

Amundi S&P 500 Daily (-2x) Inverse UCITS ETF Acc

FACTSHEET

Marketing
Communication

31/03/2024

EQUITY ■

Key Information (Source: Amundi)

Net Asset Value (NAV) : **6.83 (USD)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) :
41.10 (million USD)
ISIN code : **LU1327051279**
Replication type : **Synthetical**
Benchmark :
100% S&P 500 2X INVERSE DAILY INDEX
French tax wrapper : **PEA eligible**
Date of the first NAV : **14/12/2015**
First NAV : **100.00 (USD)**

Objective and Investment Policy

The AMUNDI S&P 500 Daily (-2x) Inverse UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index S&P 500 2x Inverse Daily Index.

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

Risk Indicator (Source : Fund Admin)

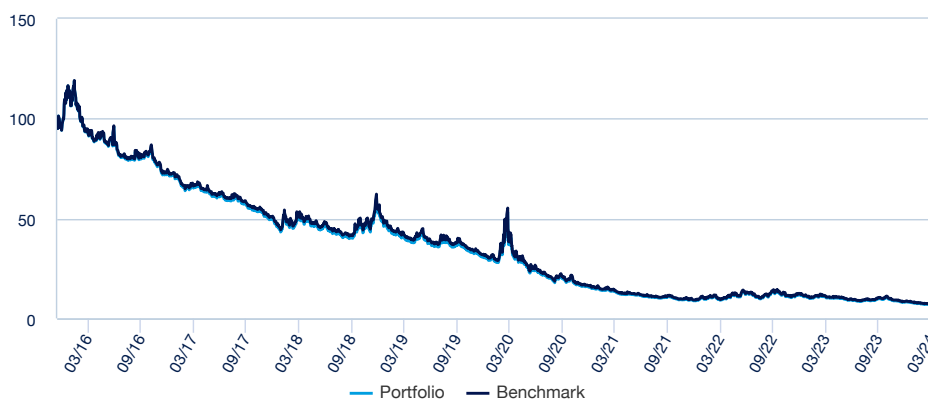


⚠ The risk indicator assumes you keep the product for 1 day.
The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

« 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 14/12/2015 to 28/03/2024 (Source : Fund Admin)



Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	22.71%	32.85%	34.40%
Benchmark volatility	22.72%	32.87%	34.41%
Ex-post Tracking Error	0.02%	0.11%	0.09%
Sharpe ratio	-1.73	-0.69	-0.86

* 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	-
Portfolio	-15.66%	-5.18%	-15.66%	-33.46%	-49.37%	-83.25%	-
Benchmark	-15.61%	-5.18%	-15.61%	-33.24%	-49.16%	-83.06%	-
Spread	-0.05%	0.00%	-0.05%	-0.21%	-0.21%	-0.19%	-

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	-30.83%	31.72%	-42.67%	-49.65%	-41.40%	5.15%	-32.26%	-24.18%	-	-
Benchmark	-30.62%	31.73%	-42.61%	-49.47%	-41.14%	6.11%	-31.45%	-23.26%	-	-
Spread	-0.20%	-0.01%	-0.06%	-0.18%	-0.26%	-0.95%	-0.82%	-0.91%	-	-

* 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 2x Inverse Daily Index (the "Index") denominated in US dollars (USD) in order to offer an inverse exposure to with daily 2x leverage, to the performance of the United States equity market – while minimising the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error").

Information (Source: Amundi)

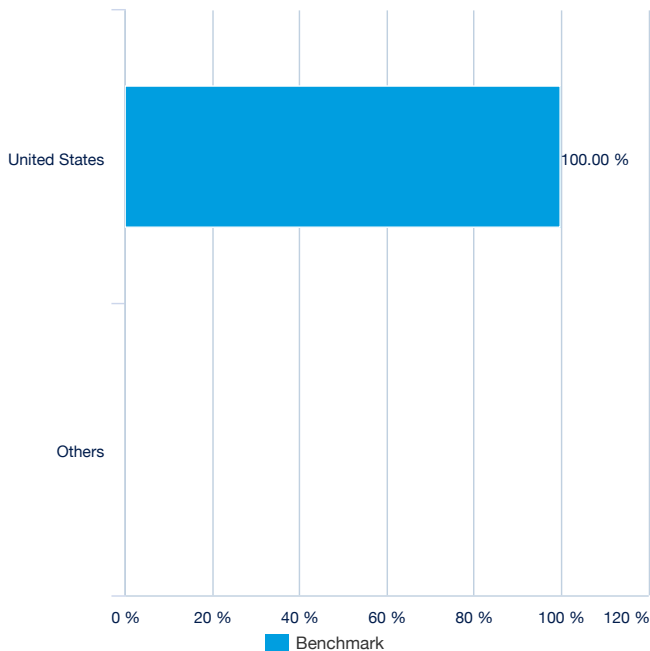
Asset class : **Equity**
Exposure : **USA**

Holdings : **503**

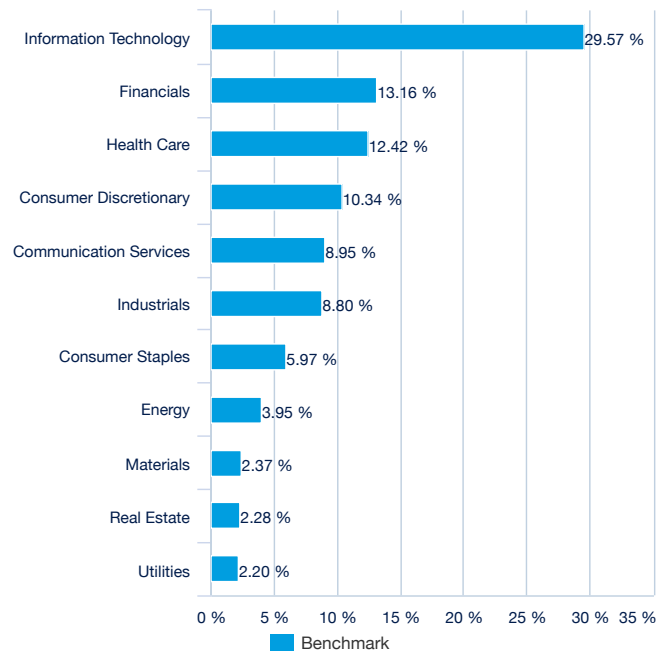
Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
MICROSOFT CORP	7.09%
APPLE INC	5.65%
NVIDIA CORP	5.06%
AMAZON.COM INC	3.74%
META PLATFORMS INC-CLASS A	2.42%
ALPHABET INC CL A	2.02%
BERKSHIRE HATHAWAY INC-CL B	1.74%
ALPHABET INC CL C	1.70%
ELI LILLY & CO	1.41%
BROADCOM INC	1.32%
Total	32.16%

Geographical breakdown (Source: Amundi)



Benchmark Sector breakdown (source : Amundi)



EQUITY

Principal characteristics (Source : Amundi)

Fund structure	SICAV under Luxembourg law
UCITS compliant	UCITS
Management Company	Amundi Luxembourg SA
Administrator	SOCIETE GENERALE LUXEMBOURG
Custodian	SOCIETE GENERALE LUXEMBOURG
Independent auditor	PRICEWATERHOUSECOOPERS LUXEMBOURG
Share-class inception date	14/12/2015
Date of the first NAV	14/12/2015
Share-class reference currency	USD
Classification	Not applicable
Type of shares	Accumulation
ISIN code	LU1327051279
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.60% (realized) - 26/09/2022
Minimum recommended investment period	1 day
Fiscal year end	September
Primary Market Maker	SOCIETE GENERALE / LANG & SCHWARZ

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Berne Exchange	9:00 - 17:30	CHF	DSP5	DSP5 BW	-	DSP5.BN	-
Nyse Euronext Paris	9:00 - 17:30	EUR	DSP5	DSP5 FP	DSP5IV	DSP5.PA	DSP5IV
Borsa Italiana	9:00 - 17:30	EUR	DSP5	SPX2S IM	DSP5IV	SPX2S.MI	DSP5IV

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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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