

AGIF-Allianz Volatility Strat.F.R EUR / LU1685828201 / A2DXTG / Allianz GI.Investors

Last 11/05/2024 ¹	Region	Branch	Type of yield	Type
106.57 EUR	Worldwide	AI Volatility	paying dividend	Alternative Investm.



Risk key figures

SRI	1	2	3	4	5	6	7
Mountain-View Funds Rating ²							EDA ³
							-

Yearly Performance

2023	+7.23%
2022	-3.90%
2021	+8.28%
2020	-5.38%
2019	+3.85%

Master data		Conditions		Other figures	
Fund type	Single fund	Issue surcharge	0.00%	Minimum investment	UNT 0
Category	Alternative Investments	Planned administr. fee	0.00%	Savings plan	-
Sub category	AI Volatility	Deposit fees	0.00%	UCITS / OGAW	Yes
Fund domicile	Luxembourg	Redemption charge	0.00%	Performance fee	0.00%
Tranch volume	(11/05/2024) EUR 7.12 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(11/05/2024) EUR 567.82 mill.	Dividends		Investment company	
Launch date	10/10/2017	15.12.2023	1.77 EUR	Allianz GI.Investors	
KESt report funds	No	16.12.2019	0.36 EUR	Bockenheimer Landstraße 42-44, 60323, Frankfurt am Main	
Business year start	01.10.			Germany	
Sustainability type	-			https://www.allianzgi.com	
Fund manager	Mikhail Krayzler				

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	+0.66%	+0.27%	+1.83%	+3.53%	+9.41%	+4.83%	+8.26%	+8.76%
Performance p.a.	-	-	-	+3.53%	+4.61%	+1.58%	+1.60%	+1.19%
Sharpe ratio	2.53	-0.64	-0.28	0.15	0.60	-0.45	-0.34	-0.48
Volatility	2.20%	3.99%	3.21%	2.98%	2.55%	3.36%	4.33%	3.92%
Worst month	-	-0.74%	-0.74%	-0.74%	-0.74%	-1.51%	-9.88%	-9.88%
Best month	-	0.76%	0.76%	1.37%	1.37%	1.78%	3.14%	3.14%
Maximum loss	-0.52%	-3.66%	-3.66%	-3.66%	-3.66%	-6.30%	-14.21%	-

Distribution permission

Austria, Germany, Switzerland, Czech Republic

¹ Important note on update status: The displayed date refers exclusively to the calculation of the NAV.

² The Mountain-View Data Fund Rating calculates a comparative ranking for funds using yield, volatility and trend data. For more information visit [MVD Funds Rating](#)

³ Displays the Ethical-Dynamical Ratio calculated according to standard criteria. The maximum value is 100. For more information visit [EDA](#)

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Investment strategy

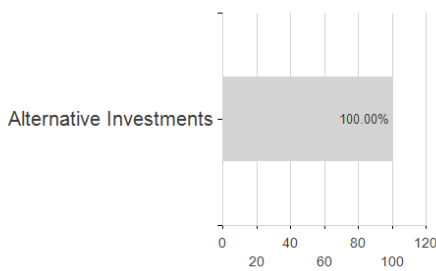
In addition, the Sub-Fund will use volatility related derivatives including, but not limited to, variance swaps, options and volatility swaps related to different asset classes. Sub-Fund assets are invested in bonds with a minimum rating of B- of OECD, EEA and/or EU member states and/or in global equity markets. Sub-Fund's core strategy uses volatility related derivatives e.g. variance swaps on global equity markets (e.g. US and Europe equity markets as underlying). These swaps may differ in terms of swap period, underlying security and strike variance. A variance swap results in a financial settlement between the parties at the end of the swap period. The value of a variance swap does not depend 1:1 on the absolute performance of the underlying to which it refers, instead, it depends in particular on the change in the annualised realised variance of the respective underlying in the respective swap period. For this reason the value of a variance swap may even rise when the value of its underlying is dropping, or it may fall when the value of its underlying security is rising. Depending on how the variance swap is structured, the Sub-Fund's potential loss resulting from the variance swap may also be automatically limited by the portfolio management.

Investment goal

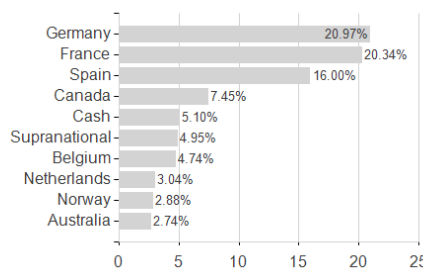
Long-term capital growth by exploiting return opportunities in the volatility space based on the volatility risk premium through investments in a broad range of asset classes.

Assessment Structure

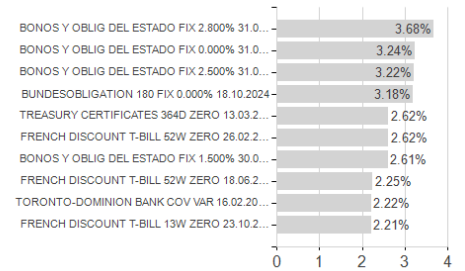
Assets



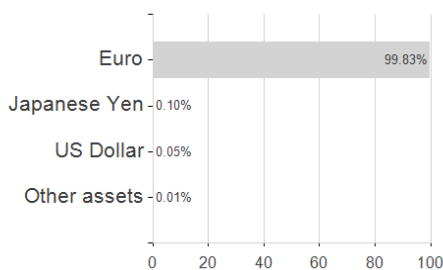
Countries



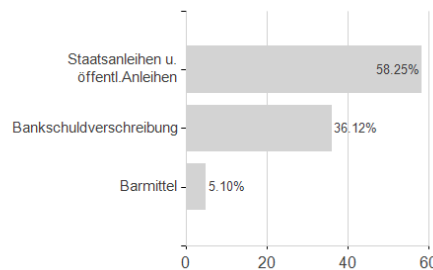
Largest positions



Currencies



Issuer



Rating

