

# AMUNDI S&P 500 UCITS ETF - DAILY HEDGED EUR

EQUITY ■

FACTSHEET

Marketing  
Communication

31/03/2024

## Key Information (Source: Amundi)

Net Asset Value (NAV) : **127.43 (EUR)**  
NAV and AUM as of : **28/03/2024**  
Assets Under Management (AUM) :  
**6,915.79 (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 Indicator (Source : Fund Admin)



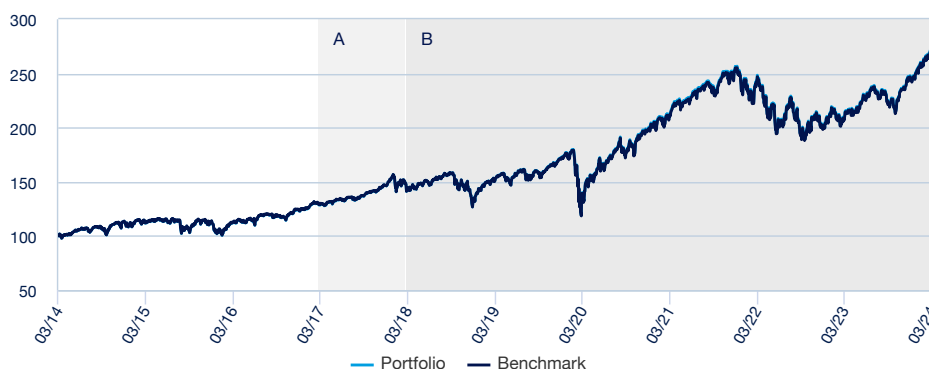
Lower Risk

Higher Risk

The risk indicator assumes you keep the product for 5 years.  
The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

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

### Performances from 28/03/2014 to 28/03/2024 (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            | 29/12/2023 | 29/02/2024 | 29/12/2023 | 31/03/2023 | 31/03/2021 | 29/03/2019 | 28/11/2011 |
| <b>Portfolio</b> | 10.02%     | 3.03%      | 10.02%     | 26.47%     | 27.85%     | 78.65%     | 336.71%    |
| <b>Benchmark</b> | 10.06%     | 3.04%      | 10.06%     | 26.60%     | 28.15%     | 78.12%     | 337.89%    |
| <b>Spread</b>    | -0.04%     | -0.01%     | -0.04%     | -0.12%     | -0.30%     | 0.52%      | -1.18%     |

### Calendar year performance\* (Source: Fund Admin)

|                  | 2023   | 2022    | 2021   | 2020   | 2019   | 2018   | 2017   | 2016   | 2015   | 2014   |
|------------------|--------|---------|--------|--------|--------|--------|--------|--------|--------|--------|
| <b>Portfolio</b> | 22.37% | -20.80% | 27.14% | 16.86% | 27.13% | -7.54% | 19.00% | 9.64%  | 0.12%  | 12.61% |
| <b>Benchmark</b> | 22.46% | -20.73% | 27.11% | 16.56% | 26.81% | -7.68% | 18.80% | 9.69%  | 0.24%  | 12.80% |
| <b>Spread</b>    | -0.09% | -0.06%  | 0.03%  | 0.30%  | 0.32%  | 0.13%  | 0.21%  | -0.04% | -0.12% | -0.19% |

### Risk indicators (Source: Fund Admin)

|                               | 1 year | 3 years | Inception to date * |
|-------------------------------|--------|---------|---------------------|
| <b>Portfolio volatility</b>   | 11.52% | 16.70%  | 15.84%              |
| <b>Benchmark volatility</b>   | 11.52% | 16.69%  | 15.84%              |
| <b>Ex-post Tracking Error</b> | 0.03%  | 0.02%   | 0.04%               |
| <b>Sharpe ratio</b>           | 1.99   | 0.41    | 0.77                |

\* 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.

## Meet the Team

**Sébastien Foy**

Responsable de l'équipe de gestion - Indiciel Synthétique

**Hamid Drali**

Portfolio Manager

**Moussa Thiolye**

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.

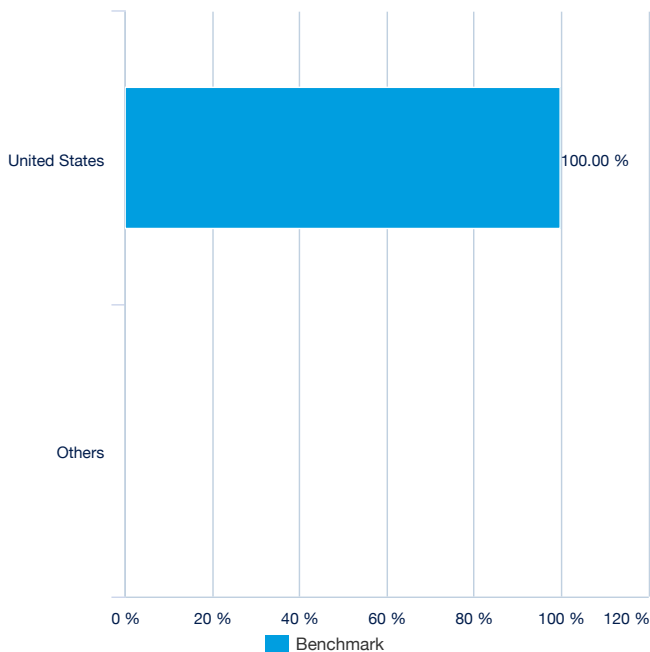
## Information (Source: Amundi)

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

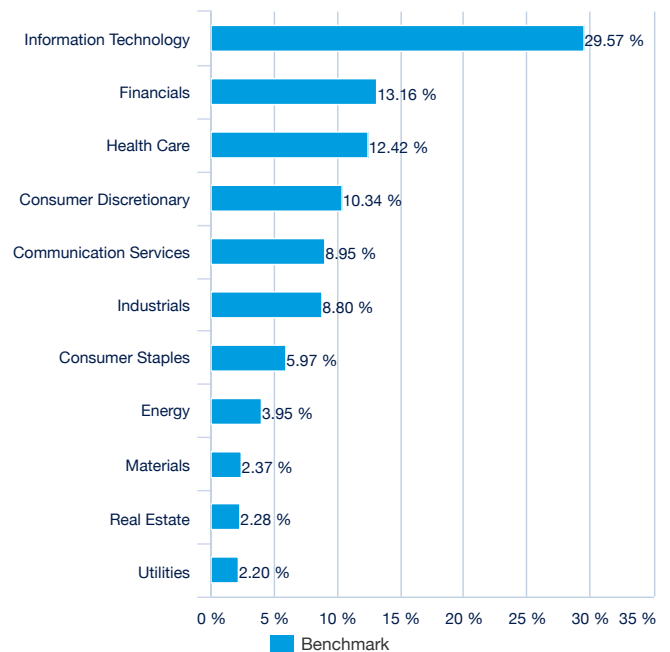
## Top 10 benchmark holdings (source : Amundi)

|                             | % of assets (Index) |
|-----------------------------|---------------------|
| MICROSOFT CORP              | 7.09%               |
| APPLE INC                   | 5.65%               |
| NVIDIA CORP                 | 5.06%               |
| AMAZON.COM INC              | 3.74%               |
| META PLATFORMS INC-CLASS A  | 2.42%               |
| ALPHABET INC CL A           | 2.02%               |
| BERKSHIRE HATHAWAY INC-CL B | 1.74%               |
| ALPHABET INC CL C           | 1.70%               |
| ELI LILLY & CO              | 1.41%               |
| BROADCOM INC                | 1.32%               |
| <b>Total</b>                | <b>32.16%</b>       |

## Geographical breakdown (Source: Amundi)



## Benchmark Sector breakdown (source : Amundi)





## 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                             |
| Ongoing charges                            | 0.28% ( realized ) - 08/02/2023   |
| Minimum recommended investment period      | 5 years                           |
| Fiscal year end                            | December                          |
| Primary Market Maker                       | BNP Paribas                       |

## Listing data (source : Amundi)

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

## Contact

## ETF Sales contact

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## ETF Market Makers contact

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