

# 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

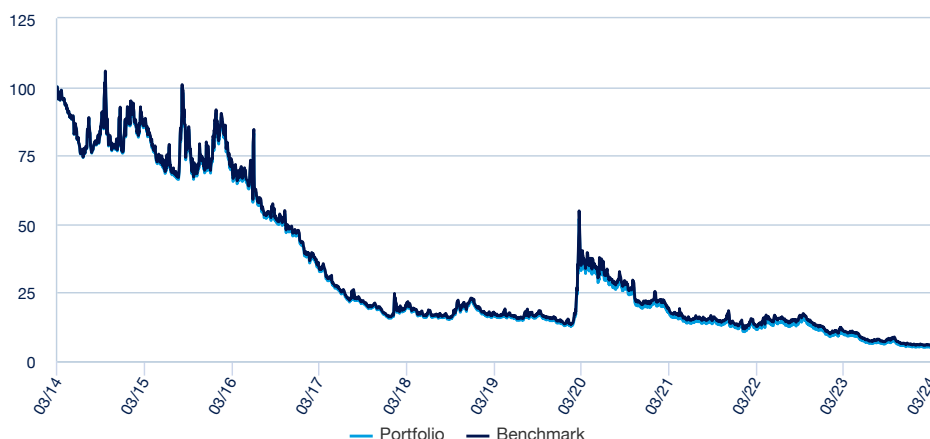
The S&P 500 VIX Futures Roll Enhanced TR dynamically switches between a short-term VIX futures portfolio and a mid-term VIX futures portfolio in order to model a cost efficient exposure to volatility in the broad equity market. The short-term VIX futures portfolio is represented by the S & P 500 VIX 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](http://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 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.

### 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
Minimum recommended investment period	5 years
Fiscal year end	September
Primary Market Maker	SOCIETE GENERALE

## 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

## Contact

## ETF Sales contact

France & Luxembourg	+33 (0)1 76 32 65 76
Germany & Austria	+49 (0) 800 111 1928
Italy	+39 02 0065 2965
Switzerland (German)	+41 44 588 99 36
Switzerland (French)	+41 22 316 01 51
UNITED KINGDOM (Retail)	+44 (0) 20 7 074 9598
UNITED KINGDOM (Instit)	+44 (0) 800 260 5644
Netherlands	+31 20 794 04 79
Nordic countries	+46 8 5348 2271
Hong Kong	+65 64 39 93 50
Spain	+34 914 36 72 45

## ETF Market Makers contact

SG CIB	+33 (0)1 42 13 38 63
BNP Paribas	+44 (0) 207 595 1844

## Amundi contact

**Amundi ETF**  
90 bd Pasteur  
CS 21564  
75 730 Paris Cedex 15 - France  
**Hotline :** +33 (0)1 76 32 47 74  
info@amundiETF.com

## ETF Capital Markets contact

Téléphone	+33 (0)1 76 32 19 93
Bloomberg IB Chat	Capital Markets Amundi ETF Capital Markets Amundi HK ETF

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