

Amundi FTSE MIB Daily (-2x) Inverse UCITS ETF Acc

EQUITY ■

FACTSHEET

Marketing
Communication

31/03/2024

Key Information (Source: Amundi)

Net Asset Value (NAV) : **0.43 (EUR)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) :
54.77 (million EUR)
ISIN code : **FR0010446666**
Replication type : **Synthetical**
Benchmark :
**100% FTSE MIB SUPER SHORT STRATEGY RT
GROSS TR INDEX**
Date of the first NAV : **07/02/2008**
First NAV : (EUR)

Objective and Investment Policy

The Lyxor FTSE MIB Daily (-2x) Inverse (Xbear) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index FTSE MIB Super Short Strategy RT Gross TR Index.

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

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)



A : Until 07/06/2018, the Funds performances recorded correspond to the performances of Lyxor FTSE MIB Daily (-2x) Inverse (Xbear) UCITS ETF. This fund was absorbed by the Fund on 07/06/2018.

B : Until 06/09/2018, the Fund performances recorded correspond to the performances of the FCP- Lyxor FTSE MIB Daily (-2x) Inverse (Xbear) UCITS ETF (the absorbed fund). The latter was absorbed by the Fund on 06/09/2018.

Cumulative returns* (Source: Fund Admin)

Since	YTD 29/12/2023	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	10 years 31/03/2014
Portfolio	-22.96%	-11.65%	-22.96%	-41.70%	-69.34%	-87.60%	-96.17%
Benchmark	-22.94%	-11.67%	-22.94%	-41.53%	-68.86%	-87.18%	-95.87%
Spread	-0.02%	0.01%	-0.02%	-0.17%	-0.48%	-0.42%	-0.30%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	-43.84%	-0.16%	-44.10%	-27.70%	-48.95%	17.32%	-33.31%	-15.47%	-39.62%	-19.88%
Benchmark	-43.61%	0.52%	-43.74%	-27.07%	-48.47%	18.32%	-32.71%	-14.74%	-39.14%	-19.26%
Spread	-0.24%	-0.68%	-0.35%	-0.63%	-0.48%	-1.00%	-0.60%	-0.73%	-0.48%	-0.63%

* 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 FTSE MIB Super Short Strategy RT Gross TR Index attempt to replicate the inverse returns experienced by an investor attaining the negative daily performance of the underlying headline index i.e. by short selling the index with a daily rebalance. The cost of dividends and benefit of earning interest for the short position are taken into account in the index calculation of the short indices, as is the cost of borrowing stock. The short indices are derived from the existing underlying headline Total Return Indices.

Information (Source: Amundi)

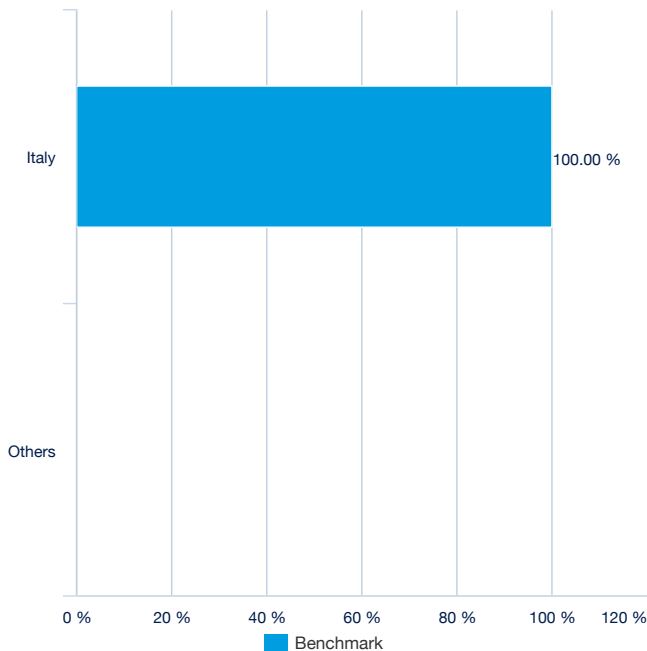
Asset class : **Equity**
Exposure : **Italy (Eurozone-Eur)**

Holdings : 40

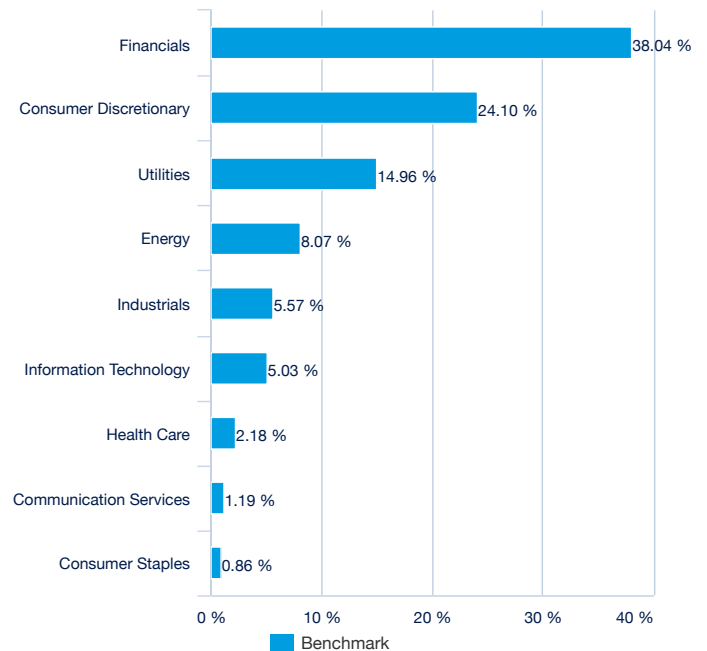
Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
UNICREDIT SPA	11.30%
STELLANTIS MILAN	10.88%
INTESA SANPAOLO	10.51%
FERRARI NV MILAN	9.25%
ENEL SPA	9.20%
ENI SPA	5.98%
ASSICURAZIONI GENERALI	5.65%
STMICROELECTRONICS/I	5.03%
MONCLER SPA	2.74%
PRYSMIAN SPA	2.55%
Total	73.09%

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	28/03/2007
Date of the first NAV	07/02/2008
Share-class reference currency	EUR
Classification	Not applicable
Type of shares	Accumulation
ISIN code	FR0010446666
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.60% (realized) - 31/10/2022
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
Borsa Italiana	9:00 - 17:30	EUR	XBRMIB	XBRMIB IM	XBRMIBIV	XBRMIB.MI	XBRMIBIV

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