

## Website Product Disclosures further to art. 10(1) of the Sustainable Finance Disclosure Regulation for art. 8 sub-funds

### SUMMARY

**Name:** AMUNDI FUNDS MULTI-ASSET SUSTAINABLE FUTURE **Legal entity identifier:** 549300E1QOFTUCHMCV76

#### No sustainable investment objective

This financial product promotes environmental or social characteristics, but does not have as its objective sustainable investment

This financial product commits to making sustainable investments.

#### Environmental or social characteristics of the financial product

The Sub-Fund applies supplemental and specific exclusion criteria on companies and public issuers on the basis of controversial activities (including controversial weapons, nuclear weapons and other weapons, tobacco, coal, oil and gas, electricity generation through coal or nuclear or oil or gas, hard liquor, gaming, genetic engineering, fur and pornography) and controversial behavior (including child labor, labor and human rights, harmful behavior to the environment, corruption, fraud, death penalty, nuclear power). The Sub-Fund also aims to retain only the best half of the initial universe within each sector. In addition for each issuer, the Sub-Fund considers the following sustainability objectives :

1. On the environmental dimension: The Sub-Fund aims to support the energy and ecological transition by investing in stocks and bonds of companies as well as bonds issued by states and sovereigns entities that are committed to reducing their emissions and promoting the use of renewable energy.
2. On the social dimension: The Sub-Fund aims to support a socially responsible value chain by committing to invest in stocks and bonds of companies which take into consideration the interests of the company's stakeholders, having a responsible behavior to suppliers or customers and adopting a selection process that considers ESG issues.
3. On the governance dimension: The Sub-Fund aims to support transparent and fair corporate governance by investing in stocks and bonds of companies that integrate environmental, social and governance factors into their corporate's strategy and their operating procedures of its management bodies while also ensuring that its business is transparent and traceable by publishing an annual sustainable development report and ESG performance.
4. Finally, based on the UN's Global Compact Principles, the Sub-Fund aims to support the respect for human rights.

#### Proportion of investments

At least 90% of the investments of the sub-fund will be used to meet the environmental or social characteristics promoted by the sub-fund in accordance with the binding elements of the investment strategy of the sub-fund. Furthermore, the sub-fund commits to have a minimum of 10% of sustainable investments as per the below chart. Investments aligned with other E/S characteristics (#1B) will represent the difference between the actual proportion of investments aligned with environmental or

social characteristics (#1) and the actual proportion of sustainable investments (#1A).

The planned proportion of other environmental investment represents a minimum of 10% (i) and may change as the actual proportions of Taxonomy-aligned and/or Social investments increase.

## Monitoring, methodologies, data sources and their limitations, due diligence and engagement policies

All ESG data, either externally or internally processed, is centralised by the Responsible Investment Business line, which is responsible for controlling the quality of the inputs and processed ESG outputs. This monitoring includes an automated quality check as well as a qualitative check from ESG analysts who are specialists of their sectors. ESG scores are updated on a monthly basis within Amundi's proprietary tool Stock Rating Integrator (SRI) module.

Sustainability indicators used within Amundi rely on proprietary methodologies. These indicators are continuously made available in the portfolio management system allowing the portfolio managers to assess the impact of their investment decisions.

Moreover these indicators are embedded within Amundi's control framework, with responsibilities spread between the first level of controls performed by the Investment teams themselves and the second level of controls performed by the Risk teams, who monitor compliance with environmental or social characteristics promoted by the fund on an ongoing basis.

The Amundi ESG rating used to determine the ESG score is an ESG quantitative score translated into seven grades, ranging from A (the best scores universe) to G (the worst). In the Amundi ESG Rating scale, the securities belonging to the exclusion list correspond to a G. For corporate issuers, ESG performance is assessed globally and at relevant criteria level by comparison with the average performance of its industry, through the combination of the three ESG dimensions.

The methodology applied by Amundi ESG rating uses 38 criteria that are either generic (common to all companies regardless of their activity) or sector specific which are weighted according to sector and considered in terms of their impact on reputation, operational efficiency and regulations in respect of an issuer. Amundi ESG ratings are likely to be expressed globally on the three E, S and G dimensions or individually on any environmental or social factor.

Amundi's ESG scores are built using Amundi's ESG analysis framework and scoring methodology. We source data from the following sources for ESG scores: Moody, ISS-Oekom, MSCI, and Sustainalytics. Our methodology limitations are by construction linked to use of ESG data. The ESG data landscape is currently being standardised which can impact data quality; data coverage also is a limitation. Current and future regulation will improve standardized reporting and corporate disclosures on which ESG data rely.

We are aware of these limitations which we mitigate by a combination of approaches.

Each month, the ESG score are recalculated according Amundi quantitative methodology. The result of this calculation is then reviewed by the ESG analysts who perform a qualitative "sampling control" on its sector based on various checks.

Amundi engages investee or potential investee companies at the issuer level regardless of the type of holdings held (equity and bonds).