

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:

Legal entity identifier:

onemarkets Fidelity World Equity Income Fund

5299009COHSZRTC04M52

Environmental and/or social characteristics

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.

Did this financial product have a sustainable investment objective?	
<p><input checked="" type="radio"/> <input type="radio"/> Yes</p> <p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <ul style="list-style-type: none"> <li><input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy</li> <li><input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</li> </ul> <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No</p> <p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>79.26%</u> of sustainable investments</p> <ul style="list-style-type: none"> <li><input checked="" type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy</li> <li><input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</li> <li><input checked="" type="checkbox"/> with a social objective</li> </ul> <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>



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,

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

energy efficiency, water and waste management and biodiversity, as well as social characteristics including product safety, supply chain, health and safety and human rights.

The average ESG rating of the segregated Sub-Fund exceeded the average ESG rating of the Sub-Fund's investment universe after the exclusion of 20% of the assets with the lowest ESG ratings.

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 is a quarterly average of the following month end dates: 30 September 2024, 31 December 2024, 31 March 2025 and 30 June 2025.

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

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

- i. the mandate was invested in securities of issuers with favourable ESG characteristics in accordance with Fidelity's Sustainable Investing Framework: 96.05%
- ii. the percentage of the mandate invested in securities of issuers with exposure to the Exclusions (defined below): 0%
- iii. the percentage of the mandate invested in sustainable investments: 79.26%
- iv. the percentage of the mandate invested in sustainable investments with a social objective: 36.41%
- v. the percentage of the mandate invested in sustainable investments with an environmental objective: 42.85%

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?***

For the previous reference periods, the following sustainability indicators were used to measure the attainment of the environmental and social characteristics promoted by the mandate:

Sustainability indicator	30.06.2024	30.06.2023
% of mandate invested in securities of issuers with favourable ESG characteristics (Fidelity Sustainable Investing Framework) % of mandate invested in securities of issuers with favourable ESG characteristics (Fidelity Sustainable Investing Framework)	95%	97%
% of mandate invested in securities of issuers with exposure to Exclusions	0%	0%
% of mandate invested in sustainable investments	68%	62%
% of mandate invested in sustainable investments with a social objective	34%	38%
% of mandate invested in sustainable investments with an environmental objective	33%	24%

● ***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 79.26% of sustainable investments. The sustainable investments had an environmental and social objective. The mandate determined a sustainable investment as follows:

The fund determines sustainable investments as investments in securities of:

- a. issuers making a substantial contribution through their economic activities (more than 50% for corporate issuers) to either:
  - (i) one or more of the environmental objectives set out in the EU Taxonomy and qualify as environmentally sustainable in accordance with EU Taxonomy; or
  - (ii) environmental or social objectives aligned with one or more of the United Nations Sustainable Development Goals (“SDGs”); or
- b. (b) issuers which contribute towards a decarbonisation objective consistent with maintaining the global temperature rise to below 1.5 degrees; or
- c. (c) bonds which intend to use the majority of proceeds for specific activities, assets or projects that contribute to environmental or social objectives;

provided they do not significantly harm any environmental or social objectives and that the investee companies follow good governance practices.

The contribution to the EU Taxonomy objectives is displayed under the question 'To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?'

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

**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.

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 (referred to as principal adverse impacts) were considered through and incorporated into investment decisions through a variety of tools, including:

- i. ESG rating - Fidelity references ESG ratings which incorporate consideration of material principal adverse impacts such as carbon emissions, employee safety and bribery and corruption, water management. For sovereign issued securities, principal adverse impacts 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.
- ii. Exclusions - When investing directly in corporate issuers, the fund applied the Exclusions to help mitigate the principal adverse impacts through excluding harmful sectors and prohibiting investment in issuers that breach international standards, such as the UNGC. Such exclusions included PAI indicator 4: Exposure to Companies active in the fossil fuel Sector, PAI indicator 10: Violations of UN Global Compact principles & OECD Guidelines for Multinational Enterprises and PAI indicator 14: Exposure to controversial weapons.
- iii. Engagement - Fidelity used engagement as a tool to better understand principal adverse impacts and, in some circumstances, advocate for mitigating principal adverse impacts. Fidelity participated in relevant individual and collaborative engagements that target a number of principal adverse impacts (i.e. Climate Action 100+, Investors Against Slavery and Trafficking APAC).

**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.

- iv. Voting - Fidelity's voting policy includes explicit minimum standards for board gender diversity and engagement with climate change for corporate issuers. Fidelity may also vote to help mitigate principal adverse impacts.
- v. Quarterly reviews - discussion and review of principal adverse impacts through the fund's quarterly review process.

Fidelity took into account specific indicators for each sustainability factor when considering whether investments have a principal adverse impact. These indicators were subject to data availability and may evolve with improving data quality and availability.

The above exclusions and screens (the "Exclusions") may be updated from time to time. Please refer to this website for further information: ["Sustainable investing framework"](#).

#	PAI	Consideration	
		Via	SFDR asset allocation
<b>Indicators applicable to investments in investee companies</b>			
<b>CLIMATE AND OTHER ENVIRONMENT-RELATED INDICATORS</b>			
1	GHG emission	Proprietary Sustainability Rating	# 1 – E/S Characteristics
2	Carbon footprint	Exclusion	# 1 – E/S Characteristics
		ESG scoring & DNSH thresholds	# 1 A – sustainable investments
3	GHG intensity of investee companies	Exclusion	# 1 – E/S Characteristics
		ESG scoring & DNSH thresholds	# 1 A – sustainable investments
4	Exposure to companies active in the fossil fuel sector	Exclusion	# 1 – E/S Characteristics
		ESG scoring & DNSH thresholds	# 1 A – sustainable investments
5	Share of non-renewable energy consumption and production	Exclusion	# 1 – E/S Characteristics
		ESG scoring & DNSH thresholds	# 1 A – sustainable investments

#	PAI	Consideration	
		Via	SFDR asset allocation
6	Energy consumption intensity per high impact climate sector	Proprietary Sustainability Rating	# 1 – E/S Characteristics
7	Activities negatively affecting biodiversity-sensitive areas	Exclusion	# 1 – E/S Characteristics
		ESG scoring & DNSH thresholds	# 1 A – sustainable investments
8	Emissions to water	Exclusion	# 1 – E/S Characteristics
		ESG scoring & DNSH thresholds	# 1 A – sustainable investments
9	Hazardous waste and radioactive waste ratio	Exclusion	# 1 – E/S Characteristics
		ESG scoring	# 1 A – sustainable investments
<b>INDICATORS FOR SOCIAL AND EMPLOYEE, RESPECT FOR HUMAN RIGHTS, ANTI-CORRUPTION AND ANTI-BRIBERY MATTERS</b>			
10	Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion	# 1 – E/S Characteristics
		ESG scoring & DNSH thresholds	# 1 A – sustainable investments
11	Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	Exclusion	# 1 – E/S Characteristics
		ESG scoring & DNSH thresholds	# 1 A – sustainable investments

#	PAI	Consideration	
		Via	SFDR asset allocation
12	Unadjusted gender pay gap	Exclusion	# 1 – E/S Characteristics
		ESG scoring & DNSH thresholds	# 1 A – sustainable investments
13	Board diversity gender	Exclusion	# 1 – E/S Characteristics
		ESG scoring & DNSH thresholds	# 1 A – sustainable investments
14	Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical and biological weapons)	Exclusion	# 1 – E/S Characteristics
		ESG scoring & DNSH thresholds	# 1 A – sustainable investments

### 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.

Largest investments	Sector	% Assets	Country
PROGRESSIVE CORP	Financial Services & Investment Vehicles	5.27%	USA
RELX PLC	Telecommunications & Media	5.15%	GBR
MARSH MCLENNAN COS	Financial Services & Investment Vehicles	4.95%	USA
MUENCHENER RUECKVERSICHERUNGS AG REG SHS	Financial Services & Investment Vehicles	4.82%	DEU
UNILEVER	Consumer Goods & Retail	4.79%	GBR
DEUTSCHE BOERSE AG - NAMEN-AKT	Financial Services & Investment Vehicles	4.73%	DEU



The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01/07/2024 – 30/06/2025

Largest investments	Sector	% Assets	Country
IBERDROLA SA	Energy, Utilities & Environmental Services	4.22%	ESP
ADMIRAL GROUP PLC	Financial Services & Investment Vehicles	3.83%	GBR
CME GROUP -A-	Financial Services & Investment Vehicles	3.82%	USA
TAIWAN SEMICONDUCTOR CO ADR (REPR 5 SHS)	Manufacturing & Industrial Production	3.79%	USA
LINDE PLC	Extractive & Primary Industries	3.62%	IRL
ROCHE HOLDING LTD - DIVIDEND RIGHT CERT	Healthcare, Life Sciences & Social Services	3.39%	CHE
ZURICH INSURANCE GROUP - REG SHS	Financial Services & Investment Vehicles	3.05%	CHE
CISCO SYSTEMS INC	Digital Economy & Emerging Technologies	2.93%	USA
WW GRAINGER INC	Manufacturing & Industrial Production	2.81%	USA

Note: The proportion of top investments is calculated based on the average of the quarter-end figures of the reference period.



### What was the proportion of sustainability-related investments?

The mandate invested 79.26 % in sustainable investments.

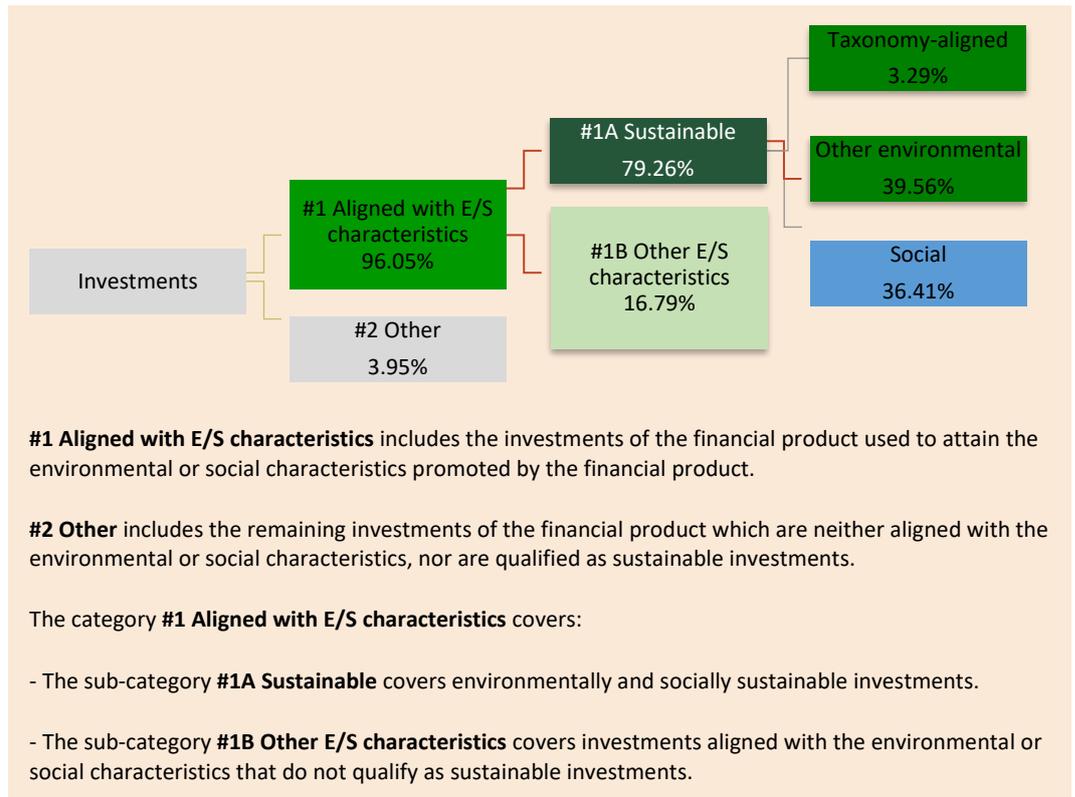
#### ● *What was the asset allocation?*

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

1. 96.05 % of its assets in securities of issuers with favourable ESG characteristics;
2. 79.26% in sustainable investments (#1A sustainable)\* of which 3.29% have an environmental objective (which is aligned with the EU Taxonomy), 39.56% have an environmental objective (which is not aligned with the EU Taxonomy) 36.41% have a social objective.

**Asset allocation** describes the share of investments in specific assets.

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



Historical comparison of the asset allocation for article 8	FY 2023	FY 2024
#1 Aligned with E/S Characteristics	97%	95%
#2 Other	3%	5%
#1A Sustainable	62%	68%
#1B Other E/S Characteristics	35%	26.41%
Taxonomy-aligned	0%	1.02%
Other environmental	24%	32.75%
Social	38%	34.83%

● *In which economic sectors were the investments made?*

<b>Sector</b>	<b>Sub-Sector</b>	<b>% Net Assets</b>
Banks & other credit institutions	Financial Services & Investment Vehicles	2.52%
Chemicals	Manufacturing & Industrial Production	4.12%
Computer hardware & networking	Digital Economy & Emerging Technologies	2.69%
Electrical appliances & components	Manufacturing & Industrial Production	5.98%
Electronics & semiconductors	Manufacturing & Industrial Production	5.40%
Energy & water supply	Energy, Utilities & Environmental Services	4.62%
Financial, investment & other diversified comp.	Financial Services & Investment Vehicles	10.22%
Food & soft drinks	Consumer Goods & Retail	4.35%
Graphics, publishing & printing media	Telecommunications & Media	10.22%
Insurance companies	Financial Services & Investment Vehicles	23.41%
Lodging & catering ind., leisure facilities	Hospitality, Leisure & Entertainment	2.41%
Mechanical engineering & industrial equip.	Manufacturing & Industrial Production	2.48%
Miscellaneous consumer goods	Manufacturing & Industrial Production	2.72%
Petroleum/Oil and natural gas	Extractive & Primary Industries	3.83%
Pharmaceuticals, cosmetics & med. products	Healthcare, Life Sciences & Social Services	3.61%
Retail trade & department stores	Consumer Goods & Retail	3.11%
Rubber & tires	Manufacturing & Industrial Production	1.87%
Textiles, garments & leather goods	Manufacturing & Industrial Production	1.98%
Traffic & Transportation	Transportation, Logistics & Infrastructure	4.48%

*Note: The sector exposure of investments is calculated in alignment with the financial statement of the sub-fund as per financial year end .*

*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. This is currently covered through a different fossil fuels grouping.*



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

The quarterly average share of sustainable investments with an environmental objective aligned with the EU Taxonomy was 3.29%. This contributed to the following environmental objectives:

- 1) climate change mitigation: 2.89%
- 2) climate change adaptation: 0%

The EU Taxonomy data is sourced from a third-party data provider. The assessment on EU Taxonomy alignment is conducted with reported data from investee companies. The methodology applied by the third-party data provider assesses how companies are involved in economic activities that substantially contribute to an environmental objective while not significantly harming other sustainable objectives and meeting minimum social safeguards. While no data was available for the measurement of the contribution to the other objectives of the EU Taxonomy, the Sub-Fund is committed to enhance the data availability for the upcoming reporting periods.

The compliance of the investments of the fund 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 fund is measured by turnover.

The methodology used to calculate the Taxonomy-aligned investments complies with Article 3 of the EU Taxonomy Regulation. Publicly available data has been used for the calculation of the Taxonomy KPIs.

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.

### ● Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?<sup>1</sup>

Yes:

In fossil gas

In nuclear energy

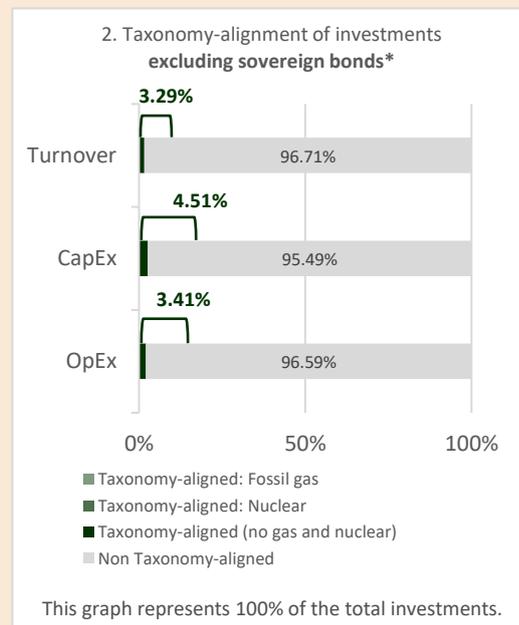
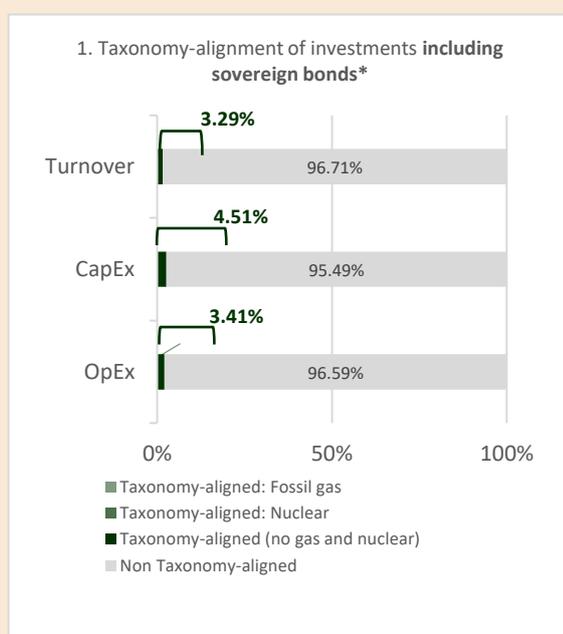
No

<sup>1</sup> 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.

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.

**The 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 exposures.**

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 investments made in transitional and enabling activities?**

The share of investments in transitional and enabling activities within the meaning of the EU Taxonomy Regulation is 0.02% for transitional activities and 2.15% for enabling activities, measured by Turnover.

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

For the previous reference period, ended on 30.06.2024, the share of sustainable investments with an environmental objective aligned with the EU Taxonomy was 1.02%.



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

The mandate invested 39.56% 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 36.41 % 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.
5. In addition, the investment manager carried out engagement activities with investee companies to encourage improved management of material environmental and social issues, including topics such as Board Effectiveness; Enabler Management; GhG emissions; Employee Management; Executive Remuneration Effectiveness; Business Continuity; Management Quality; Product Energy Efficiency; and Terrestrial/Oceanic Impact.



### **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.
- ***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.

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.