

Amundi S&P 500 VIX Futures Enhanced Roll UCITS ETF Acc

FACTSHEET

Marketing
Communication

31/03/2024

EQUITY ■

Key Information (Source: Amundi)

Net Asset Value (NAV) : **1.24 (EUR)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) :
93.78 (million EUR)
ISIN code : **LU0832435464**
Replication type : **Synthetical**
Benchmark : **100% S&P 500 VIX FUTENROLL TR**
Date of the first NAV : **25/09/2012**
First NAV : **66.79 (EUR)**

Objective and Investment Policy

The Lyxor S&P 500 VIX Futures Enhanced Roll UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index S&P 500 VIX Futures Roll Enhanced TR.

Amundi ETFs are efficient investment vehicles listed on exchange that offer transparent, liquid and low-cost exposure to the underlying benchmarkindex.

Index Data (Source : Amundi)

Description of the Index

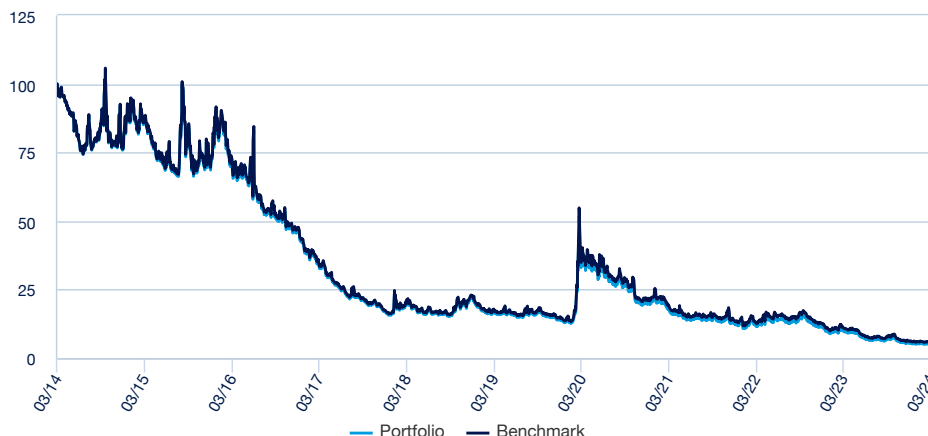
The S&P 500 VIX Futures Roll Enhanced TR dynamically switches between a short-term VIX futures portfolio and a mid-term VIX futures portfolio in order to model a cost efficient exposure to volatility in the broad equity market. The short-term VIX futures portfolio is represented by the S &P 500 VIX Short-Term Futures Index. The mid-term VIX futures portfolio models a daily rolling position in the third, fourth and fifth month VIX futures contracts. The allocation are evaluated daily, though changes in allocation may occur less frequently. The complete construction of the index is available on www.standardandpoors.com.

Information (Source: Amundi)

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

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

Performances from 28/03/2014 to 28/03/2024 (Source : Fund Admin)



Risk & Reward Profile (SRRl) (Source: Fund Admin)



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

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

Cumulative returns* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	10 years
Since	29/12/2023	29/02/2024	29/12/2023	31/03/2023	31/03/2021	29/03/2019	31/03/2014
Portfolio	-5.99%	0.56%	-5.99%	-47.47%	-70.36%	-69.45%	-94.78%
Benchmark	-5.50%	0.71%	-5.50%	-46.30%	-68.39%	-66.36%	-94.01%
Spread	-0.49%	-0.15%	-0.49%	-1.17%	-1.97%	-3.10%	-0.77%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	-52.11%	-7.37%	-38.29%	42.04%	-34.70%	26.32%	-63.76%	-34.47%	-12.39%	-24.06%
Benchmark	-51.04%	-5.41%	-36.99%	44.36%	-33.82%	27.22%	-63.44%	-33.93%	-11.68%	-23.42%
Spread	-1.07%	-1.96%	-1.30%	-2.32%	-0.88%	-0.91%	-0.32%	-0.54%	-0.70%	-0.64%

* 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

Principal characteristics (Source : Amundi)

Fund structure	SICAV under Luxembourg law
UCITS compliant	UCITS
Management Company	Amundi Luxembourg SA
Administrator	SOCIETE GENERALE LUXEMBOURG
Custodian	SOCIETE GENERALE LUXEMBOURG
Independent auditor	PRICEWATERHOUSECOOPERS LUXEMBOURG
Share-class inception date	25/09/2012
Date of the first NAV	25/09/2012
Share-class reference currency	EUR
Classification	Not applicable
Type of shares	Accumulation
ISIN code	LU0832435464
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.60% (realized) - 26/09/2022
Fiscal year end	September

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Nyse Euronext Amsterdam	9:00 - 17:30	EUR	LVO	LVO NA	LVOEURIV	LVO.AS	LVOEURIV
Deutsche Börse	9:00 - 17:30	EUR	LVO	VOOL GY	LVOEURIV	VOOL.DE	LVOEURIV
Borsa Italiana	9:00 - 17:30	EUR	LVO	LVO IM	LVOEURIV	LVO.MI	LVOEURIV
Nyse Euronext Brussels	9:00 - 17:30	USD	LVO	LVX BB	LVXIV	LVO.BR	LVXIV

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The attention of investors is drawn to the fact that, the prospectus is only available in English.

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