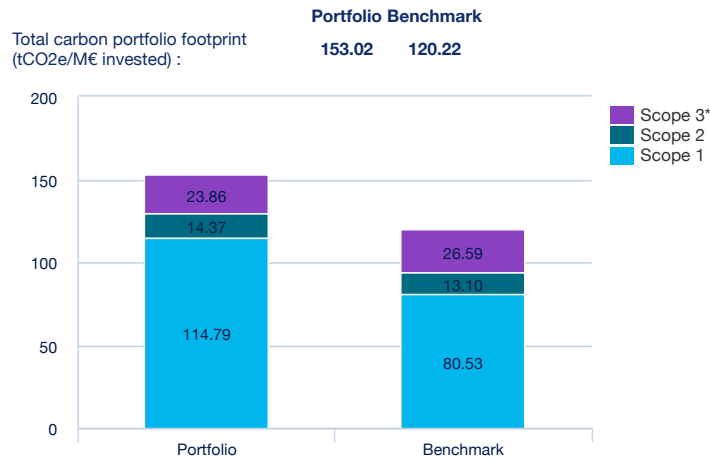


## Portfolio's carbon footprint

### Carbon footprint: carbon emissions per euro million invested

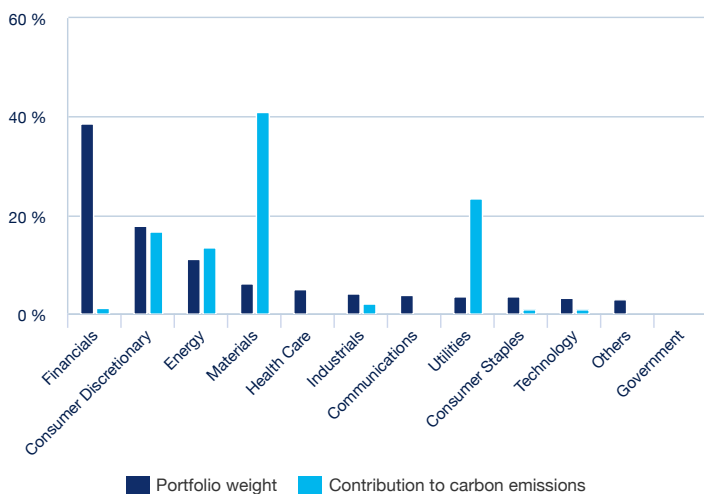


Benchmark : 100% BLOOMBERG US UNIVERSAL

This indicator measures the portfolio's carbon emissions in metric tonnes of carbon equivalent (tCO<sub>2</sub>e) per euro million invested. This is an indicator of the emissions generated by investment in this portfolio.

\* first-tier suppliers only

### Sectoral contribution to carbon emission



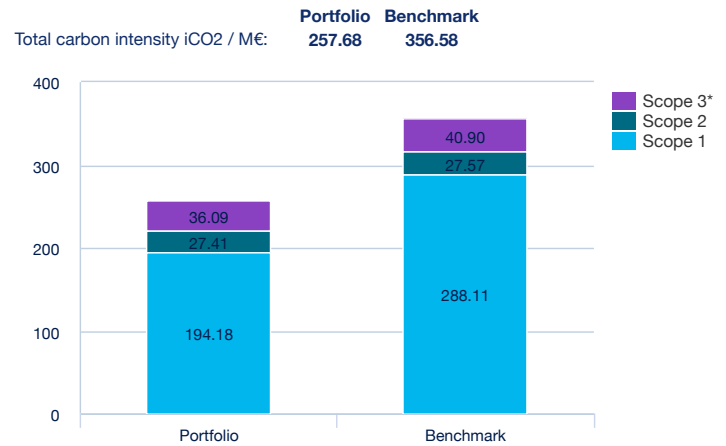
This chart compares the weight of each sector relative to its contribution to the portfolio's carbon emissions.

### Coverage of carbon analysis <sup>1</sup>

	Portfolio	Benchmark
Total amount of outstanding positions	2,194,763,678	-
% Rated / Total	37.87%	29.29%
Outstanding Amount (Euro)	1,083,038,221	-
Coverage rate	80.93%	93.17%

<sup>1</sup> This measurement corresponds to the portion of private issuers for which we have carbon data as a percentage of all private issuers.

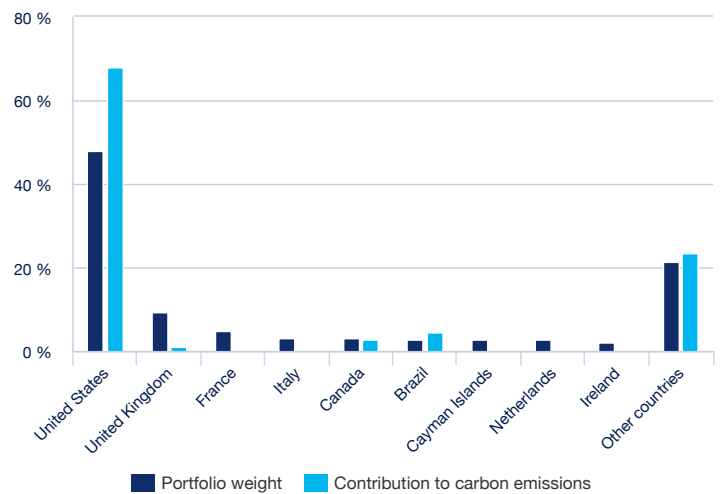
### Carbon intensity : carbon emissions per euro million of sales



Benchmark : 100% BLOOMBERG US UNIVERSAL

This indicator measures the average emissions in metric tonnes of carbon equivalent per company's revenue. This is an indicator of the carbon intensity of the value chain of the companies in the portfolio.

### Geographical contribution to carbon emission



This chart compares the weight of each country relative to its contribution to the portfolio's carbon emissions.

### Fund statistics

	Portfolio	Benchmark
Issuers number	399	4725
Green bonds issuers number	7	292
(weight) of green bonds	0.73%	0.92%

Sources and definitions

The carbon emissions data is supplied by Trucost. It corresponds to companies' annual emissions expressed in tCO2e, which covers the six greenhouse gases defined in the Kyoto protocol whose emissions are converted into global warming potential (GWP) in CO2 equivalent

Definition of scopes:

- **Scope 1** : all emissions that arise directly from sources that are owned or controlled by the company.
- **Scope 2** : all indirect emissions generated by the purchase or production of electricity, steam or heat.
- **Scope 3** :All other indirect emissions, upstream and downstream of the value chain. For reasons of data robustness, Amundi has chosen to use emissions from activities upstream of Scope 3 - Source: Trucost EEI-O model (input/output model extended to the Trucost environment).

Coverage of carbone reserves

	Portfolio	Benchmark
% CO2 reserves Rated / Total	1.60%	1.13%
% CO2 reserves Rated / Rateable	3.25%	3.58%

<sup>1</sup> This measurement corresponds to the portion of private issuers for which we have carbon reserve data as a percentage of all private issuers.

Sources and definitions

The carbon emissions data is supplied by Trucost.

Carbon reserves are expressed in potential carbon emissions calculated using the methodology of the Potsdam Institute for Climate Impact Research The various fossil fuel reserves are converted into potential emissions based on the energy value and carbon content of the different reserves. This data concerns businesses that hold this type of reserves, belonging to the materials, energy and utilities sectors.

## BOND ■

## Important information

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