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

FACTSHEET

Marketing Communication

30/09/2026

EQUITY

Key Information (Source: Amundi)

Net Asset Value (NAV) : **0.62 (EUR)**
NAV and AUM as of : **30/09/2026**
Assets Under Management (AUM) : **118.70 (million EUR)**
ISIN code : **LU0832435464**
Replication type : **Synthetical**
Benchmark : **100% S&P 500 VIX FUTURES ROLL ENHANCED TR**
Date of the first NAV : **25/09/2012**
First NAV : **66.79 (EUR)**

Objective and Investment Policy

The Amundi 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

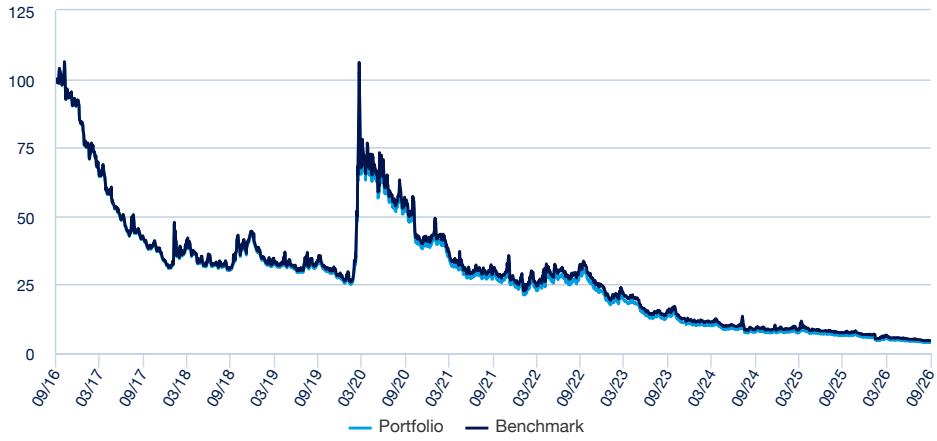
The S&P 500 VIX Futures Roll Enhanced TR dynamically switches between a short-term VIX futures portfolio and a mid-term VIX futures portfolio in order to model a cost efficient exposure to volatility in the broad equity market. The short-term VIX futures portfolio is represented by the S &P 500 VIX Short-Term 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 30/09/2016 to 30/09/2026 (Source : Fund Admin)



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

1	2	3	4	5	6	7

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.

Cumulative returns* (Source: Fund Admin)

Since	YTD 31/12/2025	1 month 31/08/2026	3 months 30/06/2026	1 year 30/09/2025	3 years 29/09/2023	5 years 30/09/2021	Since 25/09/2012
Portfolio	-14.44%	-0.69%	-10.04%	-21.29%	-62.79%	-82.80%	-99.08%
Benchmark	-13.06%	-0.52%	-9.56%	-19.62%	-60.39%	-80.88%	-98.87%
Spread	-1.37%	-0.17%	-0.49%	-1.67%	-2.41%	-1.92%	-0.21%

Calendar year performance* (Source: Fund Admin)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
Portfolio	-24.55%	-27.23%	-52.11%	-7.37%	-38.29%	42.04%	-34.70%	26.32%	-63.76%	-34.47%
Benchmark	-22.99%	-25.70%	-51.04%	-5.41%	-36.99%	44.36%	-33.82%	27.22%	-63.44%	-33.93%
Spread	-1.56%	-1.53%	-1.07%	-1.96%	-1.30%	-2.32%	-0.88%	-0.91%	-0.32%	-0.54%

** 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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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	DELOITTE AUDIT
Share-class inception date	25/09/2012
Date of the first NAV	25/09/2012
Share-class reference currency	USD
Classification	Not applicable
Type of shares	Accumulation
ISIN code	LU0832435464
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Management fees and other administrative or operating costs	0.60%
Fiscal year end	September

Listing data (source : Amundi)

Place	CCY	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Deutsche Boerse (Xetra)	EUR	VOOL GY	LVOEURIV	VOOL.DE	LVOEURINAV=SOLA
Euronext Amsterdam	EUR	LVO NA	LVOEURIV	LVX.AS	LVOEURINAV=SOLA
Euronext Brussels	USD	LVX BB	LVXIV	LVX.BR	LVXINAV=SOLA
Euronext Milan	EUR	LVO IM	LVOEURIV	LVO.MI	LVOEURINAV=SOLA

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