities.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

Sustainable investments were screened for involvement in activities that cause significant harm and controversies, assessed through a check that the issuer met minimum safeguards and standard that relate to principal adverse impacts (PAIs) as well as performance on PAI metrics. This Included: Norms-based screens - the screening out of securities identified under Fidelity's existing norms-based screens (as set out below); Activity-based screens - the screening out of issuers based on their participation in activities with significant negative impacts on society or the environment, including issuers that were considered to have a 'Very Severe' controversy using controversy screens, covering 1) environmental issues, 2) human rights and communities, 3) labour rights and supply chain, 4) customers, 5) governance; and PAI indicators - quantitative data (where available) on PAI indicators were used to evaluate whether an issuer was involved in activities that cause significant harm to any environmental or social objective.

How were the indicators for adverse impacts on sustainability factors taken into account?

For sustainable investments, as set out above, Fidelity undertook a quantitative evaluation to identify issuers with challenging performance on PAI indicators, all mandatory and any relevant indicators for adverse impacts on sustainability factors as set out in Annex 1 of the EU SFDR Regulatory Technical Standards were taken into account (where data was available).

Issuers with a low overall score were ineligible to be 'sustainable investments' unless Fidelity's fundamental research determined that the issuer was not breaching "do no significant harm" requirements or was on the path to mitigate the adverse impacts through effective management or transition.

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

Norms-based screens were applied: Issuers identified as failing to behave in a way which meets their fundamental responsibilities in the areas of human rights, labour, environmental and anti-corruption as aligned with international norms including those set out by the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, UN Global Compact (UNGC), ILO Standards International Labour Organisation (ILO) Conventions, were not considered sustainable investments.

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 Union criteria.

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

Principal adverse impacts on sustainability factors were considered through and incorporated into investment decisions through a variety of tools, including:

(i) Due Diligence - analysis of whether principal adverse impacts were material and negative.

(ii) ESG rating - Fidelity references ESG ratings which incorporate material principal adverse impacts such as carbon emissions, employee safety and bribery and corruption, water management. For sovereign issued securities, principal adverse impa cts were considered through and incorporated into investment decisions using ratings which incorporate material principal adverse impacts such as carbon emissions, social violations and freedom of expression.

(iii) Exclusions - We adopted a principals-based approach to ESG matters and as part of this we place companies which we regard as unsuitable investments on an Exclusion List, including but not limited to the following; a firm-wide exclusions list, that includes biological weapons, chemical weapons, the use of stock piling, production and transfer of anti-personnel mines, the treaty of non-proliferation of nuclear weapons and guidance from the UN, World Bank and other global authorities upholding ESG principals.

(iv) Engagement - Fidelity used engagement as a tool to better understand principal adverse impacts on sustainability factors and, in some circumstances, advocate for enhancing principal adverse impacts and sustainability metrics. Fidelity participated in rel evant individual and collaborative engagements that target a number of principal adverse impacts (i.e. Climate Action 100+, Investors Against Slavery and Trafficking APAC).

(v) Voting - Fidelity's voting policy included explicit minimum standa rds for board gender diversity and engagement with climate change. Fidelity may also vo te to enhance issuer performance on other indicators. Fidelity takes into account specific indicators for each sustainability factor when considering whether investments have a principal adverse impact. These indicators are subject to data availability and may evolve with improving data quality and availability. The above exclusions and screens (the "Exclusions") may be

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.

updated from time to time. Please refer to this website for further information: https://www.fidelityinternational.com/sustainable-investing-framework/.

What were the top investments of this financial product?

The figures here below are calculated on an average basis for the last quarter ends of the financial year of the Sub-Fund. This data includes all securities, excluding derivatives.

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01.07.2023 – 30.06.2024

Largest investments	Sector	% Assets	Country
PROGRESSIVE CORP	Insurance companies	6.53%	USA
RELX PLC	Graphics, publishing & printing media	5.46%	GBR
DEUTSCHE BOERSE AG - NAMEN-AKT	Financial, investment & other diversified comp.	5.00%	DEU
MARSH MCLENNAN COS	Insurance companies	4.98%	USA
UNILEVER	Food & soft drinks	4.51%	GBR
MUENCHENER RUECKVERSICHERUNGS AG REG SHS	Insurance companies	4.12%	DEU
IBERDROLA SA	Energy & water supply	3.57%	ESP
WOLTERS KLUWER NV	Graphics, publishing & printing media	3.42%	NLD
LINDE PLC	Petroleum/Oil and natural gas	3.35%	IRL
CME GROUP -A-	Financial, investment & other diversified comp.	3.33%	USA
ADMIRAL GROUP PLC	Insurance companies	3.32%	GBR
CISCO SYSTEMS INC	Computer hardware & networking	2.51%	USA
SANOFI	Pharmaceuticals, cosmetics & med. products	2.41%	FRA
ROCHE HOLDING LTD - DIVIDEND RIGHT CERT	Pharmaceuticals, cosmetics & med. products	2.30%	CHE
SCHNEIDER ELECTRIC SE	Electrical appliances & components	2.17%	FRA

What was the proportion of sustainability-related investments?

The mandate invested 68.59 % in sustainable investments.

Asset allocation describes the share of investments in specific assets.

What was the asset allocation?

(#1 aligned with E/S characteristics) The mandate invested in:

1. 95 % of its assets in securities of issuers with favourable ESG characteristics;

2. 68.59 % in sustainable investments (#1A sustainable)* of which 1.02 % have an environmental objective (which is aligned with the EU Taxonomy), 32.75 % have an environmental objective (which is not aligned with the EU Taxonomy) 34.83 % have a social objective.

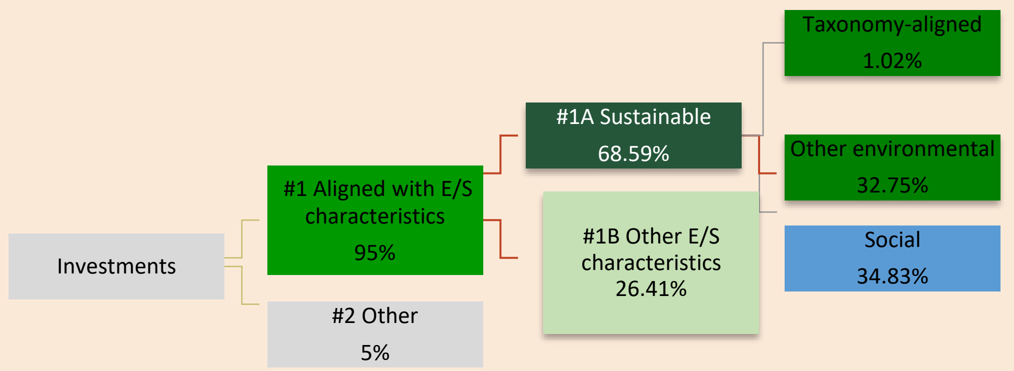
(#1B Other E/S characteristics) Includes securities of issuers with favourable ESG characteristics but are not sustainable investments.

The Asset allocation for the prior reference period was as follows:

The Sub-Fund invested 62% of its assets in sustainable investments.

Of the sustainable investments the Sub-Fund invested in 0% were aligned with the EU-Taxonomy. 24% of sustainable investments are considered as other environmentally sustainable investments and 38% are considered as socially sustainable.

97% of investments of the Sub-Fund are used to attained the promoted characteristic of the Sub-Fund during the reference period. 3% of investments constitute the remainder, and are neither sustainable investments nor used to attain the characteristics promoted by the fund.



#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	% of Assets
Insurance	25.03%
Graphic art and publishing	12.28%

Holding and finance companies	9.93%
Electronics and semiconductors	6.58%
Electrical engineering and electronics	6.03%
Pharmaceuticals and cosmetics	5.84%
Foods and non alcoholic drinks	4.92%
Utilities	3.77%
Petroleum	3.53%
Office supplies and computing	2.76%
Machine and apparatus construction	2.75%
Retail trade and department stores	2.24%
Chemicals	2.14%
Transportation	2.11%
Tires and rubber	2.11%
Banks and other financial institutions	1.79%
Communications	1.75%
Miscellaneous consumer goods	1.65%

The following data is as at June 30th 2024. This data includes all securities, excluding derivatives. Due to data limitations, we are not able to disclose information on the proportion of investments on sectors and sub-sectors of the economy that derive revenues from exploration, mining, extraction, production, processing, storage, refining or distribution, including transportation, storage and trade, of fossil fuels.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

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.

To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The mandate invested 1.02% in sustainable investments with an environmental objective aligned with the EU Taxonomy. This contributed towards the climate change mitigation (0.31%) economic objectives. The compliance of the investments of the mandate with the EU Taxonomy was not subject to an assurance by auditors or a review by third parties. The taxonomy alignment of the underlying investments of the mandate is measured by turnover.

Taxonomy-aligned activities are expressed as a share of:
- **turnover** reflects the "greenness" of investee companies today.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

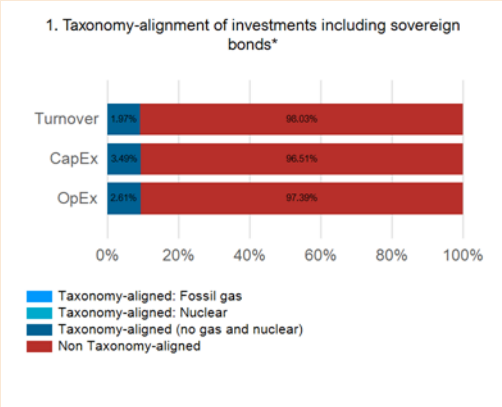
Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?[1]

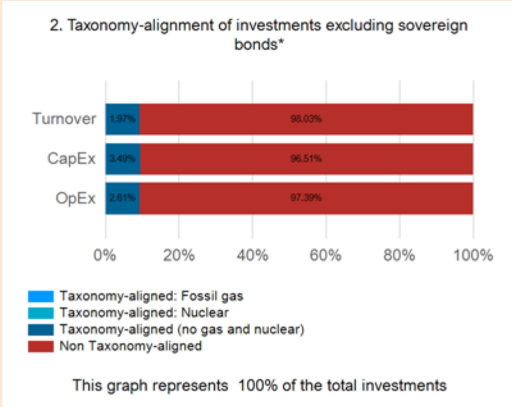
☐ Yes:

☐ In fossil gas ☐ In nuclear energy

☒ No

The two graphs below show in dark blue 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*

The following data is a quarterly average of the following month end dates: 30th September 2023, 31st December 2023, 31st March 2024, 30th June 2024. The EU taxonomy figures disclosed may differ due to differences in the calculation methodology applied.

What was the share of investments made in transitional and enabling activities?

The share of the mandate made in Enabling Activity: 1.76%; Transitional Activity: 0.13%, measured by Turnover.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

Taxonomy-alignment of investments including sovereign bonds
Turnover-0%
Opex-0%
Capex-0%

Taxonomy-alignment of investments excluding sovereign bonds
Turnover- 0%
Opex-0%
Capex-0%

[1] Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. 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.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The mandate invested 32.75 % in sustainable investments with an environmental objective that were not aligned with the EU Taxonomy, as permitted and consistent with the investment policy and minimum percentages in its pre-contractual disclosures.

What was the share of socially sustainable investments?

The mandate invested 34.83 % in sustainable investments with a social objective.

What investments were included under "#2 Other", what was their purpose and were there any minimum environmental or social safeguards?

The remaining investments of the mandate were invested in assets aligned with the financial objective of the mandate, cash and cash equivalents for liquidity purposes and derivatives used for investment and efficient portfolio management. As a minimum environmental and social safeguard, the mandate adhered to the Exclusions.

What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The mandate took the following actions to meet the environmental or social characteristics:

1. The mandate invested in securities of issuers with favourable ESG characteristics.

2. The mandate made sustainable investments.

3. Quarterly Sustainability Review to discuss and review the mandate's qualitative and quantitative environmental and social characteristics.

4. The mandate has applied the Exclusions.

How did this financial product perform compared to the reference benchmark?

An Index has not been designated as a reference benchmark to determine whether this financial product is aligned with the environmental or social characteristics that it promotes.

- ***How does the reference benchmark differ from a broad market index?***

  Not applicable.

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?***

  Not applicable.

- ***How did this financial product perform compared with the reference benchmark?***

  Not applicable.

- ***How did this financial product perform compared with the broad market index?***

  Not applicable.