

# AMUNDI S&P SMALLCAP 600 ESG UCITS ETF DIST

EQUITY ■

FACTSHEET

Marketing  
Communication

30/04/2024

## Key Information (Source: Amundi)

Net Asset Value (NAV) : **65.23 ( USD )**  
NAV and AUM as of : **30/04/2024**  
Assets Under Management (AUM) :  
**118.70 ( 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)



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 30/04/2024 (Source : Fund Admin)



### Cumulative returns\* (Source: Fund Admin)

Since	YTD 29/12/2023	1 month 28/03/2024	3 months 31/01/2024	1 year 28/04/2023	3 years	5 years	Since 20/01/2023
Portfolio	-3.03%	-5.46%	0.68%	14.16%	-	-	8.06%
Benchmark	-2.80%	-5.29%	0.85%	14.79%	-	-	8.58%
Spread	-0.22%	-0.18%	-0.18%	-0.62%	-	-	-0.53%

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

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

### Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	18.00%	-	19.43%
Benchmark volatility	17.97%	-	19.42%
Ex-post Tracking Error	0.22%	-	0.21%
Sharpe ratio	0.54	-	0.09

\* 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

\* 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.

## EQUITY

## 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**

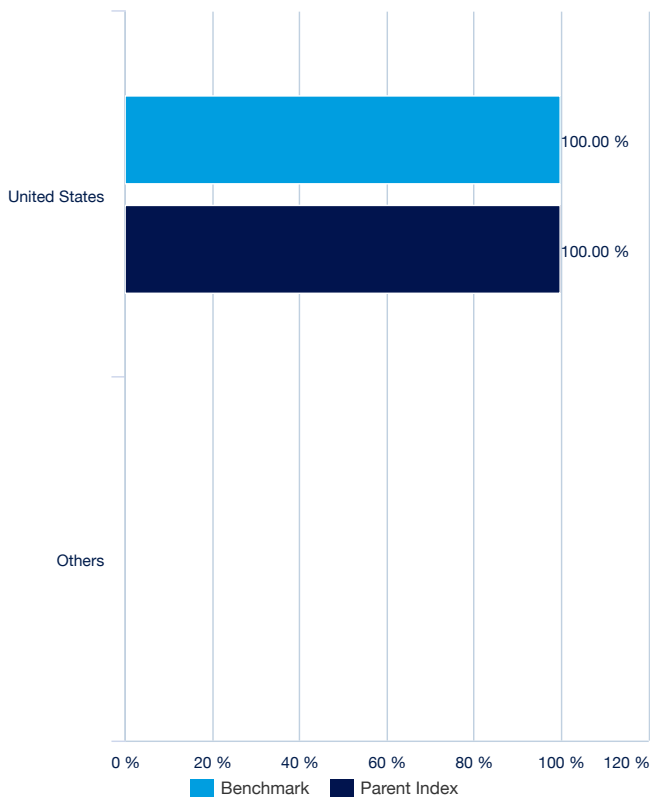
Holdings : **347**

## Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)	% assets (Parent index)
SPS COMMERCE INC	1.03%	0.58%
ENSIGN GROUP INC	1.03%	0.58%
MUELLER INDUSTRIES INC	1.02%	0.58%
FABRINET	0.98%	0.56%
AAON INC	0.98%	0.55%
ABERCROMBIE & FITCH	0.97%	0.55%
MERITAGE HOMES C	0.95%	0.54%
SPX TECHNOLOGIES INC	0.86%	0.49%
BOISE CASCADE LLC	0.84%	0.48%
BADGER METER INC	0.84%	0.48%
<b>Total</b>	<b>9.51%</b>	<b>5.39%</b>

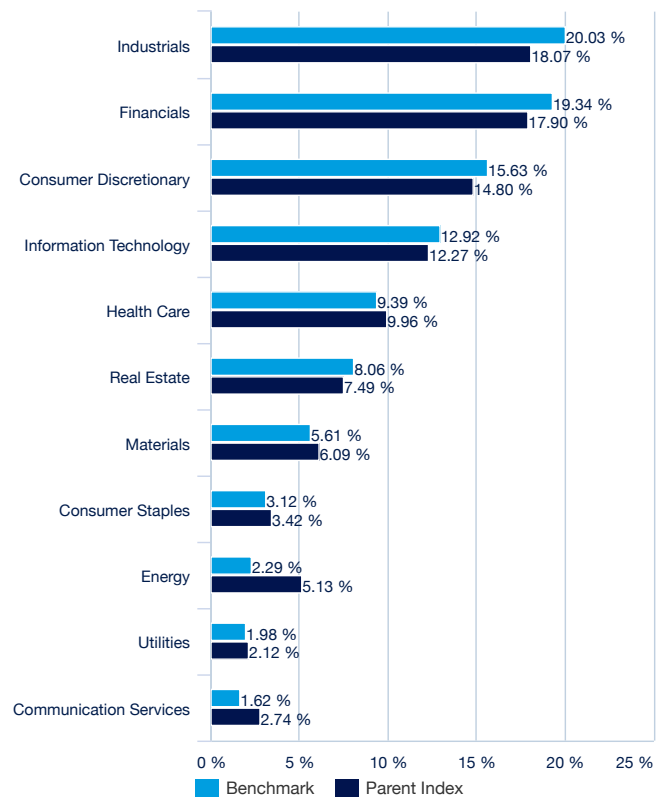
Parent index : **MOD104249 - MOD AM S&P SMCAP 600 ESG**

## 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	5.73	5.57
Environment	4.38	4.50
Social	4.62	4.53
Governance	6.18	6.13

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)

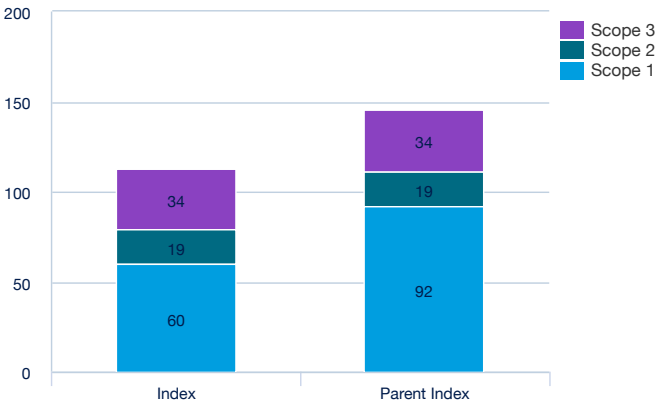
**"G" for Governance** (Corporate Governance and Corporate Behavior)

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) :	113.19	146.21



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, both upstream and downstream in the value chain. To ensure the robustness of the data, in this report we have chosen to use only part of scope 3, i.e. upstream emissions linked to first-tier suppliers. First-tier suppliers are those with which the company has a strong relationship and on which it can exercise direct influence.

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
CNMV code	-
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	USD	USASUS	USASUS SW	CBUSAUIV	USASUS.S	CBUSASUSDINAV=SOLA
Six Swiss Exchange	9:00 - 17:30	CHF	CBUSAS	CBUSAS SW	CBUSASCH	CBUSAS.S	CBUSASCHFNAV=SOLA

## Contact

## ETF Sales contact

France & Luxembourg	+33 (0)1 76 32 65 76
Germany & Austria	+49 (0) 800 111 1928
Italy	+39 02 0065 2965
Switzerland (German)	+41 44 588 99 36
Switzerland (French)	+41 22 316 01 51
United Kingdom	+44 (0) 20 7 074 9598
UNITED KINGDOM (Instit)	+44 (0) 800 260 5644
Netherlands	+31 20 794 04 79
Nordic countries	+46 8 5348 2271
Hong Kong	+65 64 39 93 50
Spain	+34 914 36 72 45

## ETF Capital Markets contact

Téléphone	+33 (0)1 76 32 19 93
Bloomberg IB Chat	Capital Markets Amundi ETF
	Capital Markets Amundi HK ETF

## ETF Market Makers contact

BNP Paribas	+33 (0)1 40 14 60 01
Kepler Cheuvreux	+33 (0)1 53 65 35 25

## Amundi contact

**Amundi ETF**  
 90 bd Pasteur  
 CS 21564  
 75 730 Paris Cedex 15 - France  
**Hotline** : +33 (0)1 76 32 47 74  
[info@amundiETF.com](mailto:info@amundiETF.com)

## EQUITY ■

## Index Providers

The S&P SmallCap 600 ESG+ Index is a product of S&P Dow Jones Indices LLC ("SPDJI"), and has been licensed for use by Lyxor ("Licensee"). Standard & Poor's®, S&P®, and S&P MidCap400® are registered trademarks of Standard & Poor's Financial Services LLC ("S&P"), and Dow Jones® and is a registered trademark of Dow Jones Trademark Holdings LLC ("Dow Jones") and these trademarks have been licensed for use by SPDJI and sublicensed for certain purposes by the Licensee. The Sub-fund is not sponsored, endorsed, sold or promoted by SPDJI, Dow Jones, S&P, any of their respective affiliates (collectively, "S&P Dow Jones Indices"). S&P Dow Jones Indices makes no representation or warranty, express or implied, to the Shareholders of the Sub-fund or any member of the public regarding the advisability of investing in securities generally or in the Sub-Fund particularly or the ability of the S&P SmallCap 600 ESG+ Index to track general market performance. S&P Dow Jones Indices' only relationship to the Licensee with respect to the S&P SmallCap 600 ESG+ Index is the licensing of the Index and certain trademarks, service marks and/or trade names of S&P Dow Jones Indices or its licensors. The S&P SmallCap 600 ESG+ Index is determined, composed and calculated by S&P Dow Jones Indices without regard to the Licensee or the Sub-fund. S&P Dow Jones Indices have no obligation to take the needs of the Licensee or the Shareholders of the Sub-fund into consideration in determining, composing or calculating the S&P SmallCap 600 ESG+ Index. S&P Dow Jones Indices is not responsible for and has not participated in the determination of the prices, and volume of the shares in the Sub-fund or the timing of the issuance or sale of shares in the Sub-fund or in the determination or calculation of the equation by which the shares in the Sub-fund is to be converted into cash, surrendered or redeemed, as the case may be. S&P Dow Jones Indices has no obligation or liability in connection with the administration, marketing or trading of shares in the Sub-fund. There is no assurance that investment products based on the S&P SmallCap 600 ESG+ Index will accurately track index performance or provide positive investment returns. S&P Dow Jones Indices LLC is not an investment advisor. Inclusion of a security within an index is not a recommendation by S&P Dow Jones Indices to buy, sell, or hold such security, nor is it considered to be investment advice. Notwithstanding the foregoing, 53/367 CME Group Inc. and its affiliates may independently issue and/or sponsor financial products unrelated to the Sub-fund currently being issued by the Company, but which may be similar to and competitive with the Sub-fund. In addition, CME Group Inc. and its affiliates may trade financial products which are linked to the performance of the S&P SmallCap 600 ESG+ Index.

S&P DOW JONES INDICES DOES NOT GUARANTEE THE ADEQUACY, ACCURACY, TIMELINESS AND/OR THE COMPLETENESS OF THE S&P SMALLCAP 600 ESG+ INDEX OR ANY DATA RELATED THERETO OR ANY COMMUNICATION, INCLUDING BUT NOT LIMITED TO, ORAL OR WRITTEN COMMUNICATION (INCLUDING ELECTRONIC COMMUNICATIONS) WITH RESPECT THERETO. S&P DOW JONES INDICES SHALL NOT BE SUBJECT TO ANY DAMAGES OR LIABILITY FOR ANY ERRORS, OMISSIONS, OR DELAYS THEREIN. S&P DOW JONES INDICES MAKES NO EXPRESS OR IMPLIED WARRANTIES, AND EXPRESSLY DISCLAIMS ALL WARRANTIES, OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE OR AS TO RESULTS TO BE OBTAINED BY THE LICENSEE, SHAREHOLDERS OF THE SUBFUND, OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE S&P SMALLCAP 600 ESG+ INDEX OR WITH RESPECT TO ANY DATA RELATED THERETO, WHEREBY ANY RELATED WARRANTY CLAIMS ARE EXPRESSLY REJECTED. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT WHATSOEVER SHALL S&P DOW JONES INDICES BE LIABLE FOR ANY INDIRECT, SPECIAL, INCIDENTAL, PUNITIVE, OR CONSEQUENTIAL DAMAGES INCLUDING BUT NOT LIMITED TO, LOSS OF PROFITS, TRADING LOSSES, LOST TIME OR GOODWILL, EVEN IF THEY HAVE BEEN ADVISED OF THE POSSIBILITY OF SUCH DAMAGES, WHETHER IN CONTRACT, TORT, STRICT LIABILITY, OR OTHERWISE. THERE ARE NO THIRD PARTY BENEFICIARIES OF ANY AGREEMENTS OR ARRANGEMENTS BETWEEN S&P DOW JONES INDICES.

## 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.

This document is designed exclusively for institutional, professional, qualified or sophisticated investors and distributors. It is not meant for the general public or private clients of any jurisdiction or those qualified as 'US Persons'. Approved investors in regard to the European Union are those which are defined as "Professional" investors in Directive 2004/39/EC of 21 April 2004 "MiFID" or, as the case may be, as defined under each local legislation and, insofar as the offer in Switzerland is concerned, "qualified investors" as set forth in the federal Law on Collective Investments (LPCC), the Ordinance on collective investments of 22 November 2006 (OPCC) and the FINMA 08/8 Circular regarding the legislation on collective investments of 20 November 2008. This document shall not, under any circumstance, be sent within the European Union to non "Professional" investors as defined by the MFI or under each local legislation, or in Switzerland to those investors which are not defined as "qualified investors" in the applicable law and regulations.

Certain information ©2021 MSCI ESG Research LLC. Reproduced by permission. Although Amundi information providers, including without limitation, MSCI ESG Research LLC and its affiliates (the "ESG Parties"), obtain information (the "Information") from sources they consider reliable, none of the ESG Parties warrants or guarantees the originality, accuracy or completeness, of any data herein and expressly disclaim all express or implied warranties, including those of merchantability and fitness for a particular purpose. The Information may only be used for your internal use, may not be reproduced or disseminated in any form and may not be used as a basis for, or a component of, any financial instruments or products or indices. Further, none of the Information can in and of itself be used to determine which securities to buy or sell or when to buy or sell them. None of the ESG Parties shall have any liability for any errors or omissions in connection with any data herein, or any liability for any direct, indirect, special, punitive, consequential or any other damages (including lost profits) even if notified of the possibility of such damages.