

# Epsilon Fund - Euro Q-Equity I



Data as of 01/31/2020

NAV (in EUR) 142.17  
Morningstar Rating <sup>TM</sup> ★★★★★

Fund Size (in EUR) 369 mil  
Fund Manager Loredana Greco

Class Unit Inception Date 06/03/2008  
Number of Holdings 69

## Performance and Risk

### Performance Evolution



### Cumulative and Annualized Performance

	Portfolio	Benchmark	Portfolio	Benchmark
	Cumulative		Annualized	
YTD	-3.18%	-1.72%	-	-
1M	-3.18%	-1.72%	-	-
3M	0.62%	2.26%	-	-
1Y	13.60%	16.65%	-	-
3Y	21.42%	22.96%	6.68%	7.13%
5Y	30.63%	30.50%	5.48%	5.46%
Since Launch	43.56%	50.06%	3.15%	3.54%

### Fund Statistics

	6M	1Y	3Y
Annualized Volatility Portfolio	12.72%	13.46%	12.35%
Annualized Volatility Benchmark	10.67%	12.28%	12.39%
Tracking Error Volatility	3.00%	2.63%	2.52%
Sharpe Ratio	0.73	1.03	0.57
Information Ratio	-1.10	-1.16	-0.18
Beta	1.17	1.08	0.98

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.

### Annual Performance (Calendar Year)

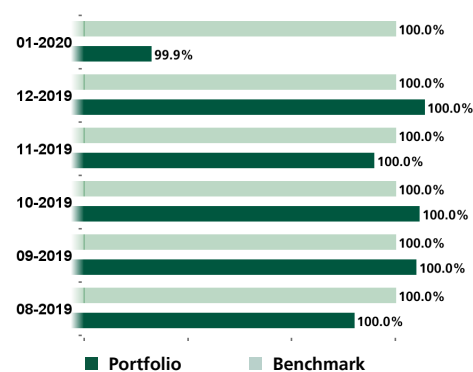
	Portfolio	Benchmark
2019	22.65%	26.11%
2018	-13.28%	-12.72%
2017	16.45%	12.55%
2016	3.21%	4.15%
2015	14.14%	10.33%

## Portfolio Information

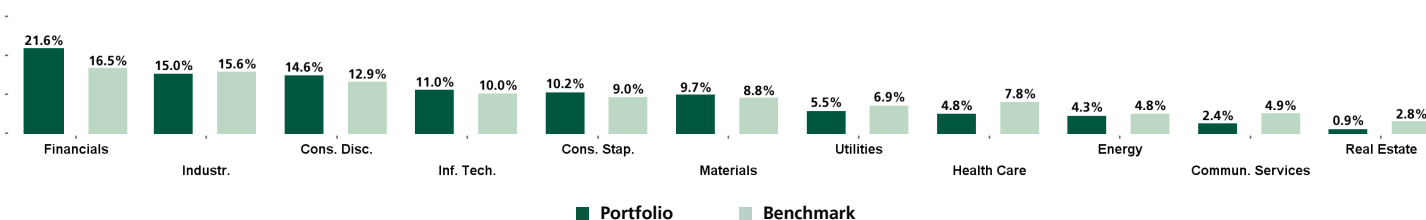
### Top 10 Holdings (except cash)

	Portfolio	Sector	Issuer Country
SAP SE	3.75%	Information Technology	DE
TOTAL /PAR/	3.33%	Energy	FR
ASML HOLDING NV	3.33%	Information Technology	NL
LINDE PLC	2.79%	Materials	DE
L.V.M.H.	2.76%	Consumer Discretionary	FR
SANOFI-AVENTIS	2.70%	Health Care	FR
SIEMENS AG	2.47%	Industrials	DE
ALLIANZ SE /FKT/	2.45%	Financials	DE
ENEL SPA RG	2.41%	Utilities	IT
UNILEVER NV	2.34%	Consumer Staples	NL

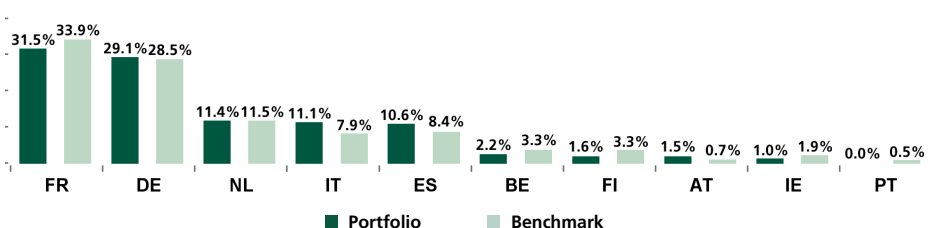
### Equity Exposure Evolution



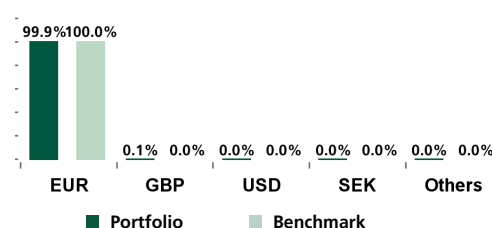
### Sector Breakdown (Equity)



### Geographical Breakdown (Equity)



### 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)

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## Summary of Investment Objective

This Sub-Fund's net assets are invested mainly in equity and equity-related instruments listed on regulated markets in member countries of the European Economic and Monetary Union (EMU) and/or issued by issuers established in or having operations in or deriving part of their revenue from such countries. On an ancillary basis, the Sub-Fund's net assets may be invested in any other instruments, such as but not limited to debt and debt-related instruments, UCITS (up to 10%) and cash, including term deposits with credit institutions.

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

## Benchmark

Euro Stoxx® Net Return Index

## Fund Overview

Legal Status	FCP/UCITS
Legal Country	Luxemburg
Share Class Currency	EUR
Share Class Type	Accumulation
Share Class Risk Profile	6
Valuation	Daily
ISIN Code	LU0365352458
Bloomberg Code	EURZQEQ LX
Entry Charge	-
Exit Charge	-
Ongoing Charge	0.78%
Management Fees	0.60%
Performance Fee	The performance fees are calculated in accordance with the methodology described in the prospectus using a participation rate of 15.00% of any returns the Fund achieves above the Benchmark.
Management Company	Eurizon Capital S.A.
Category	EUROZONE LARGE-CAP EQUITY

## Disclaimer

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

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### Morningstar Rating™

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