

AMUNDI S&P 500 ESG UCITS ETF - Acc EUR HEDGED

FACTSHEET

Marketing
Communication

31/03/2024

EQUITY ■

Key Information (Source: Amundi)

Net Asset Value (NAV) : **75.97 (EUR)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) :
4,291.32 (million EUR)
ISIN code : **IE00058MW3M8**
Replication type : **Physical**
Benchmark :
100% S&P 500 ESG+ EUR HEDGED INDEX

Objective and Investment Policy

The objective of the Sub-Fund is to track the performance of the S&P 500 ESG+ Index (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 & Reward Profile (SRRRI) (Source: Fund Admin)



Lower risk, potentially lower rewards
Higher risk, potentially higher rewards

The SRRRI represents the risk and return profile as presented in the Key Investor Information Document (KIID). The lowest category does not imply that there is no risk. The SRRRI is not guaranteed and may change over time.

Returns (Source: Fund Admin) - Past performance does not predict future returns

Performances from 17/02/2020 to 28/03/2024 (Source : Fund Admin)



Cumulative returns* (Source: Fund Admin)

| | YTD Since 29/12/2023 | 1 month 29/02/2024 | 3 months 29/12/2023 | 1 year 31/03/2023 | 3 years 31/03/2021 | 5 years - | Since 17/02/2020 |
|------------------|-------------------------|-----------------------|------------------------|----------------------|-----------------------|--------------|---------------------|
| Portfolio | 9.86% | 3.18% | 9.86% | 26.92% | 31.59% | - | 50.65% |
| Benchmark | 9.84% | 3.18% | 9.84% | 26.91% | 32.84% | - | 53.92% |
| Spread | 0.02% | 0.00% | 0.02% | 0.01% | -1.25% | - | -3.27% |

Calendar year performance* (Source: Fund Admin)

| | 2023 | 2022 | 2021 | 2020 | 2019 |
|------------------|--------|---------|--------|------|------|
| Portfolio | 23.94% | -21.18% | 30.36% | - | - |
| Benchmark | 24.16% | -20.68% | 30.77% | - | - |
| Spread | -0.22% | -0.50% | -0.41% | - | - |

Risk indicators (Source: Fund Admin)

| | 1 year | 3 years | Inception to date * |
|-------------------------------|--------|---------|---------------------|
| Portfolio volatility | 11.57% | 16.80% | 21.42% |
| Benchmark volatility | 11.58% | 16.92% | 21.68% |
| Ex-post Tracking Error | 0.13% | 0.38% | 0.71% |
| Sharpe ratio | 2.02 | 0.47 | 0.48 |

* 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.

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Index Data (Source : Amundi)

Description of the Index

S&P 500 ESG+ Index is a broad-based, market-cap-weighted equity index that measures the performance of securities meeting sustainability criteria, while maintaining similar overall industry group weight as the S&P 500 Index (the "Parent Index"). The Parent Index is an equity index representative of the leading securities traded in the USA.

Information (Source: Amundi)

Asset class : **Equity**
Exposure : **North America**

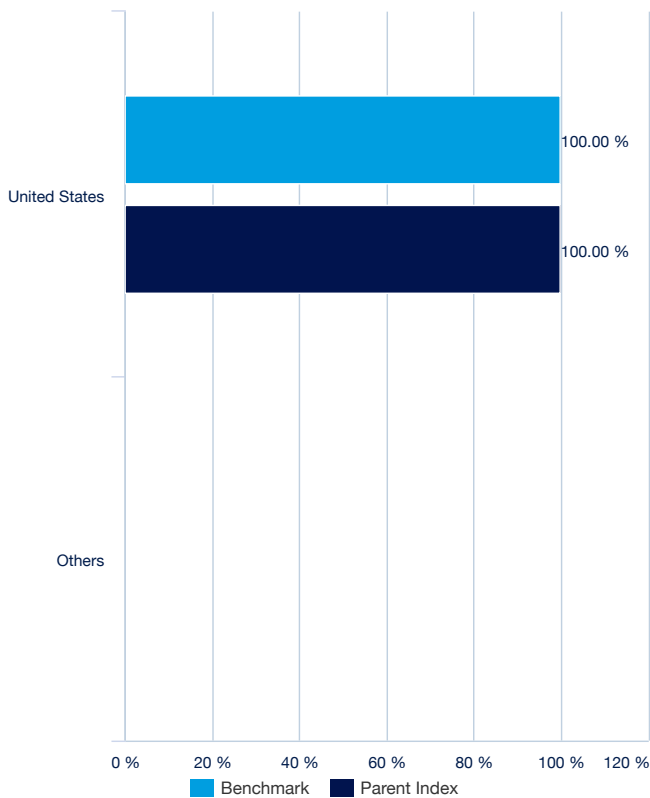
Holdings : **306**

Top 10 benchmark holdings (source : Amundi)

| | % of assets (Index) | % assets (Parent index) |
|---------------------|---------------------|-------------------------|
| MICROSOFT CORP | 9.61% | 7.09% |
| APPLE INC | 7.65% | 5.65% |
| NVIDIA CORP | 6.86% | 5.06% |
| AMAZON.COM INC | 5.07% | 3.74% |
| ALPHABET INC CL A | 2.73% | 2.02% |
| ALPHABET INC CL C | 2.31% | 1.70% |
| ELI LILLY & CO | 1.91% | 1.41% |
| JPMORGAN CHASE & CO | 1.78% | 1.31% |
| TESLA INC | 1.50% | 1.11% |
| EXXON MOBIL CORP | 1.42% | 1.05% |
| Total | 40.84% | 30.14% |

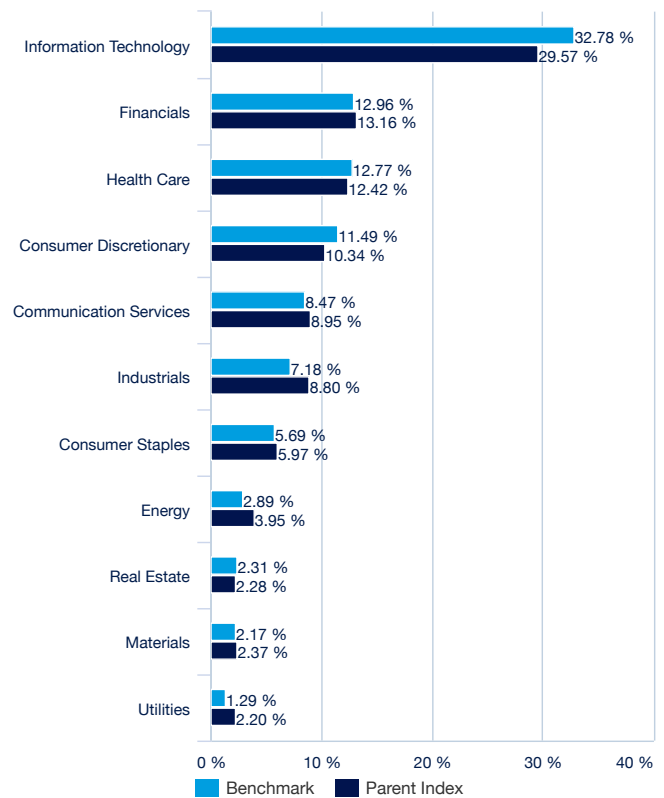
Parent index : **S&P 500**

Geographical breakdown (Source: Amundi)



Parent index : **S&P 500**

Benchmark Sector breakdown (source : Amundi)



Parent index : **S&P 500**

Socially Responsible Investment (SRI)

The SRI expresses sustainable development objectives in investment decisions by adding Environmental, Social and Governance (ESG) criteria in addition to the traditional financial criteria.

SRI thus aims to balance economic performance and social and environmental impact by financing companies and public entities which contribute to sustainable development whatever their business sector. By influencing the governance and behaviour of stakeholders, SRI promotes a responsible economy.

Evaluation by ESG criteria (Source: Amundi)

| | Index | Parent index |
|-----------------------|-------|--------------|
| Overall Rating | 6.99 | 6.69 |
| Environment | 6.99 | 6.86 |
| Social | 5.32 | 5.13 |
| Governance | 5.44 | 5.50 |

Parent index : **S&P 500**

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 |
| 38.24 | 49.15 |

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.

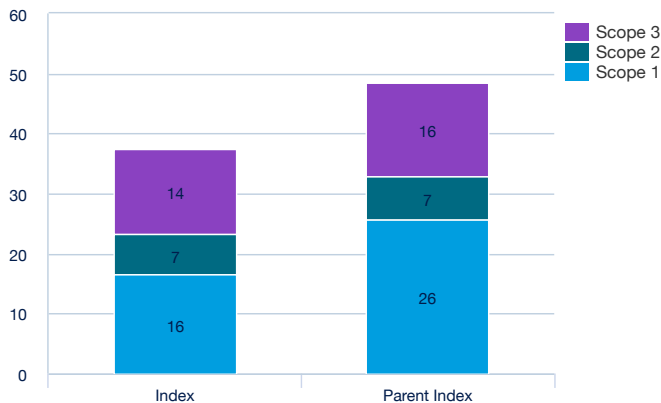
Definition of scopes :

- **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.



Parent index : **S&P 500**

ISR Label

**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 | 17/10/2023 |
| Date of the first NAV | 17/02/2020 |
| Share-class reference currency | EUR |
| Classification | - |
| Type of shares | Accumulation |
| ISIN code | IE00058MW3M8 |
| Minimum investment to the secondary market | 1 Share(s) |
| Frequency of NAV calculation | Daily |
| Ongoing charges | 0.28% (Estimated) - 01/12/2023 |
| Minimum recommended investment period | 5 years |
| Fiscal year end | December |
| ISA and SIPP Eligible | - |
| Primary Market Maker | |

Listing data (source : Amundi)

| Place | Hours | CCY | Mnemo | Bloomberg Ticker | Bloomberg iNAV | Reuters RIC | Reuters iNAV |
|---------------------|-------|-----|-------|------------------|----------------|-------------|------------------|
| Nyse Euronext Paris | - | EUR | S500H | S500H FP | - | S500H.PA | - |
| Borsa Italiana | - | EUR | S500H | S500H IM | IMSEURIV | S500H.MI | IMS500HINAV=SOLA |

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