Amundi Italy BTP Daily (-2x) Inverse UCITS ETF Acc

FACTSHEET

Marketing Communication

31/03/2024

BOND

Key Information (Source: Amundi)

Net Asset Value (NAV) : **18.24 (EUR)**
NAV and AUM as of : **28/03/2024**
Assets Under Management (AUM) : **102.99 (million EUR)**
ISIN code : **FR0011023621**
Replication type : **Synthetical**
Benchmark : **100% SOLACTIVE BTP DAILY (-2X) INVERSE**
Date of the first NAV : **27/04/2011**
First NAV : **100.00 (EUR)**

Objective and Investment Policy

Amundi Italy BTP Daily (-2x) Inverse UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index Solactive BTP Daily (-2x) Inverse Index.

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

Index Data (Source : Amundi)

Description of the Index

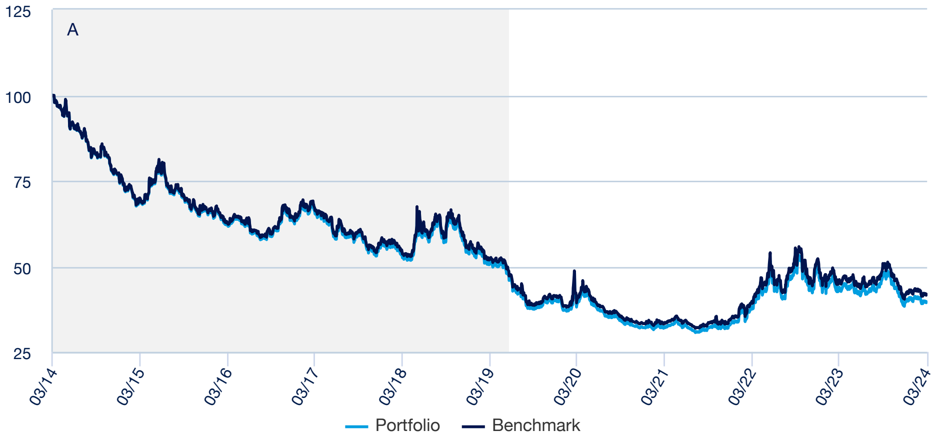
The Solactive BTP Daily (-2x) Inverse Index aims to reflect an inverse exposure leveraged to a multiple of 2 (positive or negative) to the daily performance of the Italian Long Term Bond Market while avoiding the costs linked to the use of cash instruments.

Information (Source: Amundi)

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

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

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



A : Jusqu'au 20/06/2019, l'Indice de Référence du Fonds était le SGI Daily Double Short BTP.

Risk Indicator *(Source : Fund Admin)*

1 2 3 **6** 4 5 6 7

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.

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	0.19%	-2.38%	0.19%	-8.48%	22.91%	-21.83%	-60.24%
Benchmark	0.33%	-2.34%	0.33%	-7.99%	24.92%	-19.66%	-58.04%
Spread	-0.13%	-0.04%	-0.13%	-0.49%	-2.02%	-2.18%	-2.21%

Calendar year performance* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	-20.52%	49.83%	3.53%	-20.05%	-25.55%	-4.09%	-10.93%	-4.47%	-12.79%	-33.01%
Benchmark	-20.09%	50.65%	4.10%	-19.56%	-25.16%	-3.52%	-10.44%	-3.98%	-12.37%	-32.69%
Spread	-0.43%	-0.82%	-0.57%	-0.49%	-0.39%	-0.57%	-0.49%	-0.50%	-0.42%	-0.32%

** 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.*

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	27/04/2011
Date of the first NAV	27/04/2011
Share-class reference currency	EUR
Classification	Not applicable
Type of shares	Accumulation
ISIN code	FR0011023621
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.40% (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	BTPS	BTP2S IM	BTP2SIV	BTP2S.MI	BTP2SIV
Nyse Euronext Paris	9:00 - 17:30	EUR	BTPS	BTPS FP	BTP2SIV	BTPS.PA	BTP2SIV

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 Market Makers contact

SG CIB	+33 (0)1 42 13 38 63
BNP Paribas	+44 (0) 207 595 1844

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

ETF Capital Markets contact

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

Index Providers

Amundi BTP Daily (2x) Inverse UCITS ETF is a French Sub-fund that has been approved by l'Autorité des Marchés Financiers. The Sub-fund's prospectus is available on the Internet at www.amundi.com or upon request to the Management Company. The Sub-fund is not, in any way whatsoever, sponsored, supported, promoted or marketed by Solactive AG, which assumes no obligation and provides no warranty, expressed or implied, in respect of the results that may be obtained from using the Benchmark Index and/or the Benchmark Index brand or of the level the Benchmark Index may reach at any given time or date, or of any other type. The Benchmark Index is calculated and published by Solactive AG, which does its best to ensure that the Benchmark Index is calculated correctly. Regardless of its obligations to the issuer, Solactive AG is in no way whatsoever obliged to inform any third party, including the Sub-fund's investors and financial intermediaries, of any errors that may affect the Benchmark Index. Solactive AG's publication of the Benchmark Index and the licence to use the Benchmark Index or its brand in respect of the Sub-fund may in no way be construed to be a recommendation by Solactive AG to invest in the Sub-fund's shares or a warranty or an opinion provided by Solactive AG in respect of an investment in the Sub-fund's shares. Solactive AG shall not be liable for the consequences of any views or opinions that may be based on this statement nor for any omission. .

Important information

This document is of a commercial nature and not of a regulatory nature.
It is each investor's responsibility to ascertain that it is authorised to subscribe, or invest into this product.
Prior to investing in the product, investors should seek independent financial, tax, accounting and legal advice.
Amundi Italy BTP Daily (-2x) Inverse UCITS ETF is an investment company with Variable Capital (SICAV) incorporated under Luxembourg Law, listed on the official list of Undertakings for Collective Investment,authorised under Part I of the Luxembourg Law of 17th December 2010 (the "2010 Law") on Undertakings for Collective Investment in accordance with provisions of the Directive 2009/65/EC (the"2009 Directive") and subject to the supervision of the Commission de Surveillance du Secteur Financier (CSSF). The product is a sub-fund of Amundi Italy BTP Daily (-2x) Inverse UCITS ETF and has been approved by the CSSF and has been notified to the AMF to be marketed in France.
Amundi Asset Management ("Amundi AM") recommend that investors read carefully the "risk factors" section of the product's prospectus and the"Risk and reward" section of the Key Investor Information Document (KIID). The prospectus in English and the KIID in French are available free of charge on wwww.amundietf.com or upon request to info@amundietf.com
The attention of investors is drawn to the fact that, the prospectus is only available in English.

Units of a specific UCITS ETF managed by an asset manager and purchased on the secondary market cannot usually be sold directly back to the asset manager itself. Investors must buy and sell units on a secondary market with the assistance of an intermediary (e.g. a stockbroker) and may incur fees for doing so. In addition, investors may pay more than the current net asset value when buying units and may receive less than the current net asset value when selling them.

Updated composition of the product's investment portfolio is available on www.amundietf.com. In addition, the indicative net asset value is published on the Reuters and Bloomberg pages of the product,and might also be mentioned on the websites of the stock exchanges where the product is listed.

There is no guarantee that the fund's objective will be met. The fund may not always be able to replicate exactly the performance of the index (or indices).

This product includes a risk of capital loss. The redemption value of this product may be less than the amount initially invested. In a worst case scenario, investors could sustain the loss of their entire investment.

The index referred to herein (the "Index") is not sponsored, approved or sold by Amundi Asset Management ("Amundi AM"). Amundi AM shall not assume any responsibility in this respect. The accuracy, completeness or relevance of the information which has been drawn from external sources is not guaranteed although it is drawn from sources reasonably believed to be reliable. Subject to any applicable law, Amundi AM shall not assume any liability in this respect. The market information displayed in this document is based on data at a given moment and may change from time to time.
THIS DOCUMENT DOES NOT CONSTITUTE AN OFFER FOR SALE OF SECURITIES IN THE UNITED STATES OF AMERICA. THE PRODUCT HEREIN DESCRIBED WILL NOT BEREGISTERED UNDER THE U.S. SECURITIES ACT OF 1933, AS AMENDED (THE "U.S. SECURITIES ACT") AND MAY NOT BE OFFERED OR SOLD IN THE UNITED STATES OF AMERICAWITHOUT BEING REGISTERED OR BEING EXEMPTED FROM REGISTRATION UNDER THE U.S. SECURITIES ACT.

This factsheet is issued by Amundi Asset Management, société anonyme à directoire et conseil de surveillance having its registered office at 91-93, boulevard Pasteur, 75015Paris (France), 419 223 375 RCS Nanterre, authorized and regulated by the Autorité des marchés financiers (AMF). Amundi AM is represented in the UK by Amundi Asset Management UK LLP, which isauthorized and regulated by Financial Conduct Authority in the UK.

This document is designed exclusively for institutional, professional, qualified or sophisticated investors and distributors. It is not meant for the general public or private clients of any jurisdiction or those qualified as 'US Persons'. Approved investors in regard to the European Union are those which are defined as "Professional" investors in Directive 2004/39/EC of 21 April 2004 "MiFID" or, as the case may be, as defined under each local legislation and, insofar as the offer in Switzerland is concerned, "qualified investors" as set forth in the federal Law on Collective Investments (LPCC), the Ordinance on collective investments of 22 November 2006 (OPCC) and the FINMA 08/8 Circular regarding the legislation on collective investments of 20 November 2008. This document shall not, under any circumstance, be sent within the European Union to non "Professional" investors as defined by the MFI or under each local legislation, or in Switzerland to those investors which are not defined as "qualified investors" in the applicable law and regulations.