

Amundi S&P SmallCap 600 Screened UCITS ETF Dist

EQUITY ■

FACTSHEET

Marketing
Communication

30/06/2025

Key Information (Source: Amundi)

Net Asset Value (NAV) : **68.72 (USD)**
NAV and AUM as of : **30/06/2025**
Assets Under Management (AUM) :
155.73 (million USD)
ISIN code : **IE000XLJ2JQ9**
WKN : **ETF039**
Replication type : **Physical**
Benchmark :
100% S&P SMALLCAP 600 SCORED & SCREENED+ INDEX (USD)

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)



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 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 30/06/2025 (Source : Fund Admin)



Cumulative returns* (Source: Fund Admin)

| | YTD 31/12/2024 | 1 month 30/05/2025 | 3 months 31/03/2025 | 1 year 28/06/2024 | 3 years | 5 years | Since 20/01/2023 |
|-----------|-------------------|-----------------------|------------------------|----------------------|---------|---------|---------------------|
| Portfolio | -5.24% | 3.36% | 4.63% | 3.55% | - | - | 15.06% |
| Benchmark | -5.55% | 3.28% | 4.32% | 3.66% | - | - | 15.60% |
| Spread | 0.31% | 0.08% | 0.31% | -0.11% | - | - | -0.55% |

Calendar year performance* (Source: Fund Admin)

| | 2024 | 2023 | 2022 | 2021 | 2020 |
|-----------|--------|------|------|------|------|
| Portfolio | 8.96% | - | - | - | - |
| Benchmark | 9.57% | - | - | - | - |
| Spread | -0.61% | - | - | - | - |

Risk indicators (Source: Fund Admin)

| | 1 year | 3 years | Inception to date * |
|------------------------|--------|---------|---------------------|
| Portfolio volatility | 22.06% | - | 20.00% |
| Benchmark volatility | 22.20% | - | 20.05% |
| Ex-post Tracking Error | 0.37% | - | 0.29% |
| Sharpe ratio | -0.05 | - | 0.04 |

* 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. 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.

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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**

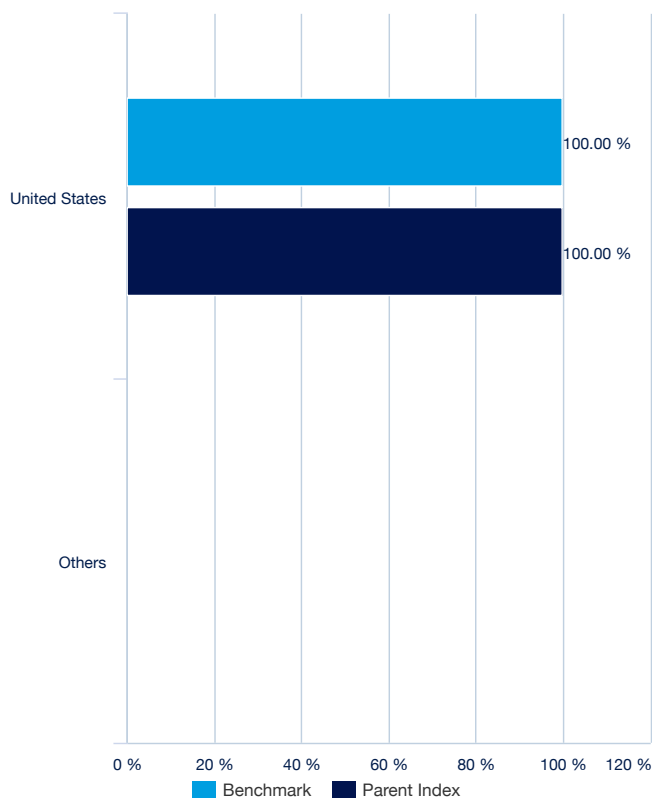
Holdings : **408**

Top 10 benchmark holdings (source : Amundi)

| | % of assets (Index) | % assets (Parent index) |
|-----------------------------|---------------------|-------------------------|
| MR COOPER GROUP INC | 1.01% | 0.72% |
| BRINKER | 0.85% | 0.60% |
| QORVO INC | 0.83% | 0.59% |
| SPX TECHNOLOGIES INC | 0.83% | 0.59% |
| BORGWARNER INC | 0.78% | 0.56% |
| BADGER METER INC | 0.77% | 0.55% |
| ARMSTRONG WORLD INDUSTRIES | 0.75% | 0.53% |
| JACKSON FINANCIAL INC-A | 0.68% | 0.48% |
| FEDERAL SIGNAL CORP | 0.68% | 0.48% |
| ESSENTIAL PROPERTIES REALTY | 0.67% | 0.48% |
| Total | 7.86% | 5.58% |

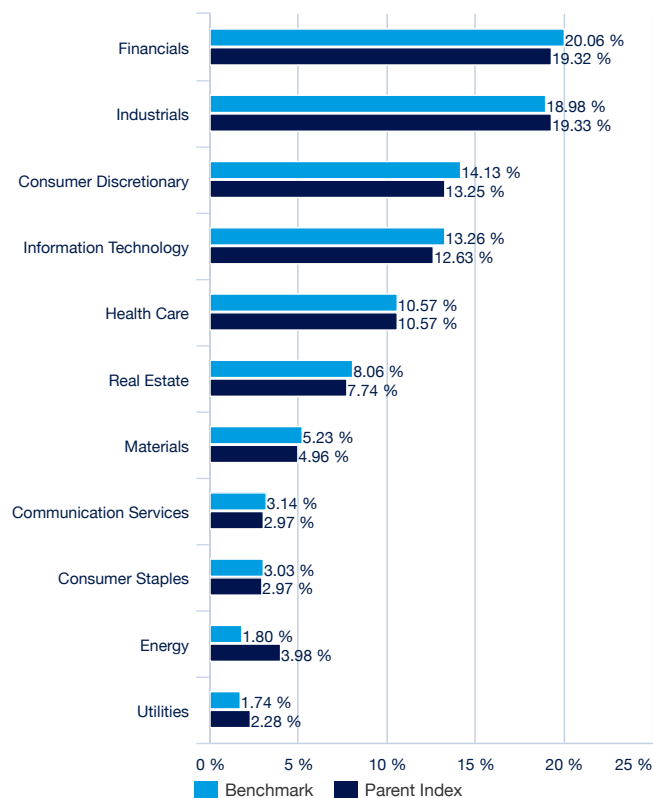
Parent index : **MOD104249 - MOD AM S&P SMCAP 600 ESG**

Geographical breakdown (for illustrative purposes only - Source: Amundi)



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

Benchmark Sector breakdown (for illustrative purposes only - Source : Amundi)



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

Evaluation by ESG criteria (Source: Amundi)

| | Index | Parent index |
|-----------------------|-------|--------------|
| Overall Rating | 6.08 | 5.74 |
| Environment | 4.88 | 4.70 |
| Social | 4.68 | 4.52 |
| Governance | 6.38 | 6.30 |

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

Total carbon portfolio footprint (Index/Parent index) :

| | |
|--------------|---------------------|
| Index | Parent Index |
| 81.24 | 89.85 |

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

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