

AMUNDI S&P 500 UCITS ETF - DAILY HEDGED EUR

FACTSHEET

Marketing
Communication

28/02/2025

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Key Information (Source: Amundi)

Net Asset Value (NAV) : **143.28 (EUR)**
 NAV and AUM as of : **28/02/2025**
 Assets Under Management (AUM) :
6,397.15 (million EUR)
 ISIN code : **LU1681049109**
 Replication type : **Synthetical**
 Benchmark : **100% S&P 500 EUR DAILY HEDGED**

Objective and Investment Policy

This ETF seeks to replicate as closely as possible the performance of the S&P 500 index whether the trend is rising or falling.

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

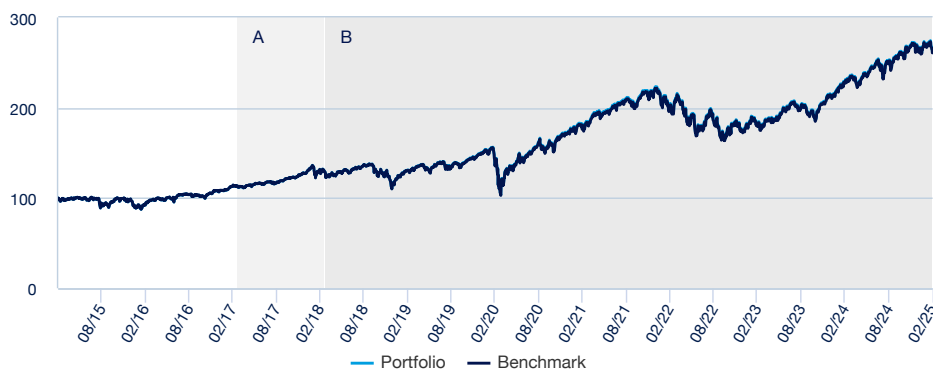


Lower risk, potentially lower rewards
 Higher risk, potentially higher rewards

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

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

Performances from 02/03/2015 to 28/02/2025 (Source : Fund Admin)



A : Sur la base des performances réalisées depuis la date de lancement du Fonds français « AMUNDI ETF S&P 500 UCITS ETF » géré par Amundi Asset Management et absorbé par « AMUNDI S&P 500 » le 22.03.2018
 B : Performance of the Sub-Fund since the date of its launch

Cumulative returns* (Source: Fund Admin)

| | YTD | 1 month | 3 months | 1 year | 3 years | 5 years | Since |
|------------------|------------|------------|------------|------------|------------|------------|------------|
| Since | 31/12/2024 | 31/01/2025 | 29/11/2024 | 29/02/2024 | 28/02/2022 | 28/02/2020 | 28/11/2011 |
| Portfolio | 1.14% | -1.46% | -1.47% | 15.84% | 30.39% | 95.47% | 391.01% |
| Benchmark | 1.16% | -1.46% | -1.44% | 15.98% | 30.75% | 95.57% | 392.85% |
| Spread | -0.01% | 0.00% | -0.02% | -0.13% | -0.36% | -0.10% | -1.84% |

Calendar year performance* (Source: Fund Admin)

| | 2024 | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 |
|------------------|--------|--------|---------|--------|--------|--------|--------|--------|--------|--------|
| Portfolio | 22.30% | 22.37% | -20.80% | 27.14% | 16.86% | 27.13% | -7.54% | 19.00% | 9.64% | 0.12% |
| Benchmark | 22.45% | 22.46% | -20.73% | 27.11% | 16.56% | 26.81% | -7.68% | 18.80% | 9.69% | 0.24% |
| Spread | -0.15% | -0.09% | -0.06% | 0.03% | 0.30% | 0.32% | 0.13% | 0.21% | -0.04% | -0.12% |

* 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.

Risk indicators (Source: Fund Admin)

| | 1 year | 3 years | Inception to date * |
|-------------------------------|--------|---------|---------------------|
| Portfolio volatility | 12.92% | 16.93% | 15.67% |
| Benchmark volatility | 12.91% | 16.92% | 15.67% |
| Ex-post Tracking Error | 0.03% | 0.02% | 0.04% |
| Sharpe ratio | 0.88 | 0.42 | 0.76 |

* 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

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Meet the Team



Sébastien Foy

Responsable de l'équipe de gestion - Indiciel Synthétique



Hamid Drali

Portfolio Manager



Moussa Thioye

Co-Portfolio Manager

Index Data (Source : Amundi)

Description of the Index

S&P500 Index is an equity index representative of the 500 leading securities by market capitalization traded in the USA.

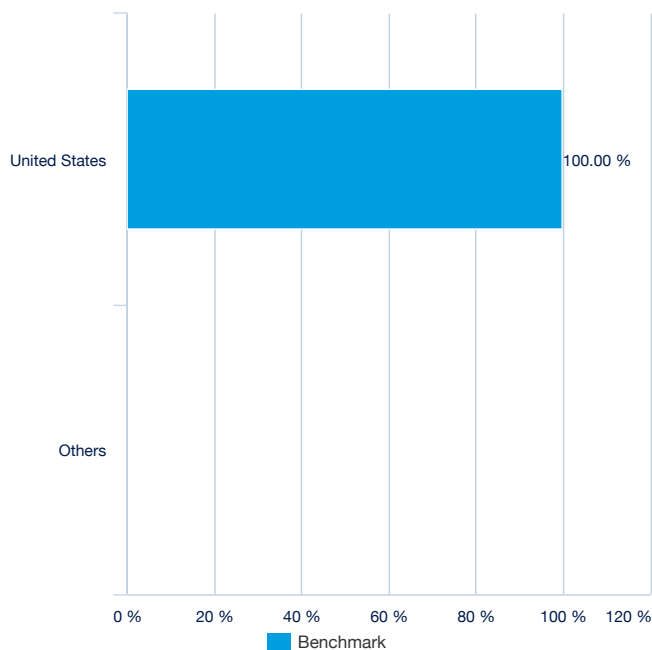
Information (Source: Amundi)

Asset class : **Equity**
Exposure : **USA**
Benchmark index currency : **USD**
Holdings : **503**

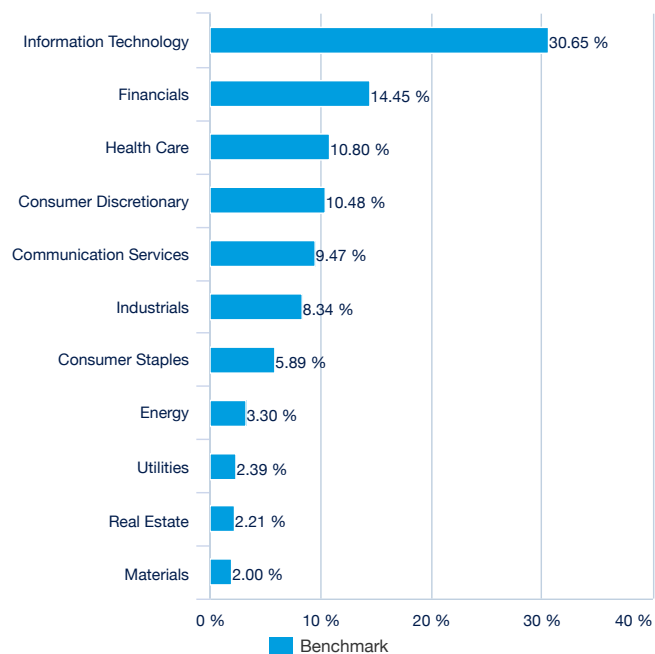
Top 10 benchmark holdings (source : Amundi)

| | % of assets (Index) |
|-----------------------------|---------------------|
| APPLE INC | 7.22% |
| NVIDIA CORP | 5.94% |
| MICROSOFT CORP | 5.88% |
| AMAZON.COM INC | 3.93% |
| META PLATFORMS INC-CLASS A | 2.89% |
| ALPHABET INC CL A | 1.98% |
| BROADCOM INC | 1.86% |
| BERKSHIRE HATHAWAY INC-CL B | 1.85% |
| ALPHABET INC CL C | 1.63% |
| TESLA INC | 1.59% |
| Total | 34.77% |

Geographical breakdown (Source: Amundi)



Benchmark Sector breakdown (source : Amundi)



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Principal characteristics (Source : Amundi)

| | |
|---|-----------------------------------|
| Fund structure | SICAV under Luxembourg law |
| UCITS compliant | UCITS |
| Management Company | Amundi Luxembourg SA |
| Administrator | CACEIS Bank, Luxembourg Branch |
| Custodian | CACEIS Bank, Luxembourg Branch |
| Independent auditor | PRICEWATERHOUSECOOPERS LUXEMBOURG |
| Share-class inception date | 22/03/2018 |
| Date of the first NAV | 28/11/2011 |
| Share-class reference currency | EUR |
| Classification | - |
| Type of shares | Accumulation |
| ISIN code | LU1681049109 |
| Minimum investment to the secondary market | 1 Share(s) |
| Frequency of NAV calculation | Daily |
| Management fees and other administrative or operating costs | 0.28% |
| Fiscal year end | September |

Listing data (source : Amundi)

| Place | Hours | CCY | Mnemo | Bloomberg Ticker | Bloomberg iNAV | Reuters RIC | Reuters iNAV |
|---------------------|--------------|-----|-------|------------------|----------------|-------------|---------------|
| Nyse Euronext Paris | 9:05 - 17:35 | EUR | 500H | 500H FP | I500H | 500H.PA | I500HINAV.PA |
| Deutsche Börse | 9:00 - 17:30 | EUR | H1D5 | H1D5 GY | I500H | H1D5.DE | I500HINAV.PA |
| Borsa Italiana | 9:00 - 17:30 | EUR | 500H | 500H IM | I500H | 500H.MI | IN500HINAV.PA |

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