

Amundi ETF Series Carbon Footprint Disclosure

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Amundi ETF Series' carbon footprint

Sub-Funds	ISINs	Carbon footprint tCO ₂ e / M\$* - Scope 1 and Scope 2	Carbon footprint tCO ₂ e / M\$* - Scope 3	Coverage of carbon analysis
AMUNDI Hang Seng HK 35 Index ETF	HKD: HK0000286804 RMB: HK0000286812	148.78	54.69	99.40%
AMUNDI FTSE China A50 Index ETF	HKD: HK0000308285 RMB: HK0000308293	219.23	39.50	99.68%

Source: Amundi, data as of 29 December 2023. Due to data availability, the calculation methodology of the carbon footprint of the portfolios has not taken cash into account.

* 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 = 1.08515 USD as of 29 December 2023.

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 has not taken cash and government bonds into account.

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