Amundi EURO STOXX 50 Daily (-1x) Inverse UCITS ETF Acc

FACTSHEET

Marketing Communication

31/03/2024

EQUITY

Key Information (Source: Amundi)

Net Asset Value (NAV) : **8.38 (EUR)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) : **44.20 (million EUR)**
ISIN code : **FR0010424135**
Replication type : **Synthetical**
Benchmark : **100% EURO STOXX 50 SHORT**
French tax wrapper : **PEA eligible**
Date of the first NAV : **03/04/2007**
First NAV : **42.46 (EUR)**

Objective and Investment Policy

The Lyxor EURO STOXX 50 Daily (-1x) Inverse UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index EURO STOXX 50 Short Return Index.

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

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

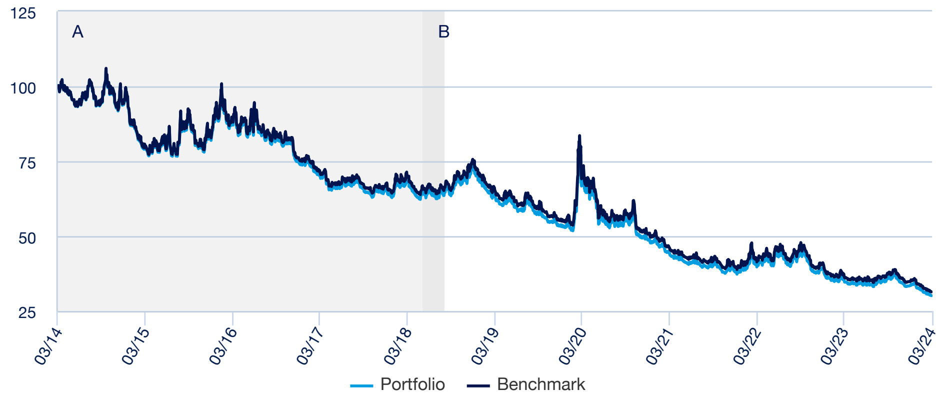
1 2 3 4 5 **6** 7

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

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

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

Performances from 28/03/2014 to 28/03/2024 (Source : Fund Admin)



A : Until 06/09/2018, the Funds performances recorded correspond to the performances of the FCP - Lyxor EURO STOXX 50 Daily (-1x) Inverse UCITS ETF (the absorbed fund). It was absorbed by the Fund on 06/09/2018.
B : Until 07/06/2018, the Funds performances recorded correspond to the performances of Lyxor EURO STOXX 50 Daily (-1x) Inverse UCITS ETF. This fund was absorbed by the Fund on 07/06/2018.

Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	12.55%	16.38%	21.37%
Benchmark volatility	12.55%	16.38%	22.18%
Ex-post Tracking Error	0.03%	0.02%	1.81%
Sharpe ratio	-1.34	-0.79	-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 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	29/12/2023	29/02/2024	29/12/2023	31/03/2023	31/03/2021	29/03/2019	31/03/2014
Portfolio	-9.98%	-3.67%	-9.98%	-13.04%	-31.36%	-52.62%	-69.98%
Benchmark	-9.99%	-3.67%	-9.99%	-13.00%	-31.33%	-52.08%	-68.71%
Spread	0.01%	0.01%	0.01%	-0.03%	-0.03%	-0.53%	-1.26%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	-15.29%	3.57%	-22.21%	-8.97%	-25.15%	8.99%	-11.46%	-10.30%	-12.53%	-7.91%
Benchmark	-15.26%	3.57%	-22.12%	-8.47%	-24.72%	9.60%	-10.87%	-9.72%	-12.02%	-7.39%
Spread	-0.03%	0.00%	-0.09%	-0.49%	-0.43%	-0.62%	-0.58%	-0.58%	-0.51%	-0.52%

** 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 EURO STOXX 50 Short Return Index is linked to the performance of the EURO STOXX 50 Index in an inverse way - a positive development of the EURO STOXX 50 Index will result in a negative change of the same amplitude in the EURO STOXX 50 Daily Short Index and vice versa. I.e. if the underlying EURO STOXX 50 Index is down 2%, the EURO STOXX 50 Short Return Index is up 2% and vice versa plus interest earned on the investment (EONIA). Additionally the EURO STOXX 50 Short Return Index includes the cost of borrowing on a monthly basis. More information available on www.stoxx.com

Information (Source: Amundi)

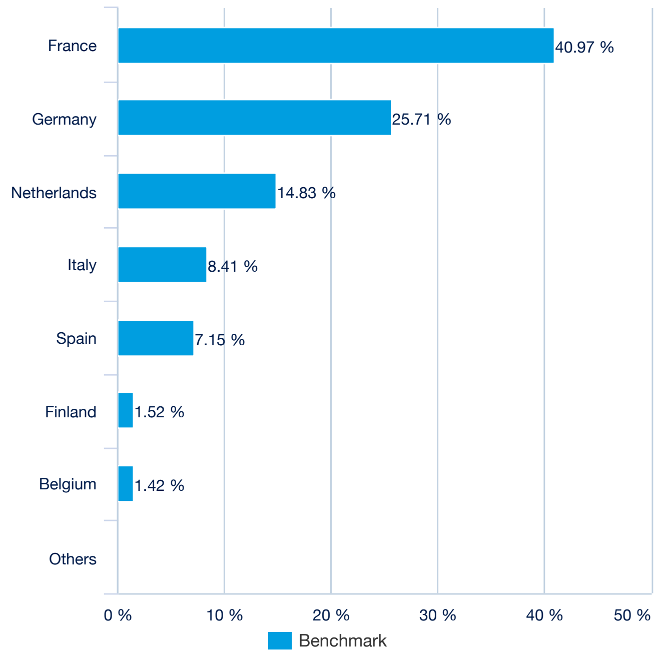
Asset class : **Equity**
Exposure : **Eurozone**

Holdings : **50**

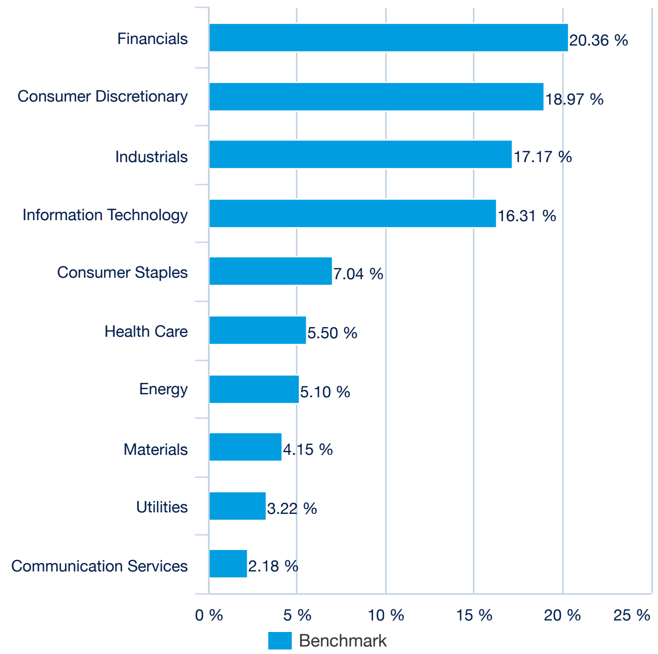
Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
ASML HOLDING NV	9.19%
LVMH MOET HENNESSY LOUIS VUI	6.01%
SAP SE / XETRA	5.48%
TOTALENERGIES SE PARIS	4.24%
SIEMENS AG-REG	3.71%
SCHNEIDER ELECT SE	3.36%
ALLIANZ SE-REG	3.05%
L OREAL	2.96%
SANOFI	2.92%
AIR LIQUIDE SA	2.83%
Total	**43.75%**

Geographical breakdown (Source: Amundi)



Benchmark Sector breakdown (source : Amundi)



Principal characteristics (Source : Amundi)

Fund structure	SICAV under French law
UCITS compliant	UCITS
Management Company	Amundi Asset Management
Administrator	SOCIETE GENERALE
Custodian	SGSS - Paris
Independent auditor	Deloitte & Associés
Share-class inception date	03/04/2007
Date of the first NAV	03/04/2007
Share-class reference currency	EUR
Classification	Not applicable
Type of shares	Accumulation
ISIN code	FR0010424135
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.40% (realized) - 31/10/2022
Minimum recommended investment period	1 day
Fiscal year end	October
Primary Market Maker	SOCIETE GENERALE

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Nyse Euronext Paris	9:00 - 17:30	EUR	BSX	BSX FP	BSXIV	BSX.PA	BSXIV
Deutsche Börse	9:00 - 17:30	EUR	BSX	LSK7 GY	BSXIV	LSK7.DE	BSXIV
Borsa Italiana	9:00 - 17:30	EUR	BSX	BSX IM	BSXIV	BSX.MI	BSXIV

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