

# AMUNDI ETF EURO STOXX SMALL CAP UCITS ETF

MONTHLY  
REPORT

30/06/2015

EQUITY ■

## Key information

Net Asset Value (NAV) : **38.16 ( EUR )**  
NAV as at : **30/06/2015**  
Assets Under Management (AUM) :  
**25.81 ( million EUR )**  
ISIN code : **FR0010900076**  
Benchmark : **EURO STOXX Small**

## Investment Objective

AMUNDI ETF EURO STOXX SMALL CAP UCITS ETF aims to closely replicate the performance of the EURO STOXX® Small Index, total net return, in EUR, whether the trend is rising or falling.

## Risk & Reward Profile (SRRI)



Lower risk, potentially lower rewards

Higher risk, potentially higher rewards

The SRRI 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 SRRI is not guaranteed and may change over time.

## Returns

### Performance (VL) \*



### Risk indicators

	1 year	3 years	Inception to date
Portfolio volatility	17.36%	15.18%	17.95%
Benchmark volatility	17.37%	15.18%	17.95%
Ex-post Tracking Error	0.04%	0.09%	0.10%
Sharpe ratio	0.75	1.24	0.54

### Cumulative returns\*

	YTD	1 month	3 months	1 year	3 years	5 years	Since
Since	31/12/2014	29/05/2015	31/03/2015	30/06/2014	29/06/2012	30/06/2010	22/06/2010
Portfolio	14.53%	-4.03%	-3.12%	8.96%	61.68%	59.92%	49.87%
Benchmark	14.71%	-4.00%	-3.04%	9.29%	63.10%	61.60%	51.47%
Spread	-0.18%	-0.03%	-0.08%	-0.33%	-1.42%	-1.68%	-1.60%

### Calendar year performance\*

	2014	2013	2012	2011	2010
Portfolio	0.23%	24.49%	16.39%	-19.76%	-
Benchmark	0.54%	24.89%	16.41%	-19.65%	-
Spread	-0.31%	-0.39%	-0.02%	-0.11%	-

\* 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

## Description

The EURO STOXX Small Index, in EUR, total net return, comprises Euro Zone small cap stocks chosen from among the STOXX Europe Small 200 Index - comprising the 200 smallest capitalisations form among the STOXX Europe 600 Index.

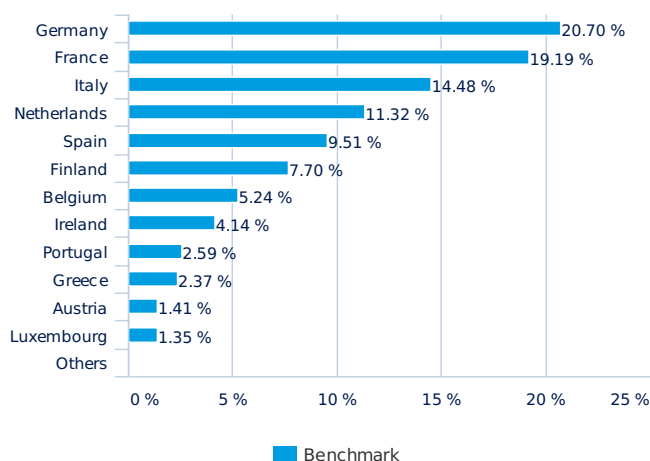
## Information

Asset class : **Equity**  
Exposure : **Eurozone**  
Benchmark index currency : **EUR**  
Holdings : **92**

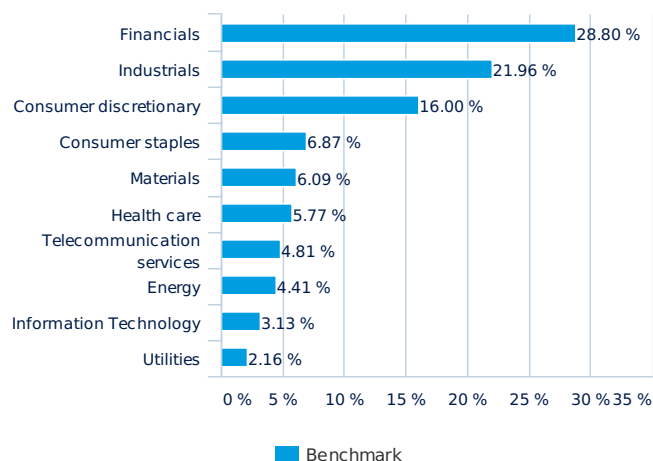
## Top 10 holdings

	% of assets (benchmark)
BANCA MONTE DEI PASCHI SIENA	1.92%
BCA POP DI MILANO	1.79%
NN GROUP NV	1.79%
EXOR SPA	1.77%
SOCIETE BIC SA	1.69%
FREENET AG	1.67%
BCA POP EMILIA	1.66%
DIALOG SEMICONDUCTOR	1.63%
OSRAM LIGHT AG	1.61%
TELEPERFORMANCE	1.57%
<b>Total</b>	<b>17.11%</b>

## Geographical breakdown



## Sector breakdown



## Principal characteristics

Fund structure	Mutual Fund (FCP) under French law
UCITS compliant	UCITS
Fund Manager	Amundi
Administrator	CACEIS Fund Administration France
Custodian	CACEIS BANK FRANCE
Independent auditor	PWC SELLAM
Share-class inception date	22/06/2010
Share-class reference currency	EUR
Classification	Euro zone equities
Type of shares	Accumulation and/or Distribution
ISIN code	FR0010900076
Minimum investment to the secondary market	1 Share (s)
Frequency of NAV calculation	Daily
Ongoing charge	0.30% ( realized ) - 30/06/2014
Minimum recommended investment period	5 years
French tax wrapper	PEA eligible
Fiscal year end	June
ISA and SIPP Eligible	Yes
UK Distrib/Report Status	Yes
Primary Market Maker	BNP Paribas

## Listing data

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Nyse Euronext Paris	9:05 - 17:35	EUR	ESM	ESM FP	INESMINAV.PA	ESM.PA	.INESM
London Stock Exchange	8:00 - 16:30	GBX	ESM	ESM LN	INESMINAV.L	ESM.L	-
Deutsche Börse	9:00 - 17:30	EUR	ZESM	ZESM GR	INESMINAV.DE	ZESM.DE	.INESM
Borsa Italiana	9:00 - 17:25	EUR	ESM	ESM IM	INESMINAV.MI	ESM.MI	.INESM

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## Index Providers

Type of index replicated : Equities.

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