Lyxor Daily ShortDAX x2 UCITS ETF - Acc

FACTSHEET

Marketing Communication

31/10/2022

EQUITY

Key Information (Source: Amundi)

Net Asset Value (NAV) : **1.68 (EUR)**
NAV and AUM as of : **31/10/2022**
Assets Under Management (AUM) :
70.63 (million EUR)
ISIN code : **FR0010869495**
Replication type : **Synthetical**
Benchmark : **100% GERMANY SHORTDAX X2**
Date of the first NAV : **09/04/2010**
First NAV : **43.69 (EUR)**

Objective and Investment Policy

The Lyxor Daily ShortDAX x2 UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the benchmark index SHORTDAX X2 INDEX.

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

Risk & Reward Profile (SRRI) (Source: Fund Admin)

1 2 3 4 5 6 **7**

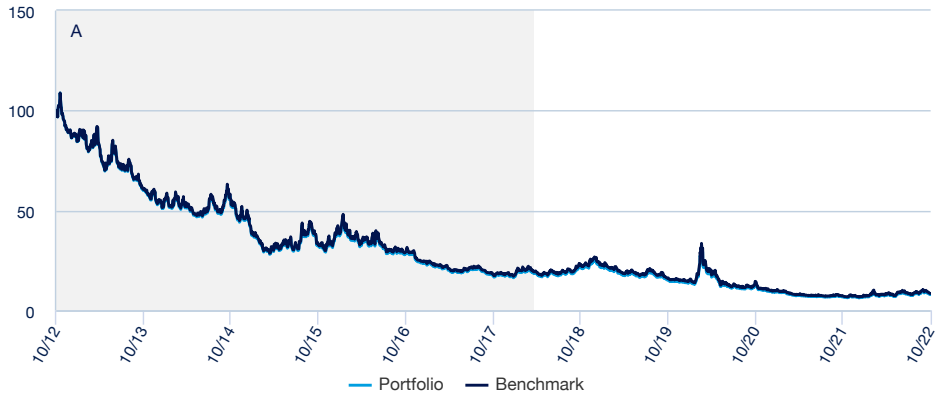
Lower risk, potentially lower rewards

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

Performances from 31/10/2012 to 31/10/2022 (Source : Fund Admin)



A : Until 19/04/2018, the Fund performances indicated correspond to that of the FCP - Lyxor Daily ShortDAX x2 UCITS ETF (the Fund absorbed). The latter was absorbed by the Fund on 19/04/2018.

Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date
Portfolio volatility	41.64%	53.02%	41.72%
Benchmark volatility	41.65%	52.99%	41.65%
Ex-post Tracking Error	0.09%	0.08%	0.11%
Portfolio sharpe ratio	0.42	-0.36	-0.55

Cumulative returns* (Source: Fund Admin)

Since	YTD 30/12/2021	1 month 30/09/2022	3 months 29/07/2022	1 year 29/10/2021	3 years 31/10/2019	5 years 31/10/2017	10 years 31/10/2012
Portfolio	22.01%	-17.12%	0.42%	16.73%	-48.67%	-54.61%	-92.13%
Benchmark	22.11%	-17.11%	0.45%	16.86%	-48.09%	-53.35%	-91.56%
Spread	-0.10%	-0.01%	-0.03%	-0.13%	-0.57%	-1.25%	-0.57%

Calendar year performance* (Source: Fund Admin)

	2021	2020	2019	2018	2017	2016	2015	2014	2013	2012
Portfolio	-31.37%	-34.42%	-41.56%	36.17%	-25.31%	-24.74%	-30.46%	-13.41%	-41.04%	-46.47%
Benchmark	-31.19%	-33.99%	-41.11%	37.29%	-24.65%	-24.08%	-29.89%	-12.75%	-40.52%	-45.91%
Spread	-0.18%	-0.43%	-0.45%	-1.12%	-0.66%	-0.66%	-0.56%	-0.66%	-0.52%	-0.56%

** 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 SHORTDAX X2 INDEX is linked to the performance of the DAX Index in an inverse way - a positive development of the SHORTDAX X2 INDEX will result in a negative change with a leveraged ratio of 2 and vice versa. In addition to double inverse DAX performance, the index also contains interest payments resulting from the investment strategy in three times the amount of the overnight rate. Interest accrues in the same amount for the investment volume as well as for the funds received from short-selling. SHORTDAX X2 INDEX is therefore an attractive investment not only in falling but also in sideways markets and periods where market trends are unclear.

Information (Source: Amundi)

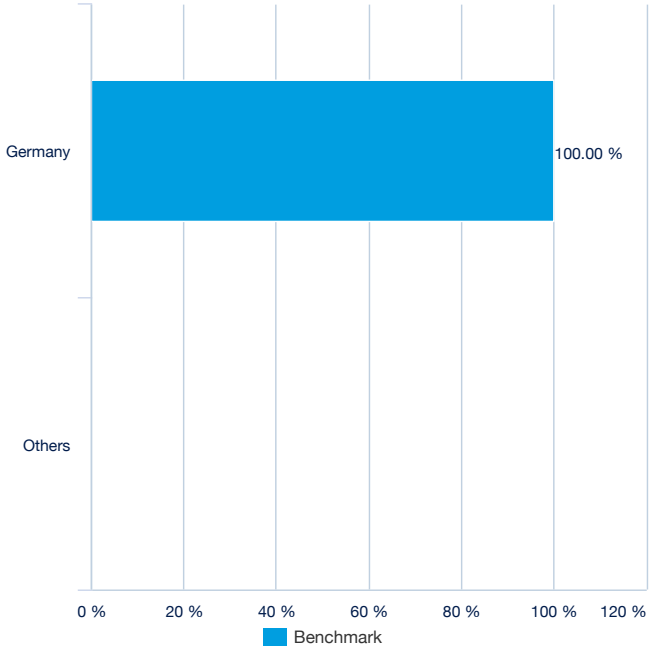
Asset class : **Equity**
Exposure : **Germany**

Holdings : **40**

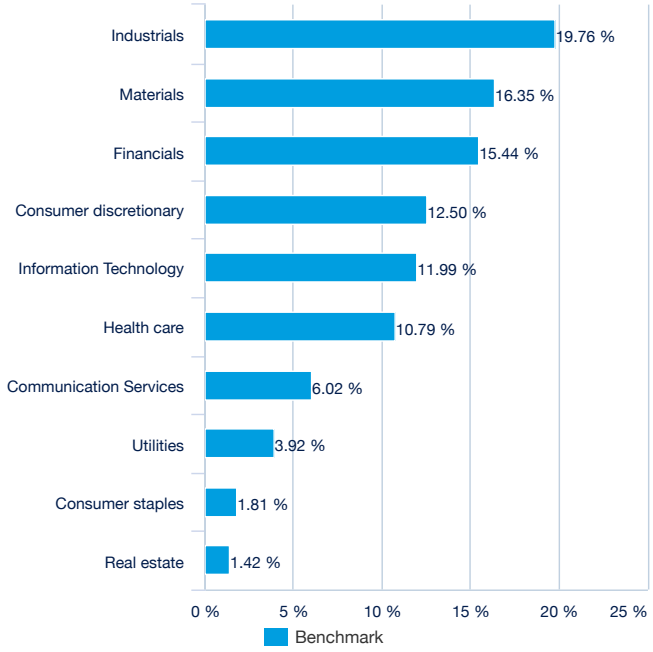
Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)
LINDE PLC	10.26%
SAP SE	9.03%
SIEMENS AG-REG	7.48%
ALLIANZ SE-REG	6.60%
DEUTSCHE TELEKOM NAM (XETRA)	6.02%
AIRBUS SE-BERLIN	5.80%
BAYER AG	4.67%
MERCEDES-BENZ GROUP AG	4.13%
BASF SE XETRA	3.67%
MUENCHENER RUECKVER	3.39%
Total	**61.04%**

Geographical breakdown (Source: Amundi)



Benchmark Sector breakdown (source : Amundi)



EQUITY

Principal characteristics (Source : Amundi)

Legal structure	UCITS under French law
UCITS compliant	UCITS
Management Company	Amundi Asset Management
Administrator	SOCIETE GENERALE
Custodian	SGSS - Paris
Independent auditor	PRICEWATERHOUSECOOPERS AUDIT
Share-class inception date	09/04/2010
Date of the first NAV	09/04/2010
Share-class reference currency	EUR
Classification	Not applicable
Type of shares	Accumulation
ISIN code	FR0010869495
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.60% (realized) - 26/09/2022
Minimum recommended investment period	1 day
Fiscal year end	October
Primary Market Maker	SOCIETE GENERALE / LANG & SCHWARZ

Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Nyse Euronext Paris	9:00 - 17:30	EUR	DSD	DSD FP	DAX2SIV	DSD.PA	DAX2SIV
Deutsche Börse	9:00 - 17:30	EUR	DSD	LYQL GY	DAX2SIV	LYXSDAX2.DE	DAX2SIV
Borsa Italiana	9:00 - 17:30	EUR	DSD	DAX2S IM	DAX2SIV	LDAX2S.MI	DAX2SIV
Six Swiss Exchange	9:00 - 17:30	EUR	DSD	LYDSD SW	DAX2SIV	LYDSD.S	DAX2SIV

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