

Amundi CAC 40 Daily (-1x) Inverse UCITS ETF Acc

EQUITY ■

FACTSHEET

Marketing
Communication

31/10/2024

Key Information (Source: Amundi)

Net Asset Value (NAV) : **10.83 (EUR)**
NAV and AUM as of : **31/10/2024**
Assets Under Management (AUM) :
138.14 (million EUR)
ISIN code : **FR0010591362**
Replication type : **Synthetical**
Benchmark : **100% CAC 40 SHORT**
French tax wrapper : **PEA eligible**
Date of the first NAV : **09/06/2008**
First NAV : **61.82 (EUR)**

Objective and Investment Policy

The Amundi CAC 40 Daily (-1x) Inverse UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index CAC 40 Short GR 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 (SRII) (Source: Fund Admin)

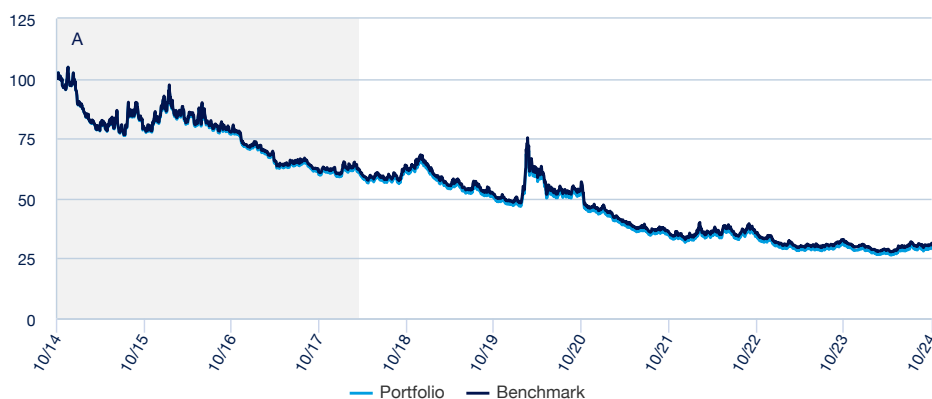


Lower risk, potentially lower rewards
Higher risk, potentially higher rewards

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

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

Performances from 31/10/2014 to 31/10/2024 (Source : Fund Admin)



A : Until 19/04/2018, the Fund performances indicated correspond to the performances of FCP - Lyxor CAC 40 Daily (-1x) Inverse UCITS ETF (the absorbed fund). It was absorbed by the Fund on 19/04/2018.

Cumulative returns* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	10 years
Since	29/12/2023	30/09/2024	31/07/2024	31/10/2023	29/10/2021	31/10/2019	31/10/2014
Portfolio	4.52%	4.31%	3.56%	-3.83%	-13.67%	-40.84%	-70.17%
Benchmark	4.60%	4.31%	3.56%	-3.66%	-12.60%	-39.50%	-68.64%
Spread	-0.08%	0.00%	0.00%	-0.17%	-1.07%	-1.34%	-1.52%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	-13.56%	1.09%	-26.96%	-6.92%	-25.84%	5.12%	-13.56%	-13.38%	-15.92%	-5.68%
Benchmark	-13.10%	1.61%	-26.57%	-6.47%	-25.44%	5.64%	-13.08%	-12.89%	-15.44%	-5.16%
Spread	-0.47%	-0.52%	-0.39%	-0.45%	-0.39%	-0.53%	-0.48%	-0.49%	-0.49%	-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.

Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	14.47%	17.13%	22.10%
Benchmark volatility	14.46%	17.11%	22.05%
Ex-post Tracking Error	0.04%	0.04%	0.07%
Sharpe ratio	-0.75	-0.44	-0.49

* 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 index tracks the performance of a strategy which provides inverse exposure to the CAC 40 Gross Return Index (the underlying index) by combining a short position in the underlying index and exposure to a risk-free money-market instrument. In a falling market, the index offers a positive return which is equal to the negative performance of the underlying index. In a rising market, the reverse is true. More information on www.euronext.com.

Information (Source: Amundi)

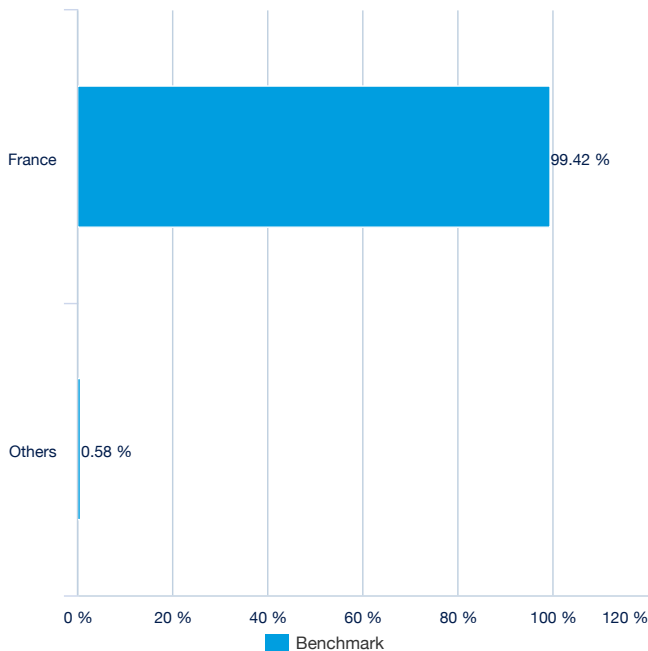
Asset class : **Equity**
Exposure : **France**

Holdings : 40

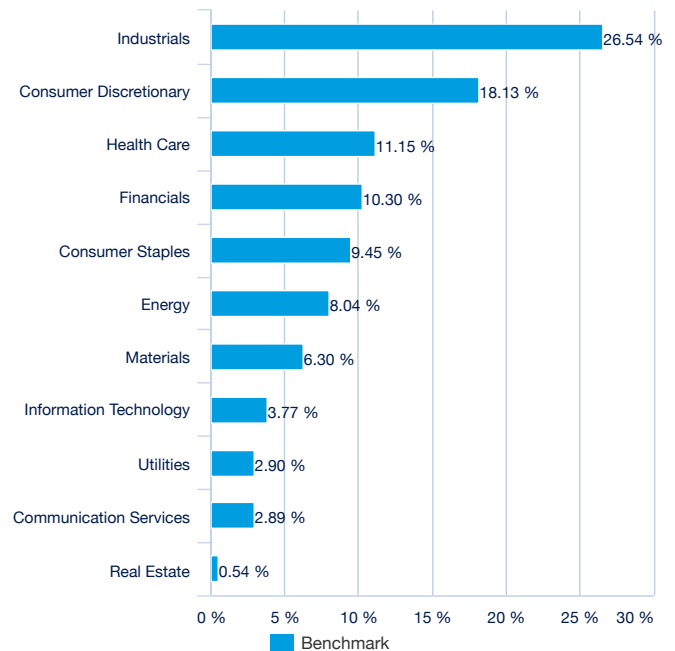
Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
LVMH MOET HENNESSY LOUIS VUI	9.22%
SCHNEIDER ELECT SE	8.32%
TOTALENERGIES SE PARIS	8.04%
SANOFI - PARIS	6.72%
AIR LIQUIDE SA	5.72%
L OREAL (PARIS)	5.01%
AIRBUS SE	4.95%
SAFRAN SA	4.54%
BNP PARIBAS	4.20%
ESSILORLUXOTTICA	4.09%
Total	60.81%

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	10/06/2008
Date of the first NAV	09/06/2008
Share-class reference currency	EUR
Classification	Not applicable
Type of shares	Accumulation
ISIN code	FR0010591362
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Management fees and other administrative or operating costs	0.40%
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	SHC	SHC FP	SHCIV	SHC.PA	SHCIV

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The attention of investors is drawn to the fact that, the prospectus is only available in English.

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