

**Publications on the website pursuant to Art. 10(1) of the Regulation on sustainability-related disclosures in the financial services sector, for those financial products covered by Article 8**

**SUMMARY**

**Product name:**

AMUNDI PEA S&P US Industrials Screened UCITS  
ETF

**Legal entity identifier:**

9695009HKFIX2X728481

**With no sustainable investment objective**

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

This financial product is committed to sustainable investment.

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

The Fund promotes environmental and/or social characteristics through the replication of a reference benchmark incorporating an environmental, social and governance ("ESG") rating. Thanks to an optimisation process, the ESG score of the S&P 500 Plus Industrials Enhanced Weighted & Screened Index (hereinafter the "Reference Benchmark" or the "Index") can be at least 10% higher than the Parent Index.

- i. Exclusion of companies involved in the following business sectors: controversial weapons, military contracts, thermal coal, tobacco, oil sands and shale, shale gas, Arctic drilling, Arctic oil and gas, light weapons, and energy production from fossil fuels
- ii. Exclusion of companies identified as being in violation of the UN Global Compact (based on the methodology defined by the data provider Sustainalytics) or not covered by Sustainalytics
- iii. Exclusion of companies for which the data provider Trucost cannot calculate the carbon intensity
- iv. Exclusion of companies that do not have an S&P Global ESG score or whose S&P Global ESG score is among the lowest 5% of the Investment Universe
- v. Exclusion of companies that do not have an S&P Global ESG environmental score or whose S&P Global ESG environmental score is among the lowest 5% of the Investment Universe
- vi. Exclusion of companies involved in controversies, as determined by S&P
- vii. Optimisation process aiming to reduce the carbon footprint compared to the Parent Index by at least 30% and improve the S&P Global ESG scores by at least 10% compared to the Parent Index

## Proportion of investments

At least 90% of the UCI's securities and instruments are subject to an ESG analysis and are therefore aligned with the environmental or social characteristics promoted, in accordance with the binding elements of the investment strategy. In addition, the UCI is committed to holding a minimum of 1% in sustainable investments (based on its net assets), as shown in the table below.

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

Whether processed externally or internally, all ESG data are centralised by the Responsible Investment Business Line, which is responsible for monitoring the quality of ESG data processed. This monitoring includes automated quality checks, as well as qualitative checks carried out by ESG analysts who are specialists in their sectors. ESG scores are updated monthly in Amundi's proprietary tool, the Stock Rating Integrator (SRI) tool.

The sustainability indicators used at Amundi are based on proprietary methodologies. These indicators are permanently available in the portfolio management system, allowing managers to assess the impact of their investment decisions.

In addition, these indicators are incorporated into Amundi's monitoring process, with responsibilities distributed between the level one check conducted by the management teams themselves and the level two check conducted by the Risk teams, which continuously monitor compliance with the environmental or social characteristics promoted by the fund.

The Amundi ESG rating used to determine the ESG score is a quantitative ESG score based on seven ratings, ranging from A (best) to G (worst). On the Amundi ESG rating scale, those securities on the exclusion list correspond to a rating of G. Issuers' ESG performance is assessed overall and according to relevant criteria, by comparison with the average performance of their sector, combining the three ESG factors.

The methodology applied to Amundi's ESG rating uses 38 criteria, which can be generic (common to all companies regardless of their activity) or sector-specific. The criteria are weighted by sector, and their impact on the issuer's reputation, operational efficiency and regulatory compliance is taken into account. Amundi ESG ratings are likely to be expressed overall on the three factors – E, S and G – or individually on any environmental or social factor.

Amundi ESG scores are established using Amundi's ESG analysis framework and rating methodology. For ESG scores, we obtain data from the following sources: Moody, ISS-Oekom, MSCI and Sustainalytics.

As a result, our methodological limitations are linked to the use of ESG data. The ESG data landscape is in the process of being standardised, which may impact data quality; data coverage also represents a limitation. Current and future regulations will improve the standardisation of the reporting and disclosures of companies which ESG data are based.

We are aware of these limitations, which we mitigate through a combined approach.

Every month, the ESG score is recalculated according to Amundi's quantitative methodology. The result of this calculation is then reviewed by ESG analysts who carry out a qualitative "sampling check" of their sector based on various checks.

Amundi has a policy on engagement with issuers in which we are invested and those in which we could potentially invest, regardless of the type of holdings held (equities and bonds).