

AMUNDI ETF SHORT EURO STOXX 50 DAILY UCITS ETF

EQUITY ■

FACTSHEET

Marketing
Communication

29/02/2024

Key Information (Source: Amundi)

Net Asset Value (NAV) : **7.10 (EUR)**
NAV and AUM as of : **29/02/2024**
Assets Under Management (AUM) :
159.10 (million EUR)
ISIN code : **FR0010757781**
Replication type : **Synthetical**
Benchmark : **EURO STOXX 50 Daily Short**

Objective and Investment Policy

AMUNDI ETF SHORT EURO STOXX 50 DAILY UCITS ETF aims to closely replicate the performance of the EURO STOXX 50® Short strategy Index, dividends reinvested (Total Return), in Euros, whether the market trend is rising or falling.

Risk Indicator (Source : Fund Admin)



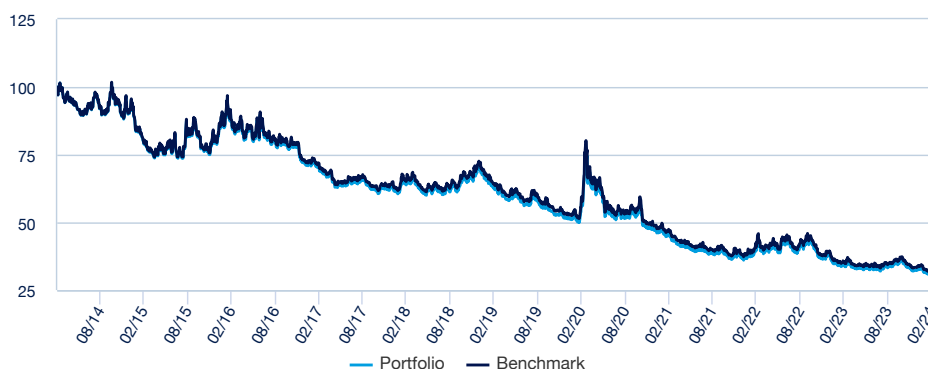
Lower Risk

Higher Risk

The risk indicator assumes you keep the product for 5 years.
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 03/03/2014 to 29/02/2024 (Source : Fund Admin)



Risk indicators (Source: Fund Admin)

| | 1 year | 3 years | Inception to date * |
|-------------------------------|--------|---------|---------------------|
| Portfolio volatility | 14.14% | 16.57% | 20.12% |
| Benchmark volatility | 14.14% | 16.57% | 20.12% |
| Ex-post Tracking Error | 0.03% | 0.03% | 0.09% |
| Sharpe ratio | -1.16 | -0.86 | -0.60 |

* 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 29/12/2023 | 1 month 31/01/2024 | 3 months 30/11/2023 | 1 year 28/02/2023 | 3 years 26/02/2021 | 5 years 28/02/2019 | Since 16/06/2009 |
|------------------|-------------------|-----------------------|------------------------|----------------------|-----------------------|-----------------------|---------------------|
| Portfolio | -6.56% | -4.32% | -8.96% | -11.58% | -34.14% | -51.71% | -84.25% |
| Benchmark | -6.55% | -4.32% | -8.95% | -11.53% | -34.12% | -51.25% | -83.32% |
| Spread | 0.00% | 0.00% | -0.01% | -0.04% | -0.02% | -0.46% | -0.93% |

Calendar year performance* (Source: Fund Admin)

| | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 | 2014 |
|------------------|---------|-------|---------|--------|---------|--------|---------|---------|---------|--------|
| Portfolio | -15.30% | 3.61% | -22.19% | -8.87% | -25.08% | 9.09% | -11.37% | -10.20% | -12.43% | -7.82% |
| Benchmark | -15.26% | 3.57% | -22.12% | -8.47% | -24.72% | 9.60% | -10.87% | -9.72% | -12.02% | -7.39% |
| Spread | -0.04% | 0.03% | -0.07% | -0.40% | -0.36% | -0.51% | -0.49% | -0.48% | -0.42% | -0.43% |

* 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.

Meet the Team

**Lionel Brafman**

Head of the Index & Multistrategies team

**Vincent Masson**

Senior Portfolio Manager - Index & Multistrategies

**Jerome Gueguen**

Co-Portfolio Manager

Index Data (Source : Amundi)

Description of the Index

The EURO STOXX 50® Short strategy Index offers a reverse exposure, upwards or downwards, to the variations registered by the EURO STOXX 50® Index. This index is the most widely used index in Europe. It mirrors the performance of the 50 leading stocks of the Eurozone.

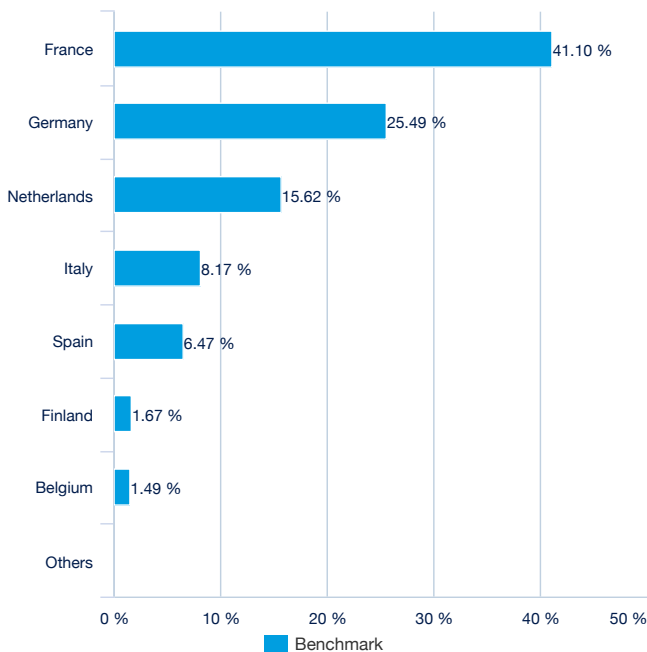
Information (Source: Amundi)

Asset class : **Equity**Exposure : **Eurozone**Benchmark index currency : **EUR**Holdings : **50**

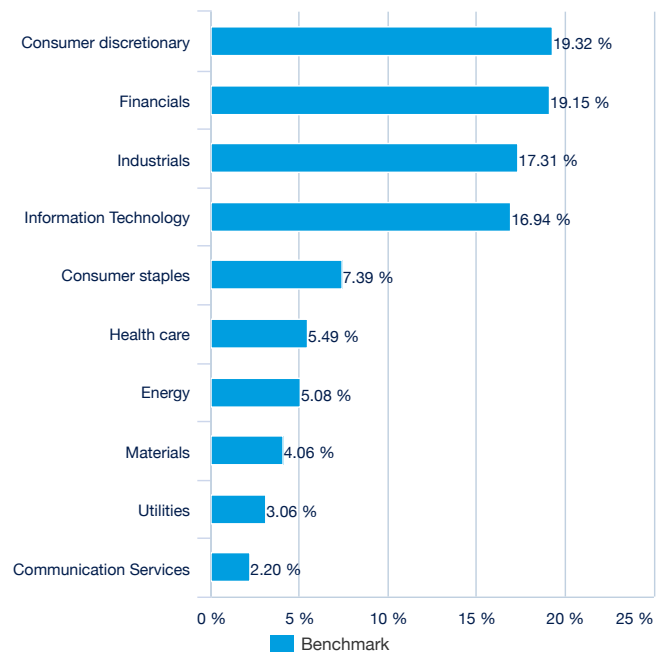
Top 10 benchmark holdings (source : Amundi)

| | % of assets (Index) |
|------------------------------|---------------------|
| ASML HOLDING NV | 10.11% |
| LVMH MOET HENNESSY LOUIS VUI | 6.32% |
| SAP SE / XETRA | 5.07% |
| TOTALENERGIES SE PARIS | 4.13% |
| SIEMENS AG-REG | 3.89% |
| SCHNEIDER ELECT SE | 3.43% |
| L OREAL | 3.13% |
| SANOFI | 2.94% |
| ALLIANZ SE-REG | 2.89% |
| AIR LIQUIDE SA | 2.85% |
| Total | 44.76% |

Geographical breakdown (Source: Amundi)



Benchmark Sector breakdown (source : Amundi)



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 | Not applicable |
| Type of shares | Accumulation and/or Distribution |
| ISIN code | FR0010757781 |
| Minimum investment to the secondary market | 1 Share(s) |
| Frequency of NAV calculation | Daily |
| Ongoing charges | 0.30% (realized) - 30/06/2021 |
| Minimum recommended investment period | 5 years |
| 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 |
|---------------------|--------------|-----|-------|------------------|----------------|-------------|--------------|
| Nyse Euronext Paris | 9:05 - 17:35 | EUR | C5S | C5S FP | INC5S | C5S.PA | INC5SINAV.PA |
| Deutsche Börse | 9:00 - 17:30 | EUR | 18MS | C5SGR GY | INC5S | C5S.DE | INC5SINAV.PA |
| Borsa Italiana | 9:00 - 17:30 | EUR | C5S | C5S IM | INC5S | C5S.MI | INC5SINAV.PA |

Contact

ETF Sales contact

| | |
|-------------------------|-----------------------|
| France & Luxembourg | +33 (0)1 76 32 65 76 |
| Germany & Austria | +49 (0) 800 111 1928 |
| Italy | +39 02 0065 2965 |
| Switzerland (German) | +41 44 588 99 36 |
| Switzerland (French) | +41 22 316 01 51 |
| UNITED KINGDOM (Retail) | +44 (0) 20 7 074 9598 |
| UNITED KINGDOM (Instit) | +44 (0) 800 260 5644 |
| Netherlands | +31 20 794 04 79 |
| Nordic countries | +46 8 5348 2271 |
| Hong Kong | +65 64 39 93 50 |
| Spain | +34 914 36 72 45 |

ETF Capital Markets contact

| | |
|-------------------|---|
| Téléphone | +33 (0)1 76 32 19 93 |
| Bloomberg IB Chat | Capital Markets Amundi ETF Capital Markets Amundi HK ETF |

ETF Market Makers contact

| | |
|------------------|----------------------|
| BNP Paribas | +33 (0)1 40 14 60 01 |
| Kepler Cheuvreux | +33 (0)1 53 65 35 25 |

Amundi contact

Amundi ETF
90 bd Pasteur
CS 21564
75 730 Paris Cedex 15 - France
Hotline : +33 (0)1 76 32 47 74
info@amundietf.com

Index Providers

Type of index replicated : Equities.

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