

# AMUNDI ETF LEVERAGED MSCI USA DAILY UCITS ETF - EUR

EQUITY ■

FACTSHEET

Marketing  
Communication

31/03/2024

## Key Information (Source: Amundi)

Net Asset Value (NAV) : **18.78 ( EUR )**  
NAV and AUM as of : **28/03/2024**  
Assets Under Management (AUM) :  
**501.85 ( million EUR )**  
ISIN code : **FR0010755611**  
Replication type : **Synthetical**  
Benchmark : **MSCI USA Leveraged 2x Daily**

## Objective and Investment Policy

AMUNDI ETF LEVERAGED MSCI USA DAILY UCITS ETF aims to closely replicate the performance of the MSCI USA Leveraged 2x Daily strategy Index, whether the market trend is rising or falling.

## Risk Indicator (Source : Fund Admin)



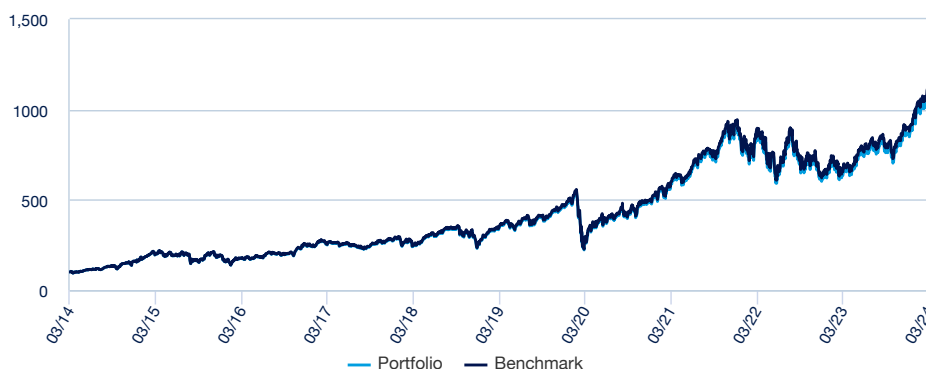
Lower Risk

Higher Risk

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.

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

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



### Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
<b>Portfolio volatility</b>	21.75%	30.17%	32.76%
<b>Benchmark volatility</b>	21.76%	30.18%	32.76%
<b>Ex-post Tracking Error</b>	0.02%	0.01%	0.22%
<b>Sharpe ratio</b>	2.64	0.68	0.89

\* 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 Since	1 month 29/02/2024	3 months 29/12/2023	1 year 31/03/2023	3 years 31/03/2021	5 years 29/03/2019	Since 16/06/2009
<b>Portfolio</b>	25.37%	6.33%	25.37%	60.80%	84.45%	212.17%	4,422.13%
<b>Benchmark</b>	25.58%	6.40%	25.58%	61.63%	87.12%	218.46%	4,733.20%
<b>Spread</b>	-0.21%	-0.07%	-0.21%	-0.83%	-2.66%	-6.29%	-311.07%

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

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
<b>Portfolio</b>	41.19%	-31.43%	81.38%	8.23%	75.00%	-3.57%	11.97%	27.09%	20.04%	60.86%
<b>Benchmark</b>	41.83%	-31.11%	82.21%	8.62%	75.19%	-3.24%	12.38%	27.56%	20.49%	61.46%
<b>Spread</b>	-0.64%	-0.32%	-0.84%	-0.39%	-0.19%	-0.33%	-0.41%	-0.47%	-0.44%	-0.59%

\* 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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## Meet the Team

**Lionel Brafman**

Head of the Index &amp; Multistrategies team

**Zhicong Mou**

Portfolio Manager - Index &amp; Multistrategies

**Pierre Maigniez**

Co-Portfolio Manager

## Index Data (Source : Amundi)

## Description of the Index

The MSCI USA Leveraged 2x Daily strategy Index offers a double exposure, upwards or downwards, to the variations registered by the MSCI USA Index, composed of around 600 leading American stocks.

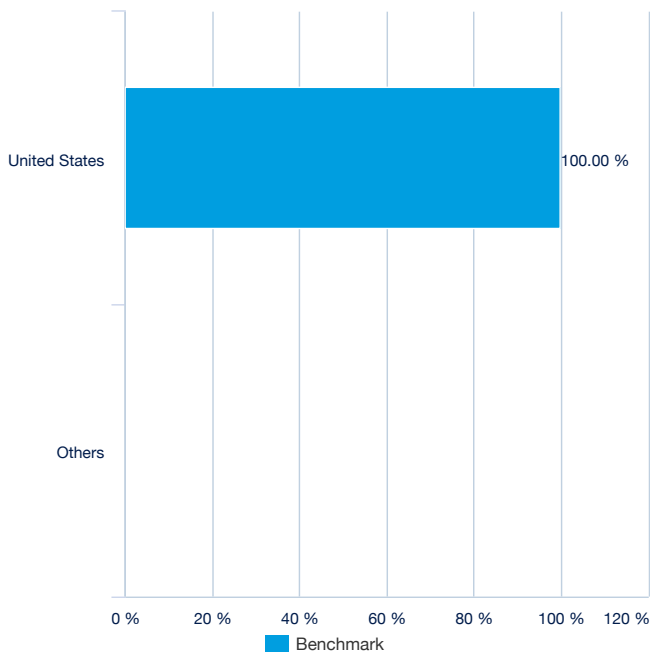
## Information (Source: Amundi)

Asset class : **Equity**  
Exposure : **North America**  
Benchmark index currency : **EUR**  
Holdings : **610**

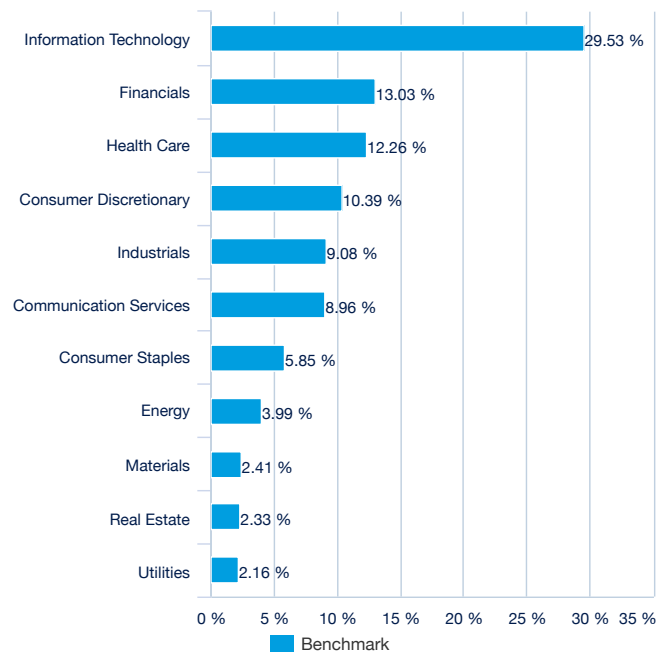
## Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
MICROSOFT CORP	6.45%
APPLE INC	5.47%
NVIDIA CORP	4.85%
AMAZON.COM INC	3.64%
META PLATFORMS INC-CLASS A	2.34%
ALPHABET INC CL A	1.94%
ALPHABET INC CL C	1.70%
ELI LILLY & CO	1.36%
BROADCOM INC	1.28%
JPMORGAN CHASE & CO	1.26%
<b>Total</b>	<b>30.29%</b>

## Geographical breakdown (Source: Amundi)



## Benchmark Sector breakdown (source : Amundi)



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## Principal characteristics (Source : Amundi)

Fund structure	Mutual Fund (FCP) under French law
UCITS compliant	UCITS
Management Company	Amundi Asset Management
Administrator	CACEIS Fund Administration France
Custodian	CACEIS Bank
Independent auditor	PRICEWATERHOUSECOOPERS AUDIT
Share-class inception date	16/06/2009
Date of the first NAV	16/06/2009
Share-class reference currency	EUR
Classification	International Equities
Type of shares	Accumulation and/or Distribution
ISIN code	FR0010755611
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.50% ( Estimated ) - 10/10/2023
Minimum recommended investment period	1 Day
French tax wrapper	PEA eligible
Fiscal year end	June
Primary Market Maker	BNP Paribas

## Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Borsa Italiana	9:00 - 17:30	EUR	CL2	CL2 IM	INCL2	CL2.MI	INCL2INAV.PA
Deutsche Börse	9:00 - 17:30	EUR	18MF	CL2GR GY	INCL2	CL2.DE	INCL2INAV.PA
Nyse Euronext Paris	9:05 - 17:35	EUR	CL2	CL2 FP	INCL2	CL2.PA	INCL2INAV.PA

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## Index Providers

Type of index replicated: Equities.

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