

# AMUNDI FUNDS VOLATILITY EURO - A CHF Hgd

FACTSHEET

Marketing  
Communication

31/01/2025

## ABSOLUTE PERFORMANCE ■

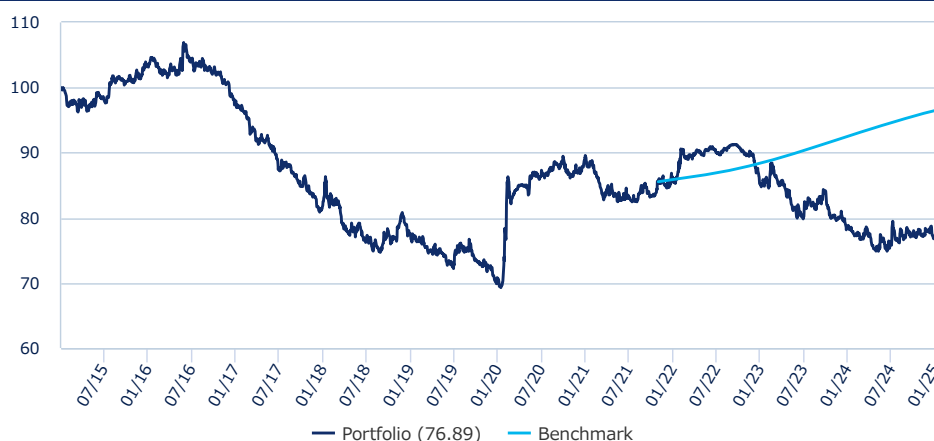
### Objective and Investment Policy

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 02/02/2015 to 31/01/2025\* (Source: Fund Admin)



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

	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Since
Since	31/12/2024	31/12/2024	31/10/2024	31/01/2024	31/01/2022	31/01/2020	30/01/2015	07/04/2011
Portfolio	-1.52%	-1.52%	-1.46%	-2.30%	-10.64%	8.83%	-23.17%	-32.58%
Benchmark	0.29%	0.29%	0.93%	4.29%	12.36%	-	-	-
Spread	-1.81%	-1.81%	-2.39%	-6.60%	-23.00%	-	-	-

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

	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
Portfolio	-2.58%	-10.78%	5.83%	-2.50%	19.83%	-9.56%	-3.39%	-17.55%	-0.55%	1.74%
Benchmark	4.43%	4.57%	2.79%	-	-	-	-	-	-	-
Spread	-7.01%	-15.35%	3.04%	-	-	-	-	-	-	-

\* 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 : **01/04/2011**  
Eligibility : -  
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) : **4.50%**  
Management fees and other administrative or operating costs :  
**1.51%**  
Exit charge (maximum) : **0.00%**  
Minimum recommended investment period : **3 years**  
Performance fees : **Yes**

#### Key Information (Source: Amundi)

Net Asset Value (NAV) : **67.42 ( CHF )**  
NAV and AUM as of : **31/01/2025**  
ISIN code : **LU0613079408**  
Assets Under Management (AUM) : **89.28 ( million CHF )**  
Sub-fund reference currency : **EUR**  
Share-class reference currency : **CHF**

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

	1 year	3 years	5 years	10 years
Portfolio volatility	8.37%	7.39%	9.00%	8.00%
Benchmark volatility	0.06%	0.12%	-	-

\* 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. The higher the volatility, the higher the risk.

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## Important information

Amundi Funds is a UCITS organised as an open-ended investment company (société d'investissement à capital variable, "SICAV") under the laws of the Grand Duchy of Luxembourg, and is regulated by the Commission de Surveillance du Secteur Financier ("CSSF"). Number of registration RCS B68.806. AMUNDI FUNDS VOLATILITY EURO, which is a sub-fund of Amundi Funds, has been authorised for public marketing in Austria by the Financial Market Authority (FMA). The issuer of this document is Amundi, 91-93 Boulevard Pasteur, 75730 Cedex 15 - France, registered in France under number GP 04000036, authorised and regulated by the Autorité des Marchés Financiers. This document is not a Prospectus. The offering of shares in Amundi Funds can only be made using the official Prospectus. The latest prospectus, the key investor information document ("KIID"), the articles of incorporation as well as the annual and semi-annual reports are available free of charge in German and in hardcopy from the paying agent (Meinl Bank A.G., Bauernmarkt 2, 1014, Wien, Austria), and on our website [www.amundi.com](http://www.amundi.com). The latest available prospectus, more specifically on risk factors, as well as the KIID should be consulted before considering any investment. The data source of this document is Amundi except otherwise mentioned. The date of the data in this document is that indicated at the top of the document, unless otherwise stated. Warnings: Please read the Prospectus carefully before you invest. Remember that the capital value and the income from investments may go down as well as up and that changes in rates of exchange between currencies may have a separate effect also causing the value of the investments to decrease or to increase. Past performance is not necessarily a guide to future performance. Investors may not get back the amount they originally invested. Investors should note that the securities and financial instruments contained herein may not be suitable for their investment objectives.