

# AMUNDI FUNDS VOLATILITY EURO - G EUR

FACTSHEET

Marketing  
Communication

31/03/2024

## ABSOLUTE PERFORMANCE ■

### Objective and Investment Policy

To achieve a positive return in any type of market condition (absolute return strategy). The Sub-Fund invests in exchange-traded options on the Euro Stoxx 50 index that have a one-year average maturity. Any assets that remain uninvested after the Sub-Fund has reached its target volatility exposure are invested in money market instruments. The Sub-Fund may invest up to 100% of net assets in these liquid investments.

The Sub-Fund makes extensive use of derivatives to reduce various risks, for efficient portfolio management and as a way to gain exposure (long or short) to various assets, markets or other investment opportunities (including derivatives which focus on equities, interest rates, foreign exchange and dividend). **Benchmark** : The Sub-Fund is actively managed and seeks to outperform the Euro Short Term Rate Index (ESTER) + 3% per annum, over the recommended holding period, while offering controlled risk exposure. The Sub-Fund may use a benchmark a posteriori as an indicator for assessing the Sub-Fund's performance and, as regards the performance fee benchmark used by relevant share classes, for calculating the performance fees. There are no constraints relative to any such Benchmark restraining portfolio construction. **Management Process** : The Sub-Fund integrates Sustainability Factors in its investment process as outlined in more detail in section "Sustainable Investment" of the Prospectus. The investment team analyses market volatility patterns to determine the direction and extent of its volatility exposure: positive exposure when volatility is low and anticipated to rise, negative exposure when volatility is high and anticipated to decline. It also seeks to benefit from short term fluctuations of volatility ("volatility of the volatility").

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

#### Performance evolution (rebased to 100) from 28/03/2014 to 28/03/2024\* (Source: Fund Admin)



#### Cumulative Returns \* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Since
Since	29/12/2023	29/02/2024	29/12/2023	31/03/2023	31/03/2021	29/03/2019	31/03/2014	14/11/2006
Portfolio	-3.80%	-0.67%	-3.80%	-9.61%	-7.74%	3.93%	-19.86%	4.38%
Benchmark	1.73%	0.54%	1.73%	6.85%	-	-	-	-
Spread	-5.53%	-1.20%	-5.53%	-16.46%	-	-	-	-

#### Calendar year performance \* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	-9.26%	6.12%	-2.58%	19.91%	-9.35%	-3.15%	-17.14%	-0.20%	2.40%	-1.45%
Benchmark	6.42%	3.02%	-	-	-	-	-	-	-	-
Spread	-15.68%	3.10%	-	-	-	-	-	-	-	-

\* Source: Fund Admin. The above results pertain to full 12-month period per calendar year. All performances are calculated net income reinvested and net of all charges taken by the Sub-Fund and expressed with the round-off superior. The value of investments may vary upwards or downwards according to market conditions.

#### Risk Indicator (Source : Fund Admin)



! The risk indicator assumes you keep the product for 3 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.

#### Information (Source: Amundi)

Fund structure : **SICAV**  
Share-class inception date : **13/11/2006**  
Eligibility : **Securities account, life insurance**  
Eligible PEA : **No**  
Type of shares : **Accumulation**  
Minimum first subscription / subsequent :  
**1 thousandth(s) of (a) share(s)**  
Dealing times :  
**Orders received each day D day before 2pm CET**  
Entry charge (maximum) : **3.00%**  
Ongoing charges : **1.88% ( Estimated )**  
Exit charge (maximum) : **0.00%**  
Minimum recommended investment period : **3 years**  
Performance fees : **Yes**

#### Key Information (Source: Amundi)

Net Asset Value (NAV) : **104.37 ( EUR )**  
NAV and AUM as of : **28/03/2024**  
ISIN code : **LU0272942433**  
Assets Under Management (AUM) : **181.48 ( million EUR )**  
Sub-fund reference currency : **EUR**  
Share-class reference currency : **EUR**

#### Risk analysis (rolling) (Source: Fund Admin)

	1 year	3 years	5 years	10 years
Portfolio volatility	6.72%	6.49%	8.61%	7.75%
Benchmark volatility	0.06%	-	-	-

\* 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.

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