

AMUNDI ETF SHORT MSCI USA DAILY UCITS ETF

FACTSHEET

31/08/2021

EQUITY ■

Key Information (source : Amundi)

Net Asset Value (NAV) : **6.88 (EUR)**
 NAV and AUM as of : **31/08/2021**
 Assets Under Management (AUM) :
19.16 (million EUR)
 ISIN code : **FR0010791194**
 Benchmark : **MSCI USA Short Daily**

Objective and Investment Policy

AMUNDI ETF SHORT MSCI USA DAILY UCITS ETF aims to closely replicate the daily performance of the MSCI USA Short Daily strategy Index, gross return, calculated in USD and converted into EUR, whether the trend is rising or falling.

Risk & Reward Profile (SRRI)



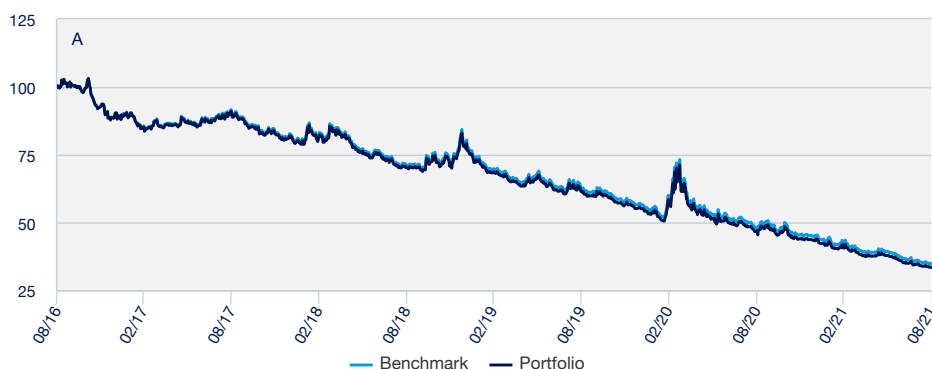
Lower risk, potentially lower rewards

Higher risk, potentially higher rewards

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

Returns

Performances from 31/08/2016 to 31/08/2021



A : The reference currency of the index is the euro

Cumulative returns*

Since	YTD 31/12/2020	1 month 30/07/2021	3 months 31/05/2021	1 year 31/08/2020	3 years 31/08/2018	5 years 31/08/2016	Since 22/09/2009
Portfolio	-22.58%	-3.56%	-11.63%	-28.71%	-52.33%	-66.58%	-90.41%
Benchmark	-22.16%	-3.49%	-11.45%	-28.13%	-51.09%	-65.25%	-89.56%
Spread	-0.42%	-0.06%	-0.18%	-0.58%	-1.24%	-1.33%	-0.85%

Calendar year performance*

	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011
Portfolio	-22.38%	-28.43%	-5.30%	-9.15%	-16.47%	-16.07%	-24.48%	-22.98%	-14.25%	-8.22%
Benchmark	-21.69%	-27.77%	-4.64%	-8.54%	-15.91%	-15.50%	-23.98%	-22.46%	-13.67%	-7.65%
Spread	-0.68%	-0.65%	-0.66%	-0.61%	-0.56%	-0.56%	-0.50%	-0.52%	-0.57%	-0.57%

* 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

	1 year	3 years	Inception to date
Portfolio volatility	13.39%	19.55%	17.20%
Benchmark volatility	13.39%	19.55%	17.20%
Ex-post Tracking Error	0.01%	0.01%	0.08%
Sharpe ratio	-2.08	-1.10	-1.05

Meet the Team



Lionel Brafman
Head of the Index & Multistategies team



Lionel Issom Nlep
Lead Portfolio Manager



Isabelle Lafargue
Co-Portfolio Manager

Index Data

Description

The MSCI USA Short Daily strategy Index tracks inversely, whether the trend is rising or falling, performance of the MSCI USA Index. Therefore, if the MSCI USA Index rises, the fund's net asset value will fall and vice-versa.

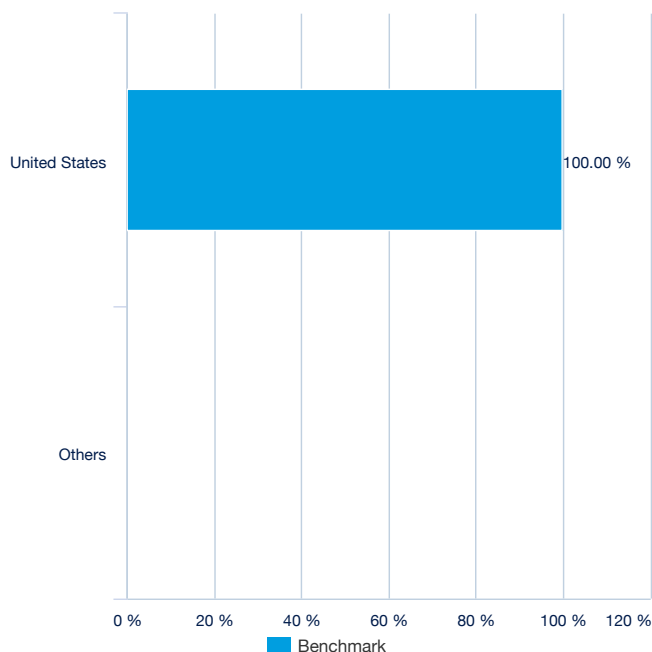
Information

Asset class : **Equity**
Zone Geographique : **North America**
Benchmark index currency : **EUR**
Holdings : **623**

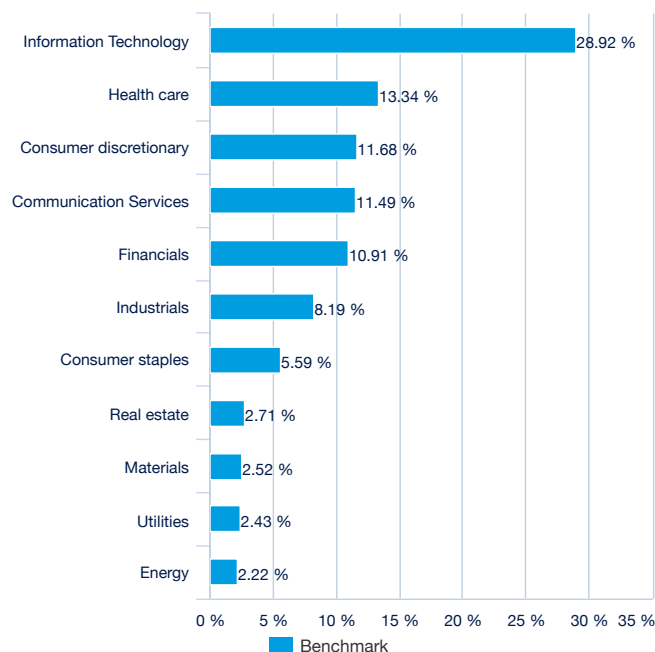
Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
APPLE INC	6.27%
MICROSOFT CORP	5.30%
AMAZON.COM INC	3.57%
FACEBOOK INC A	2.23%
ALPHABET INC CL A	2.12%
ALPHABET INC CL C	2.09%
NVIDIA CORP	1.37%
TESLA INC	1.37%
JPMORGAN CHASE & CO	1.19%
JOHNSON & JOHNSON	1.11%
Total	26.62%

Geographical breakdown



Benchmark Sector breakdown (source : Amundi)



EQUITY ■

Principal characteristics

Legal 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	22/09/2009
Share-class reference currency	EUR
Classification	Not applicable
Type of shares	Accumulation and/or Distribution
ISIN code	FR0010791194
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.35% (realized) - 31/12/2020
Minimum recommended investment period	5 years
French tax wrapper	PEA eligible
Fiscal year end	December
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	C2U	C2U FP	INC2U	C2U.PA	INC2UINAV.PA
Deutsche Börse	9:00 - 17:30	EUR	GC2U	GC2U GY	INC2U	GC2U.DE	INC2UINAV.PA
Borsa Italiana	9:00 - 17:30	EUR	C2U	C2U IM	INC2U	C2U.MI	INC2UINAV.PA

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Index Providers

Type of index replicated: Equities.

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