

# AMUNDI ABS RESPONSIBLE - I

FACTSHEET

Marketing  
Communication

28/02/2026

ASSET BACKED SECURITIES ■

Article 8 ■

## Key Information (Source: Amundi)

Net Asset Value (NAV) : 288,835.17 ( EUR )  
NAV and AUM as of : 27/02/2026  
Assets Under Management (AUM) :  
1,123.32 ( million EUR )  
ISIN code : FR0010319996  
Bloomberg code : CATRABC FP  
Benchmark : 100% ESTR CAPITALISE (OIS)  
Minimum recommended investment period : 1 year

## Objective and Investment Policy

The investment team seeks to outperform €STR, over an investment period of one year, after deducting ongoing charges. To this end, the fund is invested in innovative, fast-growing financial instruments (ABS - Asset Backed Securities).  
Amundi ABS - I GBP objective is to outperform the benchmark index, the capitalised SONIA, representative of the interest rate for unsecured transactions on the sterling money market, after deducting ongoing charges.

## Risk Indicator (Source : Fund Admin)



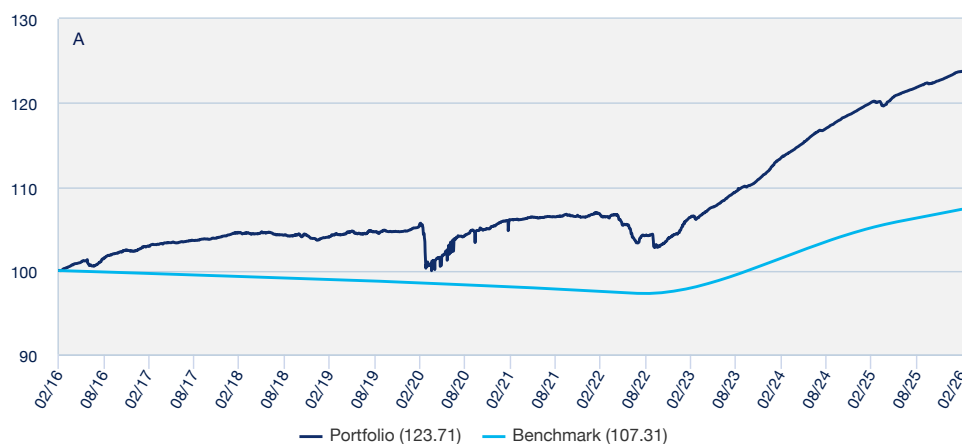
Lower Risk

Higher Risk

The SRI represents the risk and return profile as presented in the Key Information Document (KID). The lowest category does not imply that there is no risk. The SRI is not guaranteed and may change over time. The risk indicator assumes you keep the product for 1 year. The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

## Returns (Source: Fund Admin) - Past performance does not predict future returns

### Performance evolution (rebased to 100) from 29/02/2016 to 27/02/2026\* (Source: Fund Admin)



A : During this period, the FCP holds Asset Backed Securities (ABS)

### Rolling performances\* (Source: Fund Admin)

Since	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Since
	31/12/2025	30/01/2026	28/11/2025	28/02/2025	28/02/2023	26/02/2021	29/02/2016	16/05/2006
Portfolio	0.52%	0.14%	0.85%	3.02%	16.28%	16.66%	23.71%	44.42%
Benchmark	0.31%	0.15%	0.49%	2.08%	9.57%	9.42%	7.31%	21.12%
Spread	0.21%	-0.01%	0.36%	0.93%	6.72%	7.24%	16.41%	23.30%

### Calendar year performance\* (Source: Fund Admin)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
Portfolio	3.35%	6.66%	6.94%	-1.88%	0.91%	0.67%	0.88%	-0.29%	1.74%	2.02%
Benchmark	2.24%	3.79%	3.29%	-0.01%	-0.54%	-0.47%	-0.40%	-0.37%	-0.36%	-0.32%
Spread	1.12%	2.86%	3.65%	-1.87%	1.45%	1.14%	1.28%	0.07%	2.09%	2.34%

\* Source: Fund Admin. The above results pertain to full 12-month period per calendar year. All performances are calculated net income reinvested and net of all charges taken by the Sub-Fund and expressed with the round-off superior. The value of investments may vary upwards or downwards according to market conditions.

## Sub-Fund Statistics (Source: Amundi)

	Portfolio
Modified duration <sup>1</sup>	0.29
Average life <sup>3</sup>	3.52
Average Rating	BBB
Number of Lines	414
Issuer number	244

<sup>1</sup> Modified duration (in points) estimates a bond portfolio's percentage price change for 1% change in yield

<sup>2</sup> Credit duration (in points) estimates a bond portfolio's percentage price change for 1% change in Credit spread

<sup>3</sup> Average life expressed in years

## Risk analysis (rolling) (Source: Fund Admin)

	1 year	3 years	5 years	10 years
Portfolio volatility	0.57%	0.53%	1.12%	1.53%
Benchmark volatility	0.03%	0.11%	0.24%	0.23%
Ex-post Tracking Error	0.58%	0.50%	1.05%	1.51%
Portfolio Information ratio	1.62	4.14	1.26	0.96
Sharpe ratio	1.63	3.86	1.16	0.94
Beta	-6.24	2.00	1.88	1.43

\* Volatility is a statistical indicator that measures an asset's variations around its average value. For example, market variations of +/- 1.5% per day correspond to a volatility of 25% per year. The higher the volatility, the higher the risk.

## Performance analytics (Source: Fund Admin)

	Inception to date*
Maximum drawdown	-23.24%
Recovery period (days)	993
Worst month	03/2020
Lowest return	-4.72%
Best month	02/2011
Highest return	2.80%

The investor's should take into account all the features or objectives of the fund before deciding to invest in it. There is no guarantee that the ESG considerations will improve the investment strategy or performance of a fund.

ASSET BACKED SECURITIES



**Geoffrey Sauwala**  
Portfolio Manager



**Amadou Loum**  
Portfolio Manager

Management commentary

February was marked by current events and a fragile risk environment, linked to several geopolitical and political events. The climate, in particular, deteriorated significantly when the United States and Israel struck Iran at the very end of the month after several weeks of military build-up. Iran retaliated by firing numerous missiles, which led to an immediate regional escalation of the conflict, involving Saudi Arabia, Qatar, the United Arab Emirates, Kuwait, and Bahrain. Beyond the military actions taken by the belligerents, oil transport and freight were largely disrupted in the Strait of Hormuz, causing a surge in oil and gold prices.

On the economic front, the European Central Bank (ECB) as expected kept its rates unchanged at the beginning of February for the consecutive time. Christine Lagarde reaffirmed that the ECB was in a "good position." Officials expect inflation to stabilize at 2%, which remains the medium-term policy target, despite a drop to 1.7% in January. The rate of economic activity growth reached its highest level in three months in the eurozone, with the most notable expansion in the manufacturing sector, where production increased at the fastest pace since August. Overall growth in the eurozone remains solid thanks to strong results from Germany, where economic activity reached its highest level in four months. France, on the other hand, showed some signs of growth despite weak demand. In the labor market, Christine Lagarde highlighted higher participation and a decrease in unemployment, even though job openings are also increasing moderately.

Inflation also declined across the Atlantic, with the consumer price index falling in January. Overall, the US economy grew by 2.2% last year, the slowest pace in five years (2.8% in 2024). The manufacturing PMI index fell to 51.6 (compared to 53.4 the previous month), coming in below the market's initial forecasts of 52.6. Analysts noted that sales increasingly depended on local customers in the United States, as the repercussions of tariffs and retaliatory measures taken by the White House against its main trading partners led to a decline in exports for the eighth consecutive month.

In this context, the US Federal Reserve (Fed) did not indicate that it was in a hurry to resume interest rate cuts after suspending them last month. Several policymakers even raised the possibility of a rate hike if inflation remained elevated for too long. The January meeting was the first in which the Fed kept its rates unchanged, voting to maintain the previous level of 3.5% to 3.75%. Although the January vote was not unanimous, it appeared less controversial than previous decisions. According to the minutes, officials seemed much more comfortable maintaining previous policy settings, citing a more optimistic economic outlook. "We are well positioned," said Chairman Powell, emphasizing that the Fed would make decisions meeting by meeting. Jerome Powell's term ends in May, leaving him two more meetings at the helm of the Fed. Although he could remain a member of the Board of Governors until 2028, he has not yet revealed his intentions.

In the European ABS and CLO market, we observe a contrasting situation for the month: conditions remain very positive in the ABS market, in line with previous months, while the CLO market crystallizes a number of concerns related to the impacts of AI on certain industries, and investors are much more cautious and selective. In total, 13 public ABS transactions were offered to the market, including three CMBS. For ABS, issuances were diversified, notably three transactions backed by real estate loans in the Netherlands, two by residential loans, and one by rental loans. Additionally, we saw two other transactions financing real estate loans in Ireland and Italy. Furthermore, three other transactions were backed by auto loans: one in Spain, one in the United Kingdom, and one in Germany. Finally, one transaction involved a portfolio of consumer loans in Spain. Regarding CMBS, three transactions were offered to the market, each linked to real estate assets located in the United Kingdom: one backed by social housing assets, another by logistics warehouses, and the last by data centers. Regarding spread levels, we observe a moderate widening of spreads in the UK prime market, but excellent performance across the rest of the asset class, particularly the senior tranches of EUR STS transactions, which benefit from limited supply and very strong demand. In the primary market, transactions continue to be placed without difficulty, and subscription multiples remain comfortable across all transactions, allowing for a notable tightening of levels during the placement process. The situation remains in line with previous months for mezzanine tranches, for which demand far exceeds supply, also allowing downward pressure on spreads. In the secondary market, there are very few selling flows; some sellers agree to part with certain positions, but at historically low spread levels, still due to the difficulty of reinvesting the freed-up cash.

Regarding CLOs, however, the primary market remains active but demand is adjusting to higher spread levels, linked to concerns about the impact of AI on software companies, particularly within CLO portfolios. We observe strong selling pressure on mezzanine tranches in the second half of the month, especially on BB and then BBB tranches, with a gradual widening of spreads across all managers and structures, but with an amplitude strongly linked to the quality of portfolios, protection cushions on non-IG tranches, and especially the share of the "software" industry in the portfolios. Thus, there is a wide disparity in levels depending on managers and transactions, with investors being selective on the least defensive portfolios. A relatively rare event at the end of the month, a transaction was particularly canceled close to its pricing, being unable to find buyers for BB and BBB tranches at satisfactory levels. Senior tranches up to single A, however, remain relatively isolated from this dynamic, as the protection levels offered on the portfolios provide more comfort.

Regarding fund management, we were active both in the primary ABS and CLO markets, participating in a large number of transactions offering quality mezzanine tranches, which are always difficult to source in the secondary market. Similarly, we participated in new issuances and refinancing/reset of CLO transactions whose portfolios were the healthiest and most defensive, and which offered satisfactory spread levels. Conversely, we avoided CMBS transactions for reasons similar to previous months: the spread level offered was lower than that accessible on CLOs, for a risk level we consider higher: lower liquidity, concentration on a single industry, weaker structural protection. In the secondary market, we took advantage of opportunities in CLOs, thanks to notable selling pressure at the end of the month.

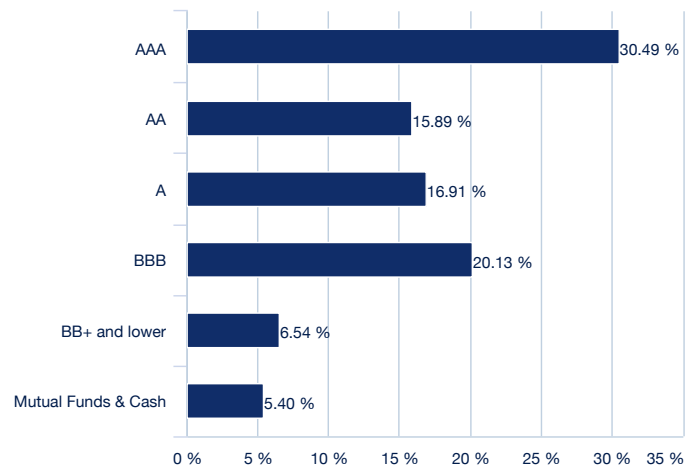
Amundi ABS Responsible posted a positive performance of 0.14% for the month of February 2026 as well as a yield to maturity weighted by WAL of 4.03%. Volatility is stable at 0.57% over a rolling year and 0.53% over three years.

Portfolio Breakdown (Source: Amundi group)

Top 10 holdings (Source: Amundi)

	Coupon (%)	Maturity	% asset
KORUK 2026-1	FRN	23/11/2032	1.92%
GLION 2026-1	FRN	23/01/2062	1.79%
GLION 2023-1	FRN	23/07/2065	1.51%
FIAR 2	FRN	14/11/2034	1.29%
OMHL 2026-1	FRN	30/04/2068	1.24%
KORIT 2	FRN	26/02/2032	1.18%
RNBAI 3	FRN	28/07/2036	1.09%
JPMF 9	FRN	17/10/2061	1.08%
NWEST VII-X	FRN	15/05/2034	0.97%
SCGC 2021-1	FRN	14/11/2035	0.93%

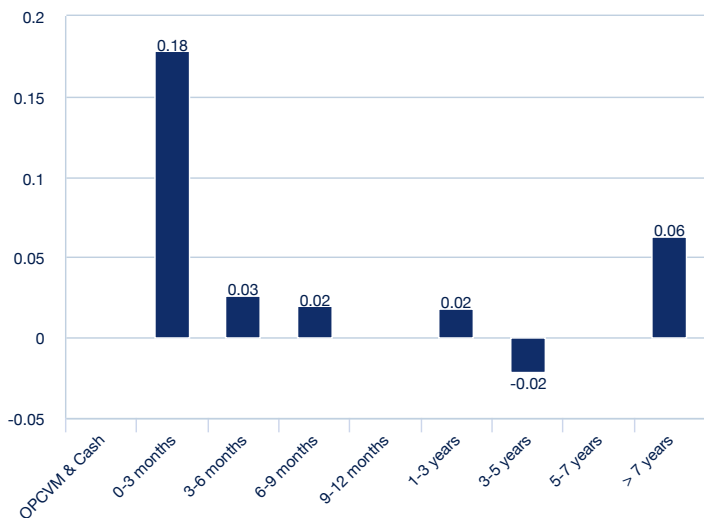
Portfolio breakdown - Long term rating (Source: Amundi)



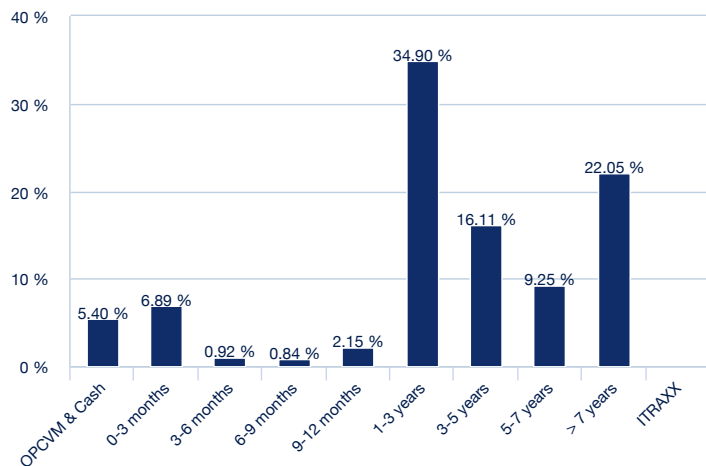
The total may be different by up to 100% to reflect the portfolio's real exposure (consideration of derivative instruments)

ASSET BACKED SECURITIES

Breakdown by maturity (basis points of Modified Duration, Source: Amundi)

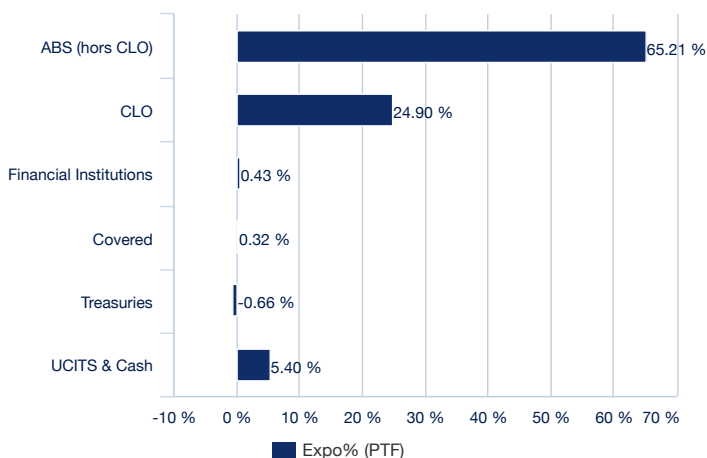


Portfolio breakdown by maturity (Source: Amundi)



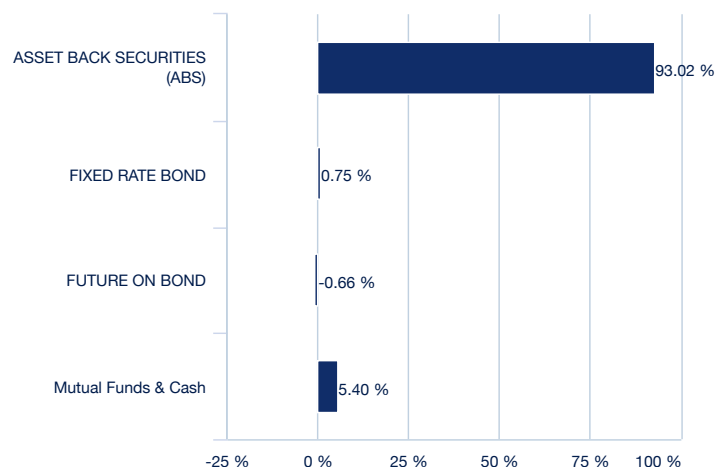
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Sector breakdown (Source: Amundi)



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Breakdown by instrument type (Source: Amundi)



The total may be different by up to 100% to reflect the portfolio's real exposure (consideration of derivative instruments)

Long-Term ratings / maturity matrix (Source: Amundi)

	AAA	AA	A	BBB		UCITS & Cash	NR	Total
0-3 months	0.99%	-	1.16%	1.22%	0.03%	-	-	6.89%
3-6 months	0.72%	-	0.20%	-	-	-	-	0.92%
6-9 months	0.67%	0.07%	-	0.00%	0.11%	-	-	0.84%
9-12 months	0.67%	1.14%	0.19%	0.07%	0.08%	-	-	2.15%
1-3 years	9.71%	9.43%	3.28%	8.33%	4.14%	-	-	34.90%
3-5 years	2.64%	1.97%	6.62%	3.34%	1.54%	-	-	16.11%
5-7 years	2.85%	1.29%	2.19%	2.65%	-	-	-	9.25%
> 7 years	12.25%	1.93%	2.90%	4.51%	-	-	-	22.05%
OPCVM & Cash	-	-	-	-	-	5.40%	-	5.40%
<b>Total</b>	<b>30.49%</b>	<b>15.89%</b>	<b>16.91%</b>	<b>20.13%</b>	<b>6.54%</b>	<b>5.40%</b>	<b>-</b>	<b>98.51%</b>

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## ASSET BACKED SECURITIES ■

## Countries / Sectors / Maturities matrix (Source: Amundi)

	UCITS & Cash	0-3mth	3-6mth	6-9mth	9-12mth	1-3yr	3-5yr	5-7yr	> 7yr	Total
FRANCE	-	-	0.09%	0.12%	0.56%	2.20%	1.30%	0.14%	2.59%	7.01%
CMO	-	-	-	-	-	-	-	-	0.11%	0.11%
ABS	-	-	0.09%	0.12%	0.56%	2.20%	1.30%	0.14%	2.49%	6.91%
GERMANY	-	0.03%	-	-	0.73%	8.61%	1.65%	-	-	11.01%
ABS	-	0.03%	-	-	0.73%	8.61%	1.65%	-	-	11.01%
IRELAND	-	-	-	-	0.30%	1.43%	0.73%	0.51%	1.11%	4.07%
CMO	-	-	-	-	-	-	-	-	0.80%	0.80%
ABS	-	-	-	-	0.19%	1.43%	0.73%	0.51%	0.31%	3.16%
CMBS	-	-	-	-	0.11%	-	-	-	-	0.11%
ITALY	-	0.90%	-	0.18%	-	10.22%	0.14%	0.25%	-	11.69%
CMO	-	0.90%	-	-	-	-	-	-	-	0.90%
ABS	-	-	-	0.07%	-	10.22%	0.14%	0.25%	-	10.68%
CMBS	-	-	-	0.11%	-	-	-	-	-	0.11%
NETHERLANDS	-	-	-	0.10%	-	0.28%	1.24%	-	8.28%	9.89%
ABS	-	-	-	0.10%	-	0.28%	1.24%	-	8.28%	9.89%
OTHERS	-	5.88%	0.63%	-	-	3.66%	9.00%	4.67%	6.22%	30.07%
CLO	-	-	-	-	-	-	-	0.08%	-	0.08%
Industrials	-	-	-	-	-	0.16%	0.58%	-	-	0.74%
ABS	-	5.88%	-	-	-	3.50%	8.42%	4.59%	6.22%	28.62%
CMBS	-	-	0.63%	-	-	-	-	-	-	0.63%
PORTUGAL	-	-	-	-	-	0.82%	0.17%	1.81%	0.45%	3.25%
CMO	-	-	-	-	-	-	-	0.17%	0.45%	0.62%
ABS	-	-	-	-	-	0.82%	0.17%	1.64%	-	2.63%
SPAIN	-	-	0.20%	0.00%	0.55%	4.72%	1.97%	0.68%	1.37%	9.50%
CMO	-	-	0.20%	-	-	0.29%	-	0.13%	1.01%	1.63%
ABS	-	-	-	0.00%	0.55%	4.43%	1.97%	0.54%	0.36%	7.86%
UNITED KINGDOM	-	0.08%	-	0.44%	-	2.96%	0.57%	1.20%	1.28%	6.53%
CMO	-	-	-	-	-	-	0.05%	1.20%	0.34%	1.59%
ABS	-	0.08%	-	0.44%	-	2.96%	0.52%	-	0.94%	4.94%
UCITS & Cash	5.40%	-	-	-	-	-	-	-	-	5.40%
Others (futures, ITRAXX, etc)	-	-	-	-	-	-	-0.66%	-	0.75%	0.09%
<b>Total</b>	<b>5.40%</b>	<b>6.89%</b>	<b>0.92%</b>	<b>0.84%</b>	<b>2.15%</b>	<b>34.90%</b>	<b>16.11%</b>	<b>9.25%</b>	<b>22.05%</b>	<b>98.51%</b>

The total may be different by up to 100% to reflect the portfolio's real exposure (consideration of derivative instruments)

## ASSET BACKED SECURITIES ■

## Information (Source: Amundi)

Fund structure	Mutual Fund (FCP)
Applicable law	under French law
Management Company	Amundi Asset Management
Custodian	CACEIS Bank
Share-class inception date	16/05/2006
Share-class reference currency	EUR
Classification	Bonds & other international debt securities
Type of shares	Accumulation
ISIN code	FR0010319996
Bloomberg code	CATRABC FP
Minimum first subscription / subsequent	4 Share(s) / 1 One hundred-Thousandth of Share(s)/Equitie(s)
Frequency of NAV calculation	Daily
Dealing times	Orders received each day D day before 12:25
Entry charge (maximum)	0.00%
Management fee (p.a. max)	0.28% IAT
Performance fees	Yes
Maximum performance fees rate (% per year)	15.00%
Exit charge (maximum)	0.00%
Management fees and other administrative or operating costs	0.38%
Transaction costs	0.07%
Conversion charge	
Minimum recommended investment period	1 year
Benchmark index performance record	01/06/2021: 100.00% ESTR CAPITALISE (OIS) 15/06/2006: 100.00% EONIA CAPITALISE (O.I.S.) (BASE 360) - DISCONTINUED 16/05/2006: 100.00% EONIA CAPITALISE (J) (BASE 365)
UCITS compliant	UCITS
Current/Forward price	Forward pricing
Redemption Date	D+3
Subscription Value Date	D+3
Characteristic	No

## Important information

This document is provided for information purposes only and does not constitute a recommendation, a solicitation, an offer, advice or an invitation to purchase or sell any units or shares of the fund (FCP), collective employee fund (FCPE), SICAV, SICAV sub-fund or SICAV investing primarily in real estate (SPPICAV) (collectively, "the Funds") described herein and should in no case be interpreted as such. This document is not a contract or commitment of any form. Information contained in this document may be altered without notice. The management company accepts no liability whatsoever, whether direct or indirect, that may arise from the use of information contained in this document. The management company can in no way be held responsible for any decision or investment made on the basis of information contained in this document. The information contained in this document is disclosed to you on a confidential basis and shall not be copied, reproduced, modified, translated or distributed without the prior written approval of the management company, to any third person or entity in any country or jurisdiction which would subject the management company or any of the funds, to any registration requirements within these jurisdictions or where it might be considered as unlawful. Not all of the funds are systematically registered in all jurisdictions of all investors. Investment involves risk. The past performances shown in this document, and simulations based on these, do not guarantee future results, nor are they reliable indicators of future performance. The value of an investment in units or shares of the funds may fluctuate according to market conditions and cause the value of an investment to go up or down. As a result, fund investors may lose all or part of the capital originally invested. All potential investors in the funds are advised to ascertain whether such an investment is compatible with the laws to which they are subject and the tax implications of such an investment prior to investing, and to familiarise themselves with the legal documents in force for each fund. Concerning mandates, this document is a part of the periodic statement of the management activities of your portfolio and must be read in conjunction with any other periodic statement or notice of confirmation provided by your custodian and related to the transactions of your portfolio. Unless stated otherwise, the management company is the source of the data in this document. The date of the data in this document is that indicated at the top of the document, unless otherwise stated.

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ASSET BACKED SECURITIES ■

SRI Terminology

**Socially Responsible Investment (SRI)**

The SRI expresses sustainable development objectives in investment decisions by adding Environmental, Social and Governance (ESG) criteria in addition to the traditional financial criteria.

SRI thus aims to balance economic performance and social and environmental impact by financing companies and public entities which contribute to sustainable development whatever their business sector. By influencing the governance and behaviour of stakeholders, SRI promotes a responsible economy.

**ESG criteria**

The criteria are extra-financial criteria used to assess the Environmental, Social and Governance practices of companies, states or local authorities:

"E" for Environment (energy and gas consumption levels, water and waste management, etc.).

"S" for Social/Society (respect for human rights, health and safety in the workplace, etc.).

"G" for Governance (independence of board of directors, respect for shareholders' rights, etc.)

SRI according to Amundi

Rating scale from A (best score) to G (worst score)



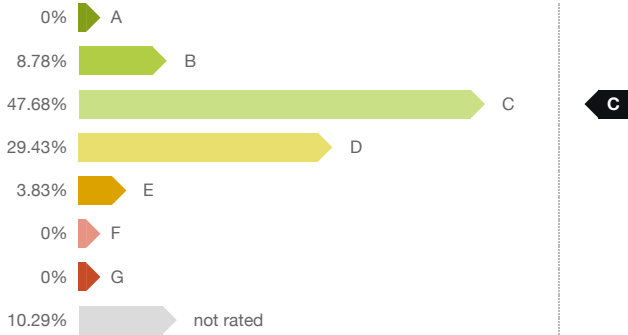
An SRI portfolio follows these rules :

- 1 - Exclusion of E, F and G scores<sup>1</sup>
- 2 - Overall portfolio rating of C or above
- 3 - Overall portfolio rating above the benchmark index/investment universe rating
- 4 - ESG rating for 90% minimum of portfolio stock<sup>2</sup>

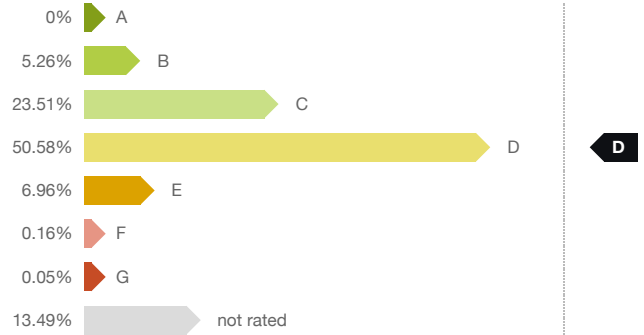
AVERAGE ESG RATING (source : Amundi)

Environmental, social and governance rating

Of Portfolio<sup>3</sup>



From the universe of reference<sup>3</sup>



Evaluation by ESG criteria (Source: Amundi)

Environment	D
Social	D
Governance	C
Overall Rating	C

ESG Benchmark

70% BLOOMBERG PAN EUROPEAN FLOATING ABS BOND INDEX HEDGED + 30% SCI\_ABS

Coverage of ESG<sup>1</sup> analysis (Source: Amundi)

Number of issuers in the portfolio	241
% of the portfolio with an ESG rating <sup>2</sup>	89.51%

ISR Label



REPUBLIQUE FRANÇAISE

<sup>1</sup> If an issuer's rating is downgraded to E, F or G, the manager has a period of three months in which to sell the security. A tolerance is authorized for buy and hold funds.

<sup>2</sup> Outstanding securities in terms of ESG criteria excluding cash assets.

<sup>3</sup> The investment universe is defined by the fund's reference indicator. If the fund does not have an indicator, it is defined by type of security, geographic zone and investment themes and business sectors.

For more information, we invite you to consult the fund's transparency charter, which is available on the management company's website and on the AFG website <http://www.afg.asso.fr>.

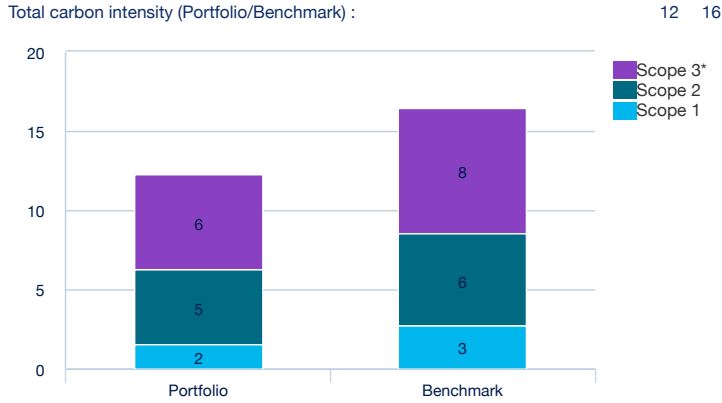
ASSET BACKED SECURITIES ■

Focus on Environmental, Social and Governance key performance indicators

In addition to the overall ESG assessment of the portfolio and the E, S and G dimensions, the manager uses impact indicators to assess the ESG quality of his portfolio. Four representative indicators of Environment, Social, Human Rights and Governance have been identified. The manager's minimum objective is to deliver a quality score higher than that of the index on at least two of the indicators.  
For these 4 indicators, the total for the portfolio/investment universe is equal to the companies' average for these indicators adjusted for their weight in the portfolio/investment universe.

Environment<sup>1</sup>

Carbon intensity : carbon emissions per euro million of sales



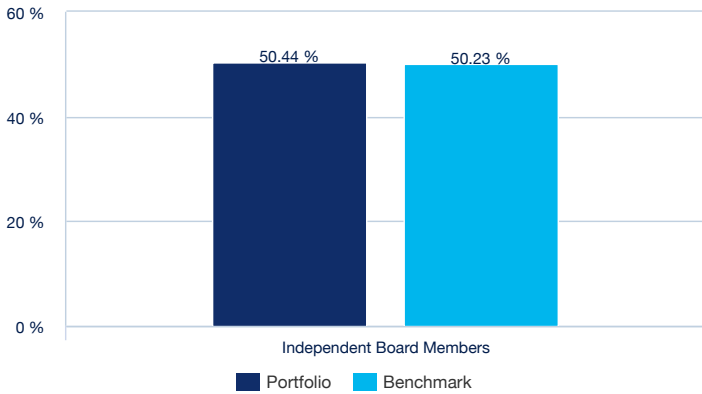
This indicator measures the average emissions in metric tonnes of carbon equivalent per unit of a company's revenue (€ million of sales). This is an indicator of the carbon intensity of the value chain of the companies in the portfolio.

\* Source: TRUCOST, first-tier suppliers only.

Coverage rate (Portfolio/Benchmark) : 91.37% 91.31%

Governance

Board Independence Percentage



The average percentage of directors that meet the designated criteria for independence. Data provider: Refinitiv

Coverage rate (Portfolio/Benchmark) : 95.37% 91.41%

Sources and definitions

**1. Environmental indicator/Climate indicator:** Carbon intensity (in metric tons of CO<sub>2</sub> per million of revenue). This data is provided by Trucost, This corresponds to companies' annual greenhouse gas emissions expressed in metric tons of carbon dioxide equivalent. (CO<sub>2</sub>e). It covers the six greenhouse gases identified in the Kyoto Protocol with emissions converted into global warming potential (GWP) in CO<sub>2</sub> equivalent.

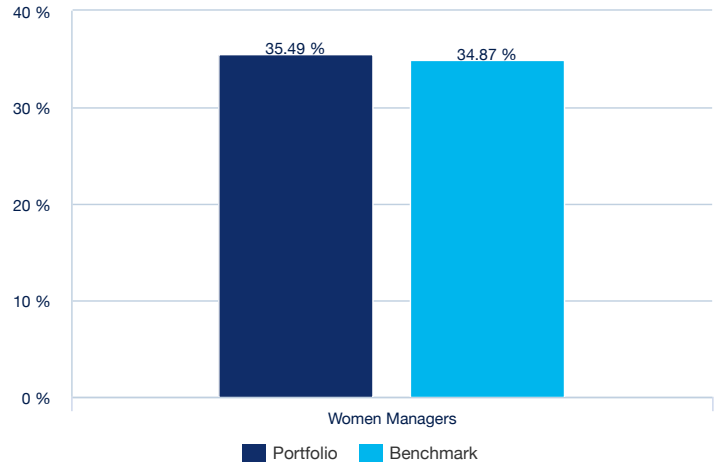
Definition of scopes:

- 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, 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).

**2. Management diversity.**Percentage of women managers among total managers of the company. If there is a breakdown by category in percentage such as top, senior, middle, junior management, then we consider the percentage of middle woman managers. Data provider: Refinitiv

Social<sup>2</sup>

Managers' Diversity

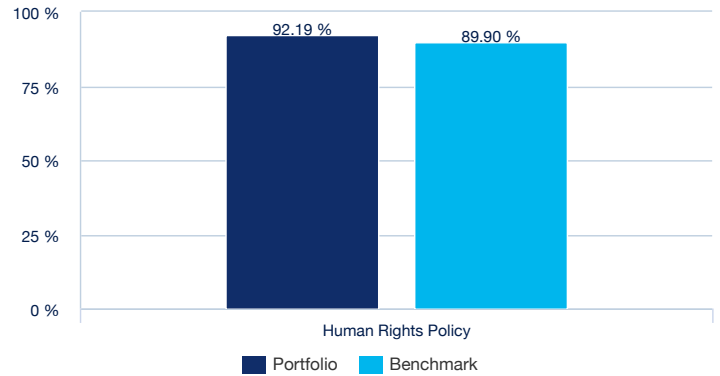


Average percentage of women managers. Data provider: Refinitiv

Coverage rate (Portfolio/Benchmark) : 92.08% 90.13%

Human Rights Compliance<sup>3</sup>

Decent working conditions and freedom of association



Percentage of companies with policies that exclude forced or obligatory child labor or that guarantee freedom of association, applied universally regardless of local laws. Data provider: Refinitiv

Coverage rate (Portfolio/Benchmark) : 98.79% 92.81%