AMUNDI S&P SMALLCAP 600 ESG UCITS ETF DIST

FACTSHEET

Marketing Communication

30/09/2024

EQUITY

Key Information (Source: Amundi)

Net Asset Value (NAV) : **73.70 (USD)**
NAV and AUM as of : **30/09/2024**
Assets Under Management (AUM) :
151.06 (million USD)
ISIN code : **IE000XLJ2JQ9**
Replication type : **Physical**
Benchmark :
100% S&P SMALLCAP 600 ESG+ INDEX

Objective and Investment Policy

The objective of this Sub-Fund is to track the performance of S&P SmallCap 600 ESG+ Index (USD) NTR (the "Index"), and to minimize the tracking error between the net asset value of the Sub-Fund and the performance of the Index. The Sub-Fund aims to achieve a level of tracking error of the Sub-Fund and its Index that will not normally exceed 1%.

Risk Indicator *(Source : Fund Admin)*

1 2 3 4 **5** 6 7

Lower Risk — Higher Risk

The risk indicator assumes you keep the product for 5 years.
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*

Performances from 20/01/2023 to 30/09/2024 (Source : Fund Admin)

Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	18.70%	-	19.31%
Benchmark volatility	18.73%	-	19.33%
Ex-post Tracking Error	0.26%	-	0.23%
Sharpe ratio	1.14	-	0.35

* 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 Tracking Error indicator measures the performance's difference between the fund and the benchmark

Cumulative returns* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	Since
Since	29/12/2023	30/08/2024	28/06/2024	29/09/2023	-	-	20/01/2023
Portfolio	9.57%	0.59%	9.88%	27.49%	-	-	22.09%
Benchmark	9.77%	0.61%	9.95%	27.90%	-	-	22.62%
Spread	-0.20%	-0.02%	-0.07%	-0.41%	-	-	-0.53%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019
Portfolio	-	-	-	-	-
Benchmark	-	-	-	-	-
Spread	-	-	-	-	-

** Source : Amundi. The above cover complete periods of 12 months for each calendar year.* ***Past performance is no predictor of current and future results and does not guarantee future yield*** *. Any losses or gains do not take into consideration any costs, commissions and fees incurred by the investor in the issue and buyout of the shares (e.g. taxes, brokerage fees or other commissions deducted by the financial intermediary). If performance is calculated in a currency other than the euro, any losses or gains generated can thereby be affected by exchange rate fluctuations (both upward and downward). The discrepancy accounts for the performance difference between the portfolio and the index.*

Index Data (Source : Amundi)

Description of the Index

The Index is a broad-based, market-cap-weighted index that measures the performance of securities meeting sustainability criteria, while maintaining similar overall industry group weight as the S&P SmallCap 600 Index (the "Parent Index"). The Parent Index is an equity index representative of the small capitalization securities traded in the USA. The Index targets 75% of the free-float market capitalization of each industry group within the Parent Index, using the S&P Dow Jones Indices ("DJI") ESG Score as the defining characteristic.

Information (Source: Amundi)

Asset class : **Equity**
Exposure : **USA**

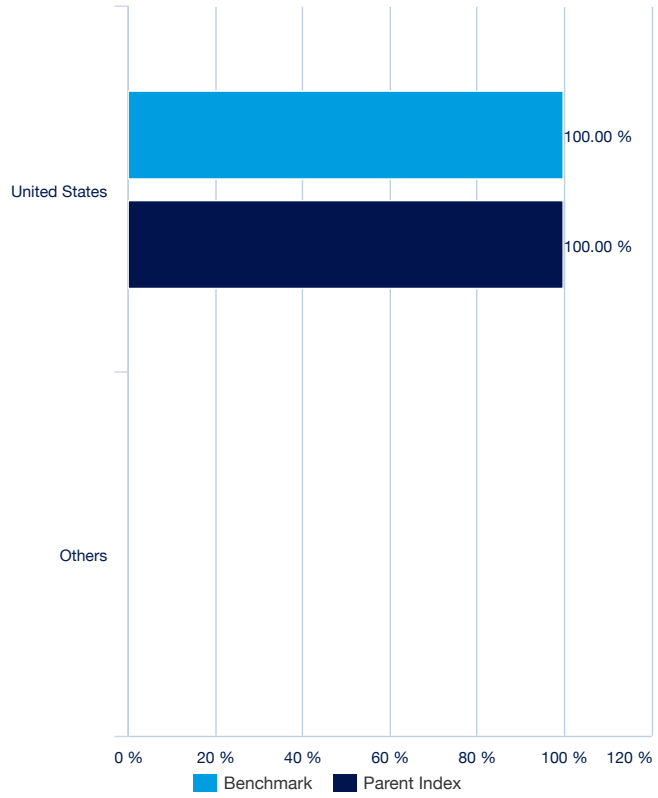
Holdings : **374**

Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)	% assets (Parent index)
ATI INC	0.97%	0.61%
ENSIGN GROUP INC	0.96%	0.61%
MUELLER INDUSTRIES INC	0.96%	0.61%
LUMEN TECHNOLOGIES INC	0.87%	0.55%
MERITAGE HOMES C	0.87%	0.55%
SPX TECHNOLOGIES INC	0.86%	0.54%
SPS COMMERCE INC	0.84%	0.53%
GLAUKOS CORP	0.83%	0.52%
JACKSON FINANCIAL INC-A	0.81%	0.51%
BADGER METER INC	0.75%	0.47%
Total	**8.70%**	**5.50%**

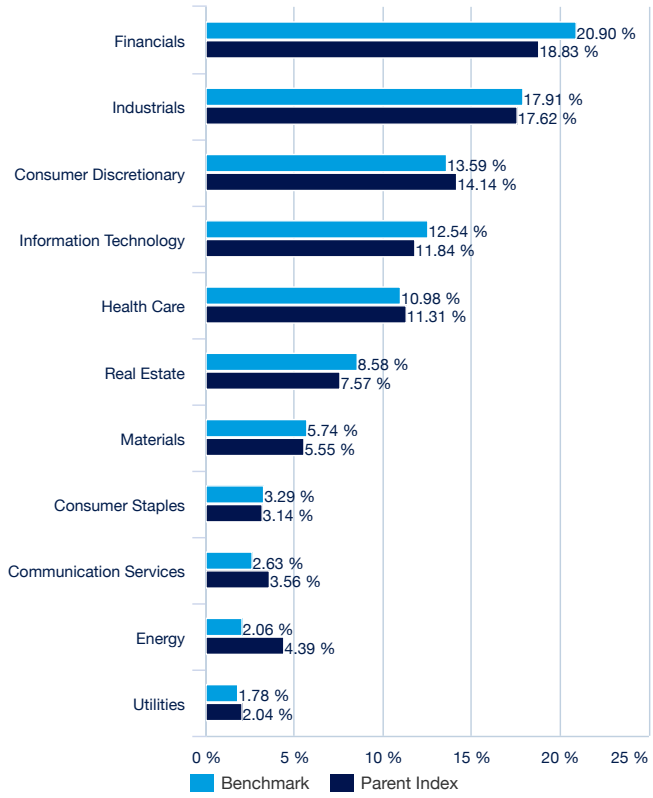
Parent index : **MOD104249 - MOD AM S&P SMCAP 600 ESG**

Geographical breakdown (Source: Amundi)



Parent index : **MOD104249 - MOD AM S&P SMCAP 600 ESG**

Benchmark Sector breakdown (source : Amundi)



Parent index : **MOD104249 - MOD AM S&P SMCAP 600 ESG**

Evaluation by ESG criteria (Source: Amundi)

	Index	Parent index
Overall Rating	6.00	5.63
Environment	4.82	4.70
Social	4.66	4.55
Governance	6.29	6.15

Parent index : **MOD104249 - MOD AM S&P SMCAP 600 ESG**

ESG criteria

The criteria are extra-financial criteria used to assess the Environmental, Social and Governance practices of companies.

Environmental, Social, and Governance risks and opportunities are posed by large scale trends (e.g. climate change, resource scarcity, demographic shifts) as well as by the nature of the company's operations.

Scores are on a 0-10 scale, with 10 being the best.

"E" for Environment (Climate Change, Natural Resources, Pollution & Waste and Environmental Opportunities)

"S" for Social (Human Capital, Product Liability, Stakeholder Opposition and Social Opportunities)

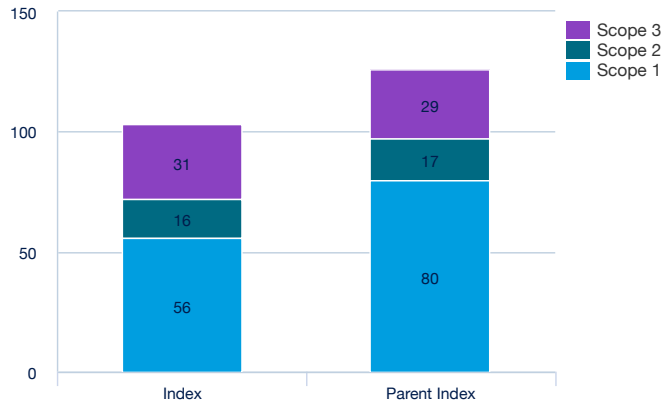
"G" for Governance (Corporate Governance and Corporate Behavior)

Source: Raw ESG datas for companies are provided by MSCI

Carbon footprint

Carbon footprint: carbon emissions per euro million invested

	Index	Parent Index
Total carbon portfolio footprint (Index/Parent index) :	104.00	126.00



Parent index : **MOD104249 - MOD AM S&P SMCAP 600 ESG**

Carbon footprint

This indicator measures the portfolio's carbon emissions in metric tonnes of carbon equivalent (tCO2e) per euro million invested.
This is an indicator of the emissions generated by investment in this portfolio.

Definition of scopes :

- Scope 1 : all emissions that arise directly from sources that are owned or controlled by the company.

- Scope 2 : all indirect emissions generated by 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).

Source : The carbon emissions data is supplied by Trucost. It corresponds to companies' annual emissions expressed in tCO2e, which covers the six greenhouse gases defined in the Kyoto protocol whose emissions are converted into global warming potential (GWP) in CO2 equivalent.

Principal characteristics (Source : Amundi)

Fund structure	ICAV Irish
UCITS compliant	UCITS
Management Company	Amundi Ireland Limited
Administrator	HSBC Securities Services (Ireland) DAC
Custodian	HSBC Continental Europe
Independent auditor	PRICEWATERHOUSECOOPERS
Share-class inception date	19/01/2023
Date of the first NAV	20/01/2023
Share-class reference currency	USD
Classification	-
Type of shares	Distribution
ISIN code	IE000XLJ2JQ9
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Management fees and other administrative or operating costs	0.35%
Minimum recommended investment period	5 years
Fiscal year end	December
Primary Market Maker	

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Deutsche Börse	9:00 - 17:30	EUR	MWON	MWON GY	CNAVNCUS	MWON.DE	CBNCUDUSEURINAV=SOLA
Six Swiss Exchange	9:00 - 17:30	CHF	CBUSAS	CBUSAS SW	CBUSASCH	CBUSAS.S	CBUSASCHFINAV=SOLA
Six Swiss Exchange	9:00 - 17:30	USD	USASUS	USASUS SW	CBUSAUIV	USASUS.S	CBUSASUSDINAV=SOLA

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