

# Amundi S&P 500 Swap UCITS ETF USD Dist

FACTSHEET

Marketing  
Communication

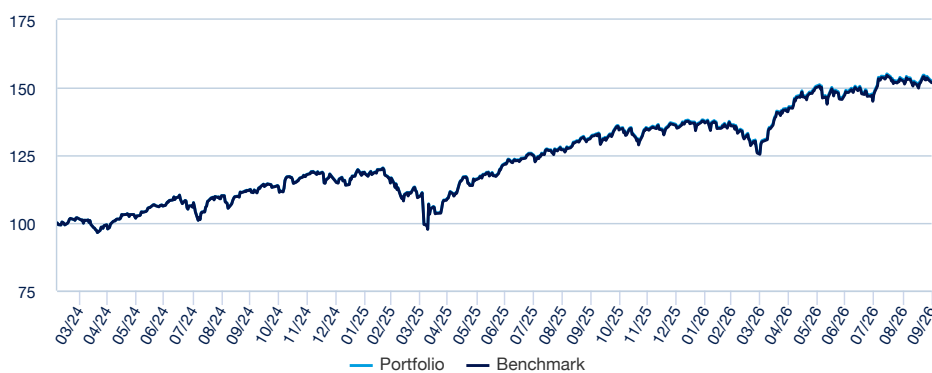
30/09/2026

EQUITY ■

## Objective and Investment Policy

This Sub-Fund is passively managed. The objective of this Sub-Fund is to track the performance of S&P 500 Index, and to minimize the tracking error between the net asset value of the Sub-Fund and the performance of the Index. The anticipated level of the tracking error, under normal market conditions, is indicated in the prospectus of the Sub-Fund. The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return. S&P500 Index is an equity index representative of the 500 leading securities by market capitalization traded in the USA. More information about the composition of the index and its operating rules are available in the prospectus and at: eu.spindices.com The Index value is available via Bloomberg (SPTR500N). The Sub-Fund will apply an indirect replication methodology to get exposition to the Index. The Sub-Fund will invest into a total return swap (financial derivative instrument) delivering the performance of the Index against the performance of the assets held. Derivatives are integral to the Sub-Fund's investment strategies.

## Performances from 07/03/2024 to 30/09/2026 (Source : Fund Admin)



## Risk indicators (Source: Fund Admin)

|                        | 1 year | 3 years | Inception to date * |
|------------------------|--------|---------|---------------------|
| Portfolio volatility * | 12.19% | 14.27%  | 16.25%              |
| Benchmark volatility   | 12.21% | 14.31%  | 16.37%              |
| Ex-post Tracking Error | 0.03%  | 0.55%   | 0.78%               |
| Sharpe ratio           | 1.13   | 1.27    | 0.46                |

\* 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

## Cumulative returns\* (Source: Fund Admin)

|           | YTD<br>Since 31/12/2025 | 1 month<br>31/08/2026 | 3 months<br>30/06/2026 | 1 year<br>30/09/2025 | 3 years<br>29/09/2023 | 5 years<br>- | Since<br>05/11/2021 |
|-----------|-------------------------|-----------------------|------------------------|----------------------|-----------------------|--------------|---------------------|
| Portfolio | 12.54%                  | -0.36%                | 2.24%                  | 15.47%               | 82.57%                | -            | 68.92%              |
| Benchmark | 12.45%                  | -0.38%                | 2.22%                  | 15.34%               | 83.41%                | -            | 71.10%              |
| Spread    | 0.09%                   | 0.01%                 | 0.02%                  | 0.14%                | -0.84%                | -            | -2.18%              |

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

|           | 2025   | 2024   | 2023   | 2022 | 2021 |
|-----------|--------|--------|--------|------|------|
| Portfolio | 17.63% | 24.72% | 24.86% | -    | -    |
| Benchmark | 17.43% | 24.50% | -      | -    | -    |
| Spread    | 0.20%  | 0.22%  | -      | -    | -    |

\* 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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## Risk Indicator (Source : Fund Admin)



The SRI represents the risk and return profile as presented in the Key Information Document (KID). The lowest category does not imply that there is no risk. The SRI is not guaranteed and may change over time. 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.

We have classified this product as 4 out of 7, which is a medium risk class. This rates the potential losses from future performance at a medium level, and poor market conditions could impact our capacity to pay you. Additional risks: Market liquidity risk could amplify the variation of product performances. This product does not include any protection from future market performance so you could lose some or all of your investment. Beside the risks included in the risk indicator, other risks may affect the Sub-Fund's performance. Please refer to the Amundi Index Solutions prospectus.

## Characteristics (source: Amundi)

|                                                               |                                |
|---------------------------------------------------------------|--------------------------------|
| VL                                                            | D : 83.06 USD                  |
| Assets Under Management (AUM)                                 | 8,116.87 ( million USD )       |
| Management fees and other administrative or operating costs * | 0.15%                          |
| NAV and AUM as of                                             | 30/09/2026                     |
| ISIN code                                                     | D : LU2391437253               |
| Replication type                                              | Synthetical                    |
| Benchmark                                                     | S&P 500                        |
| Type of shares                                                | Distribution                   |
| Last coupon date                                              | 09/12/2025 ( USD )             |
| Last coupon                                                   | 0.6700 ( USD )                 |
| Fund structure                                                | SICAV under Luxembourg law     |
| UCITS compliant                                               | UCITS                          |
| Management Company                                            | Amundi Luxembourg SA           |
| Primary Market Maker                                          | BNP Paribas                    |
| Administrator                                                 | CACEIS Bank, Luxembourg Branch |
| Custodian                                                     | CACEIS Bank, Luxembourg Branch |
| Independent auditor                                           | DELOITTE AUDIT                 |
| Share-class inception date                                    | 22/03/2018                     |
| Date of the first NAV                                         | 05/11/2021                     |
| Share-class reference currency                                | USD                            |
| Minimum investment to the secondary market                    | 1 Share(s)                     |
| Frequency of NAV calculation                                  | Daily                          |
| Minimum recommended investment period                         | 5 years                        |
| Fiscal year end                                               | September                      |

\* For more information regarding the full set of fees borne by the fund, please refer to its Key Information Document (KID). Transaction fees and commissions may apply when trading ETFs.

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## 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)

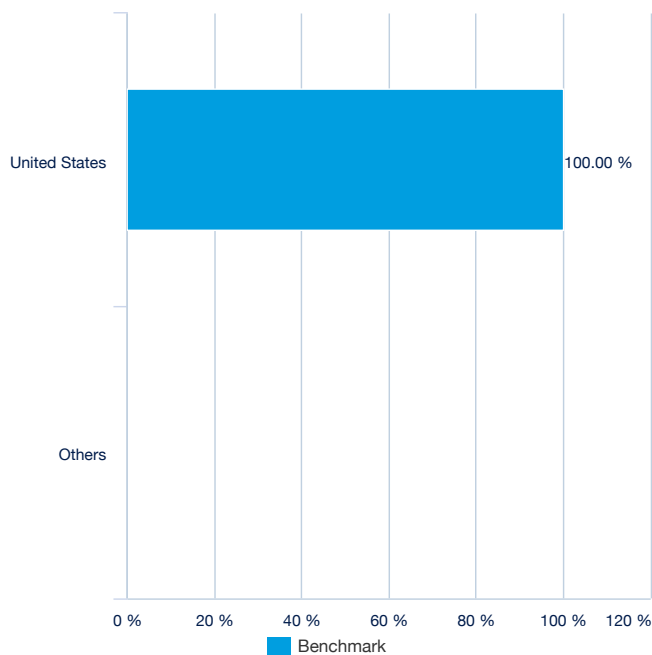
Asset class : **Equity**Exposure : **USA**Benchmark index currency : **USD**Holdings : **503**

## Top 10 benchmark holdings (source : Amundi)

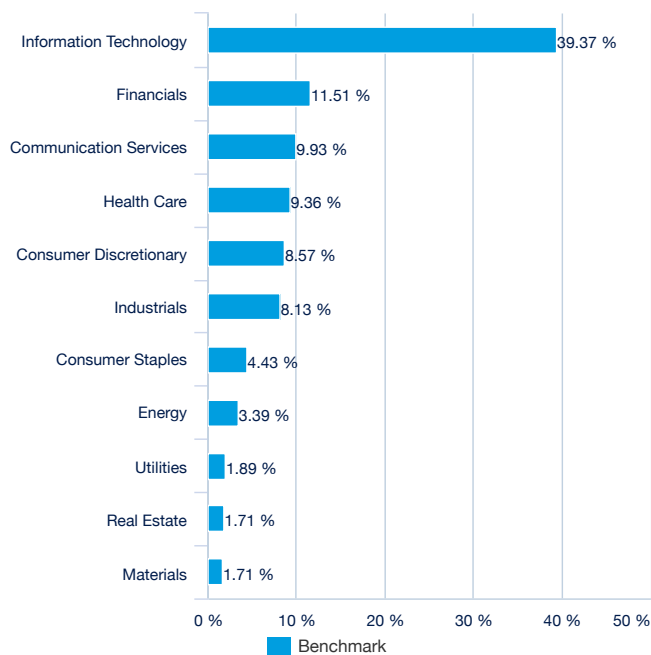
|                            | % of assets (Index) |
|----------------------------|---------------------|
| NVIDIA CORP                | 8.32%               |
| APPLE INC                  | 7.27%               |
| MICROSOFT CORP             | 5.72%               |
| AMAZON.COM INC             | 3.66%               |
| ALPHABET INC CL A          | 3.03%               |
| BROADCOM INC               | 2.56%               |
| META PLATFORMS INC-CLASS A | 2.46%               |
| ALPHABET INC CL C          | 2.43%               |
| MICRON TECHNOLOGY INC      | 1.82%               |
| TESLA INC                  | 1.50%               |
| <b>Total</b>               | <b>38.77%</b>       |

For illustrative purposes only and not a recommendation to buy or sell securities.

## Geographical breakdown (for illustrative purposes only - Source: Amundi)



## Benchmark Sector breakdown (for illustrative purposes only - Source : Amundi)



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## Listing data (source : Amundi)

| Place | CCY | Bloomberg Ticker | Bloomberg iNAV | Reuters RIC | Reuters iNAV |
|-------|-----|------------------|----------------|-------------|--------------|
| LSE   | USD | 500D LN          | -              | 500D.L      | -            |

## Contact

## ETF Sales contact

|                         |                       |
|-------------------------|-----------------------|
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| 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          | +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      |

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## ETF Market Makers contact

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## Amundi contact

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