

AMUNDI FUNDS VOLATILITY EURO - I CHF Hgd

FACTSHEET

Marketing
Communication

31/03/2026

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 31/03/2016 to 31/03/2026* (Source: Fund Admin)



Rolling performances * (Source: Fund Admin)

Since	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Since
	31/12/2025	27/02/2026	31/12/2025	31/03/2025	31/03/2023	31/03/2021	31/03/2016	06/04/2011
Portfolio	6.88%	5.92%	6.88%	6.05%	-1.12%	1.38%	-12.60%	-19.45%
Benchmark	0.73%	0.26%	0.73%	3.05%	12.37%	-	-	-
Spread	6.15%	5.66%	6.15%	3.00%	-13.49%	-	-	-

Calendar year performance * (Source: Fund Admin)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
Portfolio	1.43%	-1.94%	-10.32%	6.23%	-1.90%	20.43%	-8.98%	-2.68%	-16.95%	0.12%
Benchmark	3.17%	4.43%	4.57%	2.79%	-	-	-	-	-	-
Spread	-1.75%	-6.37%	-14.89%	3.44%	-	-	-	-	-	-

* 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.

Performance analytics (Source: Fund Admin)

	Inception to date
Maximum drawdown	-39.83%
Recovery period (days)	-
Worst month	01/2023
Lowest return	-5.22%
Best month	02/2020
Highest return	10.96%

Risk analysis (rolling) (Source: Fund Admin)

	1 year	3 years	5 years	10 years
Portfolio volatility	10.72%	8.84%	7.89%	8.51%
Benchmark volatility	0.04%	0.10%	-	-
Ex-post Tracking Error	10.60%	8.78%	-	-
Portfolio Information ratio	0.43	-0.47	-	-
Sharpe ratio	0.67	-0.07	-0.02	-0.21
Beta	107.31	-8.92	-	-

* 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.

Key Information (Source: Amundi)

Net Asset Value (NAV) : 805.45 (CHF)
NAV and AUM as of : 31/03/2026
Assets Under Management (AUM) : 121.05 (million CHF)
ISIN code : LU0613079150
Benchmark :
100% SWISS AVERAGE RATE OVERNIGHT
CAPITALIZED +3%

Risk Indicator (Source: Fund Admin)



⚠ The SRI represents the risk and return profile as presented in the Key Information Document (KID). The lowest category does not imply that there is no risk. The SRI is not guaranteed and may change over time. 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 :
5,000,000 Equivalent en CHF de EUR
Dealing times :
Orders received each day D day before 2pm CET
Entry charge (maximum) : 0.00%
Management fees and other administrative or operating costs :
0.92%
Exit charge (maximum) : 0.00%
Minimum recommended investment period : 3 years
Performance fees : Yes

ABSOLUTE PERFORMANCE ■

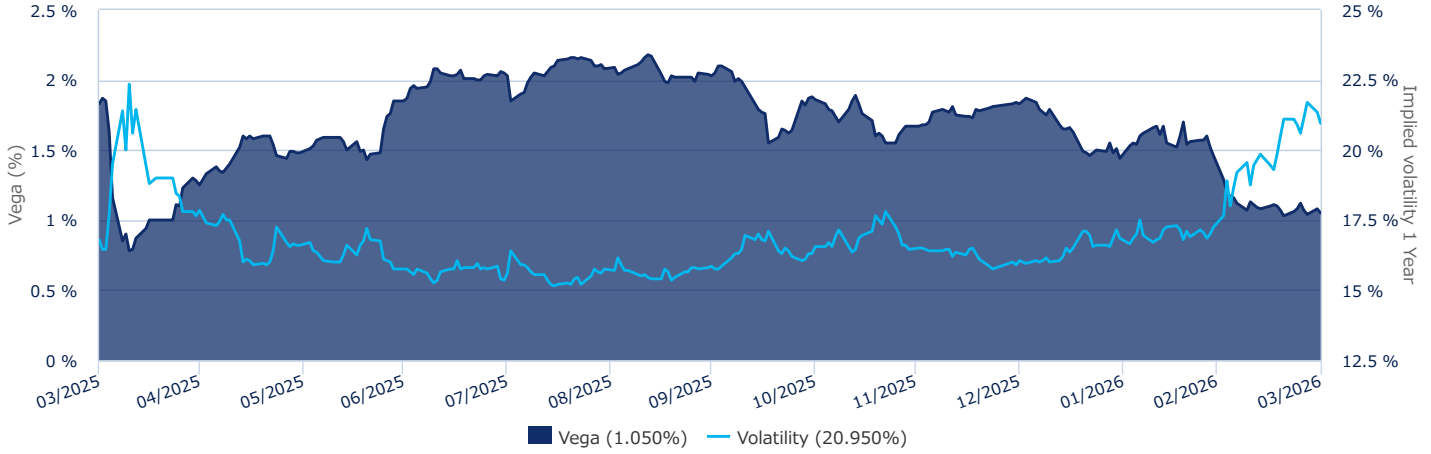


Hassan Malongo
Portfolio manager



Sofiane Ayache
Portfolio manager

Vega and implied volatility evolution during the last 12 months (Source: Fund Admin)



Exposure grid (Vega) (Source: Amundi)

Implied volatility 1 Year	Vega*
>35%	-1 with +/-1
30%-35%	-0.5 with +/-1
25%-30%	0 with +/-1
20%-25%	+1 with +/-1
15%-20%	+2 with +/-1
<15%	+3 with +/-1

The Exposure grid is indicative. Fund managers have a +/-1 discretion to the exposure grid. The grid may be reviewed from time to time depending on changes in the environment.

* Vega exposure: measures sensitivity of the fund for every 1% change in implied volatility

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Performance contribution (Source: Fund Admin)

	Performance	1 yr Implied volatility			Gross Performance Contribution	
		Start	End	Average Vega	Engine 1 : Directionnal ¹	Engine 2 : Vol of vol ²
YTD 2026	6.88%					
March 2026	5.92%					
February 2026	-0.06%					
January 2026	0.97%					
2025	1.43%					
2024	-1.94%					
2023	-10.32%					
2022	6.23%					
2021	-1.90%					
2020	20.43%					
2019	-8.98%					
2018	-2.68%					
YTD 2025		16.05%	20.95%	1.44%	7.06%	0.63%
Mar-2026		17.25%	20.95%	1.12%	4.14%	2.07%
Feb-2026		16.85%	17.25%	1.58%	0.63%	-0.46%
Jan-2026		16.05%	16.85%	1.64%	1.31%	-0.09%
2025		15.80%	16.05%	1.82%	0.46%	4.64%
2024		15.75%	15.80%	1.95%	0.10%	1.68%
2023		20.60%	15.75%	1.51%	-7.32%	-0.23%
2022		18.00%	20.60%	0.64%	1.66%	7.28%
2021		18.60%	18.00%	1.33%	-0.80%	0.29%
2020		14.20%	18.60%	0.95%	4.18%	23.20%
2019		17.70%	14.20%	2.10%	-7.35%	-1.05%
2018		15.25%	17.70%	2.12%	5.19%	-5.72%
2017		19.80%	15.25%	1.62%	-7.37%	-8.24%
2016		21.00%	19.80%	0.92%	-1.10%	2.79%
2015		20.30%	21.00%	0.99%	2.04%	2.06%
2014		17.50%	20.30%	1.35%	3.83%	-3.03%
2013		21.70%	17.50%	1.09%	-4.31%	-5.36%
2012		28.05%	21.70%	0.61%	-1.72%	1.01%
2011		24.05%	28.05%	0.35%	-3.67%	7.80%
2010		24.30%	24.05%	0.46%	1.76%	7.17%
2009		34.80%	24.30%	-0.13%	1.13%	6.07%
2008		20.30%	34.80%	0.50%	5.70%	18.54%

¹ Directional 1: Calculated monthly as follows: (Implied Volatility End – Implied Volatility Start) * Average Vega

² Vol of Vol 2: Calculated monthly as follows: Gross Return – Other Engines. Includes replication and carry costs.

Important information

The Sub-Fund has been authorised for distribution to non-qualified investors in or from Switzerland by FINMA. Representative : CACEIS Bank, Paris, Branch of Nyon/Swiss, 35 route de Signy, 1260 Nyon, Switzerland (in the past "CACEIS Bank Luxembourg, Luxembourg, Branch of Nyon", Switzerland. Paying agent: CA Indosuez (Suisse) S.A., 4 quai General Guisan, 1204 Geneva. Subscriptions in the Sub-Funds will only be accepted on the basis of the SICAV's latest prospectus and Key Investor Information Document (KIID), its latest annual and semi-annual reports and its articles of incorporation that may be obtained, free of charge, at the registered office of the Swiss Representative. Past performance is not a guarantee or a reliable indicator for current or future performance and returns. The performance data do not take account of the commissions and costs incurred on the issue and redemption of units. The date of the data in this document is that indicated at the top of the document, unless otherwise stated.