

Amundi EURO STOXX 50 Daily (-2x) Inverse UCITS ETF Acc

FACTSHEET

Marketing
Communication

30/11/2024

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Key Information (Source: Amundi)

Net Asset Value (NAV) : **0.80 (EUR)**
 NAV and AUM as of : **29/11/2024**
 Assets Under Management (AUM) :
35.48 (million EUR)
 ISIN code : **FR0010424143**
 Replication type : **Synthetical**
 Benchmark :
100% EURO STOXX 50 DOUBLE SHORT
 Date of the first NAV : **03/04/2007**
 First NAV : **42.46 (EUR)**

Objective and Investment Policy

The Amundi EURO STOXX 50 Daily (-2x) Inverse UCITS ETF Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index EURO STOXX 50 Double Short 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 (SRR) (Source: Fund Admin)

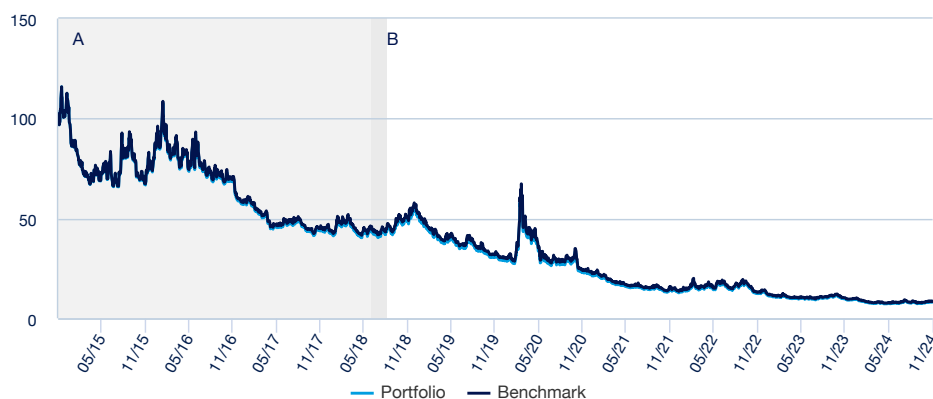


Lower risk, potentially lower rewards
 Higher risk, potentially higher rewards

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

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

Performances from 01/12/2014 to 29/11/2024 (Source : Fund Admin)



A : Until 06/07/2018, the performances of the registered Funds correspond to the performances of Lyxor EURO STOXX 50 Daily (-2x) Inverse UCITS ETF. This fund was absorbed by the Fund on 07/06/2018

B : Until 06/09/2018, the Fund's recorded performance corresponds to the performance of the Fund - Lyxor EURO STOXX 50 Daily (-2x) Inverse UCITS ETF (the absorbed fund). The latter was absorbed by the Fund on 06/09/2018.

Cumulative returns* (Source: Fund Admin)

Since	YTD	1 month	3 months	1 year	3 years	5 years	10 years
	29/12/2023	31/10/2024	30/08/2024	30/11/2023	30/11/2021	29/11/2019	28/11/2014
Portfolio	-12.30%	0.84%	6.61%	-17.03%	-46.43%	-73.54%	-91.83%
Benchmark	-12.75%	0.79%	6.43%	-17.45%	-46.81%	-73.45%	-91.44%
Spread	0.45%	0.05%	0.19%	0.43%	0.37%	-0.09%	-0.39%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	-31.78%	1.56%	-40.46%	-24.60%	-44.57%	17.34%	-21.82%	-22.66%	-27.18%	-17.46%
Benchmark	-31.83%	1.45%	-40.40%	-23.95%	-44.05%	18.38%	-21.13%	-21.98%	-26.57%	-16.81%
Spread	0.05%	0.11%	-0.06%	-0.65%	-0.51%	-1.04%	-0.69%	-0.68%	-0.60%	-0.65%

* 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.

Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	28.55%	34.34%	43.77%
Benchmark volatility	28.54%	34.34%	44.53%
Ex-post Tracking Error	0.05%	0.05%	1.72%
Sharpe ratio	-0.68	-0.60	-0.48

* 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

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Index Data (Source : Amundi)

Description of the Index

The EURO STOXX 50 Double Short 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 with a leveraged ratio of 2 in the EURO STOXX 50 Double Short Index and vice versa. I.e. if the underlying EURO STOXX 50 Index is down 2%, the EURO STOXX 50 Double Short index is up 4% and vice versa, plus interest (EONIA: for daily calculation - EURIBOR: for monthly calculation) earned on the investment. The index includes the cost of borrowing on a monthly basis.

Information (Source: Amundi)

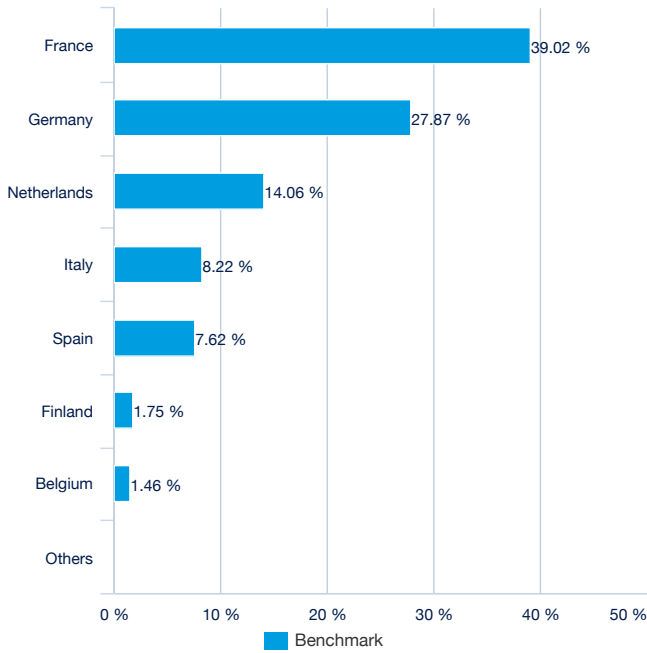
Asset class : **Equity**
Exposure : **Eurozone**

Holdings : 50

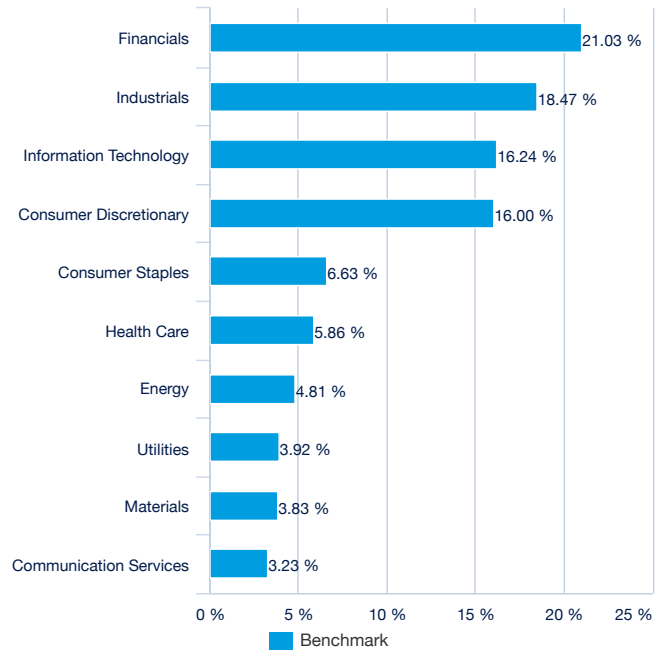
Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
ASML HOLDING NV	7.69%
SAP SE / XETRA	6.75%
LVMH MOET HENNESSY LOUIS VUI	4.48%
SCHNEIDER ELECT SE	4.12%
SIEMENS AG-REG	4.07%
TOTALENERGIES SE PARIS	3.89%
ALLIANZ SE-REG	3.39%
DEUTSCHE TELEKOM NAM (XETRA)	3.23%
SANOFI - PARIS	3.17%
AIR LIQUIDE SA	2.70%
Total	43.49%

Geographical breakdown (Source: Amundi)



Benchmark Sector breakdown (source : Amundi)



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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	FR0010424143
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Management fees and other administrative or operating costs	0.60%
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	BXX	BXX FP	BXXIV	BXX.PA	BXXIV
Deutsche Börse	9:00 - 17:30	EUR	BXX	BXXP GY	BXXIV	BXX.DE	BXXIV
Borsa Italiana	9:00 - 17:30	EUR	BXX	BXX IM	BXXIV	BXX.MI	BXXIV

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