Lyxor S&P 500 UCITS ETF - Dist (USD)

FACTSHEET

Marketing Communication

31/12/2023

EQUITY

Key Information (Source: Amundi)

Net Asset Value (NAV) : **48.76 (USD)**
NAV and AUM as of : **29/12/2023**
Assets Under Management (AUM) : **10,075.40 (million USD)**
ISIN code : **LU0496786657**
Replication type : **Synthetical**
Benchmark : **100% S&P 500**
Last coupon date : **12/12/2023**
Latest coupons : **0.4900 (USD)**
Date of the first NAV : **26/03/2010**
First NAV : **11.67 (USD)**

Objective and Investment Policy

The Lyxor S&P 500 UCITS ETF - Dist (USD) is a UCITS compliant exchange traded fund that aims to track the benchmark index S&P 500 Net Total Return Index.

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

Risk Indicator *(Source : Fund Admin)*

1 2 3 4 **5** 6 7

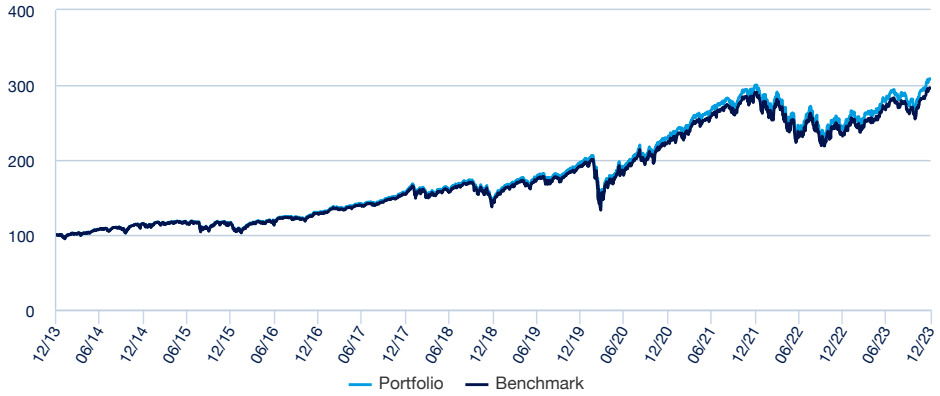
Lower Risk — Higher Risk

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.

« Technical net asset values may be calculated and published for any calendar day (excluding Saturdays and Sundays) that is neither a business day nor a transaction day. These technical net asset values are merely indicative and will not be the basis for purchasing, switching, redeeming and/or transferring shares."

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

Performances from 30/12/2013 to 29/12/2023 (Source : Fund Admin)



Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	13.49%	17.03%	16.49%
Benchmark volatility	13.49%	17.03%	16.49%
Ex-post Tracking Error	0.04%	0.03%	0.07%
Sharpe ratio	1.54	0.43	0.70

* 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

Cumulative returns* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	10 years
Since	30/12/2022	30/11/2023	29/09/2023	30/12/2022	31/12/2020	31/12/2018	31/12/2013
Portfolio	26.15%	4.53%	11.66%	26.15%	32.64%	106.10%	206.45%
Benchmark	25.67%	4.51%	11.55%	25.67%	31.24%	101.98%	194.40%
Spread	0.48%	0.03%	0.11%	0.48%	1.40%	4.13%	12.05%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	26.15%	-18.21%	28.56%	18.33%	31.31%	-4.55%	21.69%	11.79%	1.09%	13.26%
Benchmark	25.67%	-18.51%	28.16%	17.75%	30.70%	-4.94%	21.10%	11.23%	0.75%	12.99%
Spread	0.48%	0.30%	0.40%	0.58%	0.62%	0.39%	0.59%	0.57%	0.35%	0.27%

Performances related to distributing ETF are calculated reinvesting dividends into the ETF performance

** 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.*

Index Data (Source : Amundi)

Description of the Index

The S&P 500 Net Total Return Index is a widely regarded benchmark of US large caps, tracking 500 leading companies and covering approximately 80% of the US free-float market capitalisation. Further index details and methodology may be found at www.standardandpoors.com.

Information (Source: Amundi)

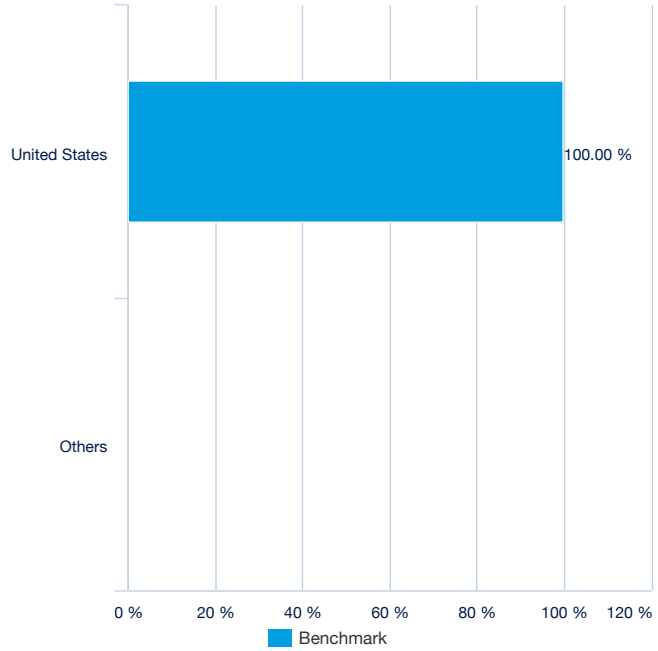
Asset class : **Equity**
Exposure : **USA**

Holdings : **503**

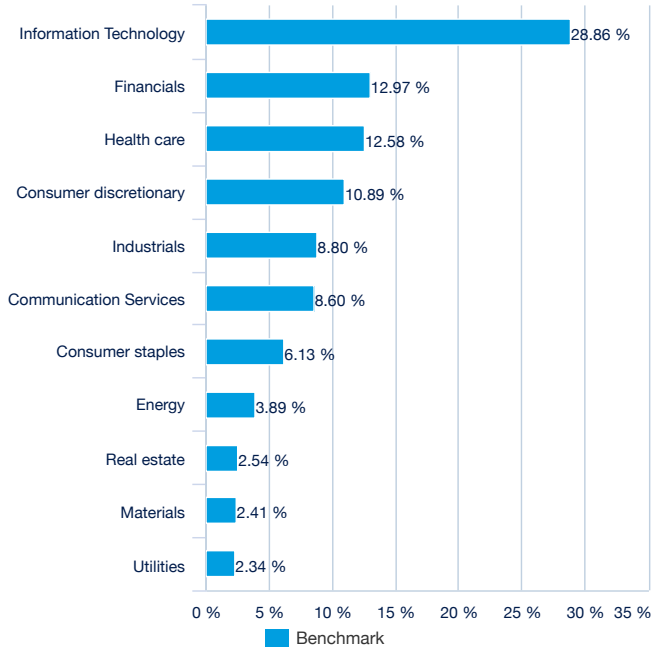
Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
BROADCOM INC	1.23%
BERKSHIRE HATHAWAY INC-CL B	1.62%
TESLA INC	1.74%
ALPHABET INC CL C	1.75%
META PLATFORMS INC-CLASS A	1.98%
ALPHABET INC CL A	2.07%
NVIDIA CORP	3.05%
AMAZON.COM INC	3.47%
MICROSOFT CORP	6.95%
APPLE INC	7.05%
Total	**30.91%**

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 Asset Management
Administrator	SOCIETE GENERALE LUXEMBOURG
Custodian	SOCIETE GENERALE LUXEMBOURG
Independent auditor	PRICEWATERHOUSECOOPERS LUXEMBOURG
Share-class inception date	26/03/2010
Date of the first NAV	26/03/2010
Share-class reference currency	USD
Classification	Not applicable
Type of shares	Distribution
ISIN code	LU0496786657
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.07% (realized) - 02/06/2023
Minimum recommended investment period	5 years
Fiscal year end	-
Primary Market Maker	SOCIETE GENERALE / LANG & SCHWARZ

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
London Stock Exchange	9:00 - 17:30	GBP	SP5	LSPX LN	LSPXIV	LSPX.L	LSPXIV
London Stock Exchange	9:00 - 17:30	USD	SP5	LSPU LN	LSPUIV	LSPU.L	LSPUIV
Six Swiss Exchange	9:00 - 17:30	USD	SP5	LYSP5 SW	LSPUIV	LYSP5.S	LSPUIV
Deutsche Börse	9:00 - 17:30	EUR	SP5	6TVM GY	6TVMEUIV	6TVM.DE	6TVMEUIV

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

BNP Paribas	+33 (0)1 40 14 60 01
Kepler Cheuvreux	+33 (0)1 53 65 35 25

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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