

Amundi HK Portfolios Carbon Footprint Disclosure

ANNUAL
31/12/2025

Amundi HK Portfolios' carbon footprint

| Sub-Funds | ISINs | Carbon footprint tCO ₂ e / M\$* - Scope 1 and Scope 2 | Carbon footprint tCO ₂ e / M\$* - Scope 3 upstream | Coverage of carbon analysis |
|--|--------------|---|--|-----------------------------|
| Defensive Balanced Fund | HK0000059730 | 85.74 | 56.12 | 98.68% |
| Balanced Fund | HK0000059771 | 68.89 | 48.91 | 99.31% |
| Growth Fund | HK0000059813 | 62.94 | 49.38 | 99.63% |
| Money Market USD Fund | HK0000059854 | 12.73 | 10.21 | 96.58% |
| New Generation Asia Pacific Equity Dividend Fund | HK0000150935 | 49.77 | 41.05 | 99.12% |
| Disruptive Opportunities Equity Fund | HK0000319415 | 12.38 | 18.69 | 97.87% |
| Global Bond Income Fund | HK0001113619 | 59.37 | 57.07 | 89.91% |
| Guaranteed Fund 1 | HK0001124681 | 15.81 | 143.74 | 100% |

Source: Amundi, data as of 31 December 2025 and Class Classic USD Accumulation of each fund is displayed for illustrative purpose. Due to data availability, the calculation methodology of the carbon footprint of the portfolios could be subject to limitations on specific issuers and/or government bonds, if applicable.

* tCO₂e / M\$: This indicator measures the average emissions in metric tonnes of carbon equivalent per million USD invested. This is an indicator of the emissions induced by the investment in the portfolio. The above figures are translated from EUR to USD using an exchange rate of 1 EUR = 1.17445 USD as of 31 December 2025.

Carbon Footprint Reporting - Calculation Methodology

The above carbon footprints are calculated based on the following equations:

Carbon dioxide equivalent emissions per million USD invested

$$\text{Portfolio emissions} \left(\frac{\text{tCO}_2\text{e}}{\text{M\$ invested}} \right) = \frac{\sum_i^n \text{Emissions of company in the portfolio}_i (\text{tCO}_2\text{e})}{\text{AuM of the portfolio M\$}}$$

With:

$$\text{Emissions of the company in the portfolio}_i (\text{tCO}_2\text{e}) = \text{Percentage participation}_i (\%) \times \text{Company emissions}_i (\text{tCO}_2\text{e})$$

And

$$\text{Percentage participation}_i (\%) = \frac{\text{Sum invested in the company (equity or debt)}_i (\text{M\$})}{\text{Value of the company (equity + debt)}_i (\text{M\$})}$$

Sources and definitions

Carbon footprint data are provided by Trucost. It corresponds to companies' annual greenhouse gas emissions expressed in metric tons of carbon dioxide equivalent (CO₂e). It covers the seven greenhouse gases identified in the Kyoto Protocol with emissions converted into global warming potential (GWP) in CO₂ equivalent.

GHG emissions are classified by the Greenhouse Gas Protocol into the following categories:

- Scope 1: All direct emissions from sources that are owned or controlled by a company.
- Scope 2: All indirect emissions arising from 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, in this reporting we choose to use only part of scope 3: upstream emissions linked to first-tier suppliers. First-tier suppliers are those with whom the business has a privileged relationship and on which it can directly influence.

Assumptions and limitations:

- Equivalent methodology for equity and bond portfolios, avoiding double counting of the same company present in both the credit and equity pocket.
- Due to data availability, the calculation methodology of the carbon footprint of the portfolios could be subject to limitations on specific issuers and/or government bonds, if applicable.

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