

# Eurizon Fund - Bond JPY LTE ZH



Data as of 01/31/2020

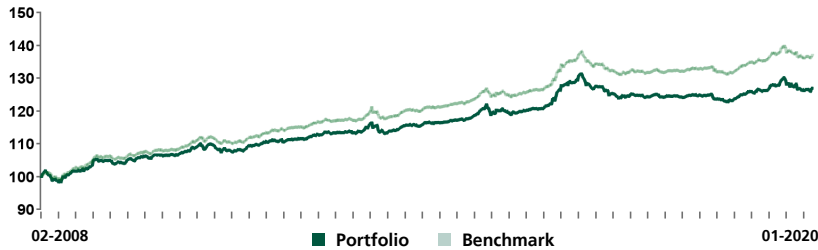
NAV (in EUR) 220.22  
Morningstar Rating™ No Rating  
Class Unit Inception Date 02/21/2008

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	0.33%	0.37%	-	-
1M	0.33%	0.37%	-	-
3M	-0.94%	-0.74%	-	-
1Y	0.80%	1.73%	-	-
3Y	2.08%	4.36%	0.69%	1.43%
5Y	5.08%	8.88%	0.99%	1.71%
Since Launch	27.02%	37.46%	2.02%	2.70%

### Fund Statistics

	6M	1Y	3Y
Annualized Volatility Portfolio	3.41%	2.88%	2.02%
Annualized Volatility Benchmark	3.41%	2.89%	2.04%
Tracking Error Volatility	0.16%	0.18%	0.15%
Sharpe Ratio	-0.29	0.39	0.50
Information Ratio	-5.83	-5.16	-4.98
Beta	1.00	1.00	0.99

### 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

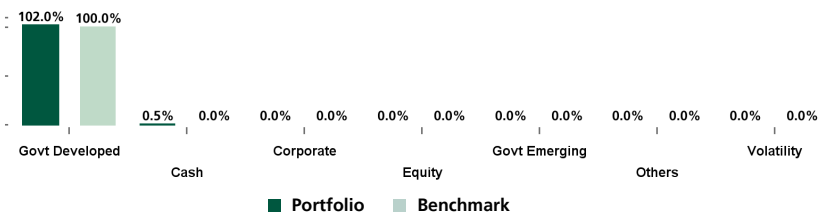
### Annual Performance (Calendar Year)

	Portfolio	Benchmark
2019	1.29%	2.22%
2018	0.30%	0.92%
2017	-0.65%	0.04%
2016	3.03%	3.77%
2015	0.83%	1.30%

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



### Derivatives Weight

Currency	-
Equity	-
Interest rate	2.52%

### 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+

### 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%

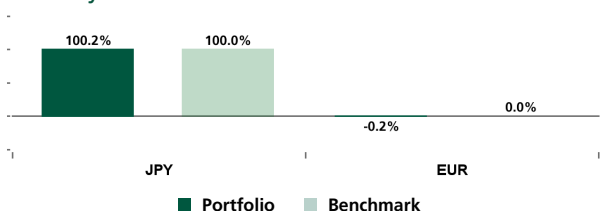
### Allocation by S&P Rating / Maturity

	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 local currency)

## Fund Overview

<b>Legal Status</b>	FCP/UCITS
<b>Legal Country</b>	Luxemburg
<b>Share Class Currency</b>	EUR
<b>Share Class Type</b>	Accumulation
<b>Share Class Risk Profile</b>	3
<b>Valuation</b>	Daily
<b>ISIN Code</b>	LU0335990304
<b>Bloomberg Code</b>	SPIOYZH LX
<b>Entry Charge</b>	-
<b>Exit Charge</b>	-
<b>Ongoing Charge</b>	0.42%
<b>Management Fees</b>	0.25%
<b>Performance Fee</b>	-
<b>Management Company</b>	Eurizon Capital S.A.
<b>Category</b>	OTHER BOND

## Disclaimer

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

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