

Eurizon Fund - Bond JPY LTE Z



Data as of 01/31/2020

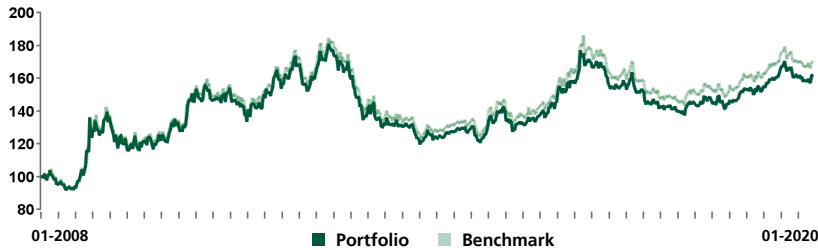
NAV (in EUR) 133.12
Morningstar Rating TM ★★ ★
Class Unit Inception Date 01/24/2008

Fund Size (in EUR) 352 mil
Fund Manager Giacomo Angiulli

Number of Holdings 57

Performance and Risk

Performance Evolution



Cumulative and Annualized Performance

	Portfolio	Benchmark	Portfolio	Benchmark
	Cumulative		Annualized	
YTD	1.87%	1.90%	-	-
1M	1.87%	1.90%	-	-
3M	-0.35%	-0.26%	-	-
1Y	5.48%	6.08%	-	-
3Y	4.86%	6.32%	1.59%	2.06%
5Y	18.00%	20.52%	3.36%	3.80%
Since Launch	60.31%	69.06%	4.00%	4.46%

Fund Statistics

	6M	1Y	3Y
Annualized Volatility Portfolio	7.90%	7.84%	8.05%
Annualized Volatility Benchmark	7.91%	7.84%	8.04%
Tracking Error Volatility	0.09%	0.13%	0.17%
Sharpe Ratio	-0.21	0.74	0.24
Information Ratio	-6.13	-4.38	-2.70
Beta	1.00	1.00	1.00

Duration Evolution

	Portfolio
08-2019	11.13
09-2019	10.76
10-2019	10.76
11-2019	10.89
12-2019	10.84
01-2020	10.82

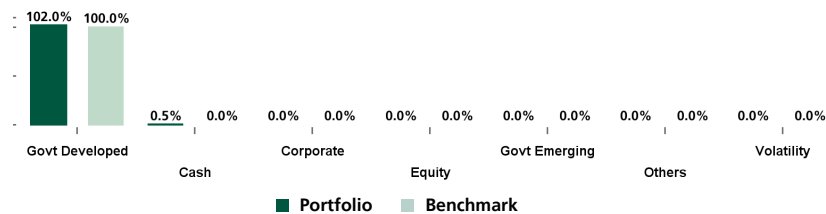
Annual Performance (Calendar Year)

	Portfolio	Benchmark
2019	4.41%	5.01%
2018	8.53%	9.05%
2017	-9.05%	-8.89%
2016	7.88%	8.47%
2015	13.12%	13.66%

Past performance is not a reliable indicator of future results.
Past performance is shown net of ongoing charges and performance fee. It excludes any entry or exit fees.

Portfolio Information

Asset Breakdown



Top 10 Holdings (except cash)

	Weight	Sector	Duration	Rating S&P
JGB 0 1/2 12/20/38	4.18%	Government	18.18	A+
JGB 1.7 12/20/43	3.90%	Government	22.50	A+
JAPANGV#33 2% 09/40	3.83%	Government	19.68	A+
JAPAN 2,4% 09/38	3.65%	Government	17.94	A+
JGB 0.7 06/20/48	3.55%	Government	25.89	A+
JAPAN 1,3% 03/21	3.49%	Government	1.12	A+
JGB 1,8% 09/31	3.10%	Government	11.58	A+
JGB 0 1/2 09/20/36	2.99%	Government	16.22	A+
JGB 1 09/20/21	2.96%	Government	1.62	A+
JGB 0.6 03/20/24	2.85%	Government	4.14	A+

Derivatives Weight

Currency	-
Equity	-
Interest rate	2.52%

Duration Contribution by Country



Contribution to Duration by Maturity

	% Contrib.
0-1	0.09%
1-3	2.64%
3-5	5.36%
5-7	3.00%
7-10	13.18%
>10	75.73%
Total	100.00%

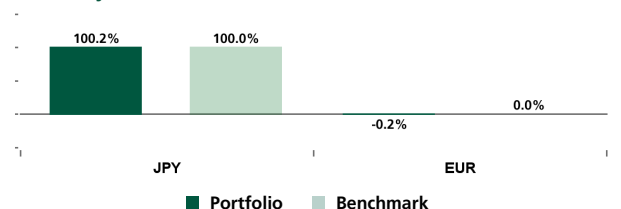
Allocation by S&P Rating / Maturity

	0-1	1-3	3-5	5-7	7-10	>10	Total
AAA	-	-	-	-	-	-	-
AA	-	-	-	-	-	-	-
A	3.08%	15.89%	14.91%	5.67%	15.85%	46.59%	101.99%
BBB	-	-	-	-	-	-	-
BB	-	-	-	-	-	-	-
B	-	-	-	-	-	-	-
Below B	-	-	-	-	-	-	-
Total	3.08%	15.89%	14.91%	5.67%	15.85%	46.59%	

Geographical Breakdown by Issuer



Currency Breakdown



This sub-fund's factsheet is for Professional Investors only and should not be relied upon by private investors.

Before investing, investors should carefully read the Prospectus and/or Key Investor Information Document and carefully consider the investment objectives, risks, charges and expenses. The latest Prospectus, Key Investor Information Document, Annual and Semi-Annual reports are available, free of charge and in hardcopy by local representative or paying agent, on the Management Company's website (www.eurizoncapital.lu)

Data as of 01/31/2020

Summary of Investment Objective

This Sub-Fund's net assets are invested mainly in high and medium quality ('investment grade') debt and debt-related instruments issued by public authorities or private companies from any country and denominated in Japanese Yen (JPY). In addition, the Sub-Fund is entitled to hold cash, including term deposits with credit institutions. The duration of the portfolio will generally be comprised between 6 and 12 years.

For more information read the Prospectus or Key Investor Information Document (KIID).

Benchmark

JPM Japan Government Bonds (in euro)

Fund Overview

Legal Status	FCP/UCITS
Legal Country	Luxemburg
Share Class Currency	EUR
Share Class Type	Accumulation
Share Class Risk Profile	5
Valuation	Daily
ISIN Code	LU0335989983
Bloomberg Code	SPIOBYZ LX
Entry Charge	-
Exit Charge	-
Ongoing Charge	0.30%
Management Fees	0.20%
Performance Fee	-
Management Company	Eurizon Capital SA
Category	JPY BOND

Disclaimer

Data Source: Eurizon Capital SGR S.p.A.

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