

Eurizon Fund - Bond USD Short Term LTE Z



Data as of 12/31/2019

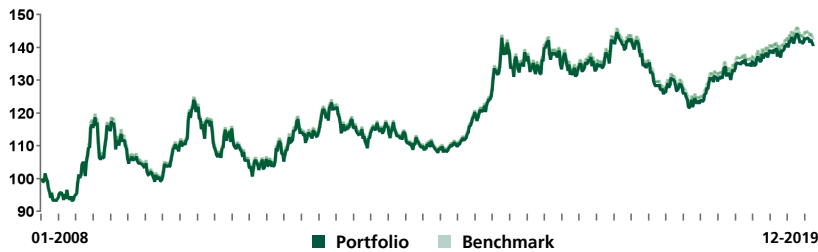
| | |
|----------------------------------|------------|
| NAV (in EUR) | 124.38 |
| Morningstar Rating TM | No Rating |
| Class Unit Inception Date | 01/21/2008 |

| | |
|--------------------|------------------|
| Fund Size (in EUR) | 132 mil |
| Fund Manager | Andrea Giannotta |

| | |
|--------------------|----|
| Number of Holdings | 46 |
|--------------------|----|

Performance and Risk

Performance Evolution



Cumulative and Annualized Performance

| | Portfolio | Benchmark | Portfolio | Benchmark |
|--------------|------------|-----------|------------|-----------|
| | Cumulative | | Annualized | |
| YTD | 4.36% | 4.54% | - | - |
| 1M | -1.58% | -1.56% | - | - |
| 3M | -2.43% | -2.38% | - | - |
| 1Y | 4.36% | 4.54% | - | - |
| 3Y | -1.43% | -0.95% | -0.48% | -0.32% |
| 5Y | 13.36% | 14.18% | 2.54% | 2.69% |
| Since Launch | 40.35% | 42.33% | 2.88% | 3.00% |

Fund Statistics

| | 6M | 1Y | 3Y |
|---------------------------------|-------|-------|-------|
| Annualized Volatility Portfolio | 4.89% | 4.75% | 6.63% |
| Annualized Volatility Benchmark | 4.93% | 4.76% | 6.63% |
| Tracking Error Volatility | 0.10% | 0.09% | 0.07% |
| Sharpe Ratio | 1.15 | 0.98 | -0.02 |
| Information Ratio | -2.88 | -1.98 | -2.26 |
| Beta | 0.99 | 1.00 | 1.00 |

Duration Evolution

| | Portfolio |
|---------|-----------|
| 07-2019 | 2.00 |
| 08-2019 | 2.00 |
| 09-2019 | 1.96 |
| 10-2019 | 1.88 |
| 11-2019 | 1.98 |
| 12-2019 | 1.94 |

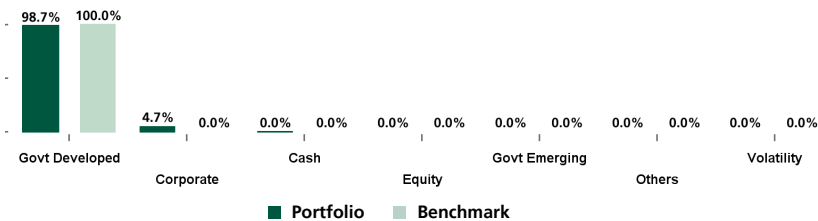
Annual Performance (Calendar Year)

| | Portfolio | Benchmark |
|------|-----------|-----------|
| 2019 | 4.36% | 4.54% |
| 2018 | 6.82% | 7.00% |
| 2017 | -11.59% | -11.45% |
| 2016 | 3.34% | 3.38% |
| 2015 | 11.29% | 11.50% |

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



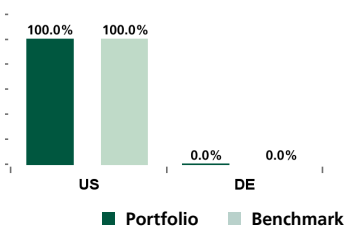
Derivatives Weight

| | |
|---------------|-------|
| Currency | - |
| Equity | - |
| Interest rate | 3.48% |

Top 10 Holdings (except cash)

| | Weight | Sector | Duration | Rating S&P |
|--------------------------|--------|------------|----------|------------|
| T 2 11/30/22 | 4.18% | Government | 2.81 | AA+ |
| T 2 1/8 05/31/21 | 3.80% | Government | 1.38 | AA+ |
| T 1 3/8 05/31/21 | 3.79% | Government | 1.39 | AA+ |
| T 1 3/4 07/15/22 | 3.71% | Government | 2.45 | AA+ |
| T 2 5/8 05/15/21 | 3.66% | Government | 1.34 | AA+ |
| FUT US 2YR NOTE (CBT)... | 3.48% | - | - | - |
| US TREAS 3,25% 05/21 | 3.45% | Government | 1.34 | AA+ |
| T 2 10/31/22 | 3.10% | Government | 2.73 | AA+ |
| T 1 3/4 11/30/21 | 3.09% | Government | 1.87 | AA+ |
| T 1 7/8 03/31/22 | 2.97% | Government | 2.18 | AA+ |

Duration Contribution by Country



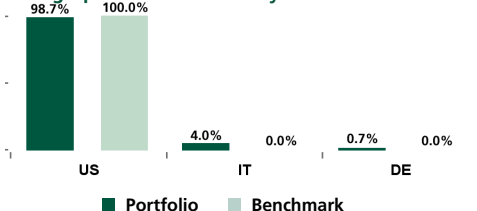
Contribution to Duration by Maturity

| | % Contrib. |
|-------|------------|
| 0-1 | 0.03% |
| 1-3 | 98.37% |
| 3-5 | 1.60% |
| 5-7 | - |
| 7-10 | - |
| >10 | - |
| Total | 100.00% |

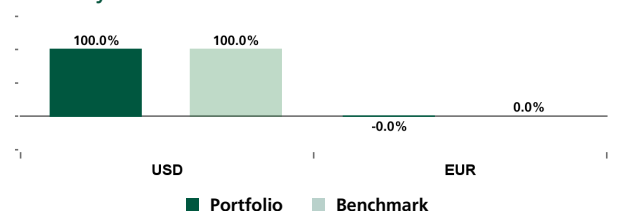
Allocation by S&P Rating / Maturity

| | 0-1 | 1-3 | 3-5 | 5-7 | 7-10 | >10 | Total |
|---------|-------|--------|-------|-----|------|-----|--------|
| AAA | - | - | - | - | - | - | - |
| AA | 0.07% | 97.58% | 1.07% | - | - | - | 98.72% |
| A | - | - | - | - | - | - | - |
| BBB | - | - | - | - | - | - | - |
| BB | - | - | - | - | - | - | - |
| B | - | - | - | - | - | - | - |
| Below B | - | - | - | - | - | - | - |
| Total | 0.07% | 97.58% | 1.07% | - | - | - | - |

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)

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Data as of 12/31/2019

Summary of Investment Objective

This Sub-Fund's net assets are invested mainly in high quality debt and debt-related instruments issued by public authorities of any country and denominated in United States Dollars (USD). All investments made in securities denominated in currencies other than the USD will be hedged. In addition, the Sub-Fund is entitled to hold cash in Euro and USD, including term deposits with credit institutions. The duration of the portfolio will generally be comprised between 1 and 3 years. The Sub-Fund may use derivatives financial instruments aiming at hedging risks, ensuring efficient portfolio management and/or investing according to the investment Policy. The use of derivatives financial instruments for investment purposes may amplify the up and down fluctuations of the Sub-Fund's Net Asset Value per Unit. Your attention is called to the fact that this Sub-Fund is exposed to the exchange risk between the Euro and the USD.

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

Benchmark

JP Morgan Government Bond United States 1-3 Year®

Fund Overview

| | |
|--------------------------|---------------------|
| Legal Status | FCP/UCITS |
| Legal Country | Luxemburg |
| Share Class Currency | EUR |
| Share Class Type | Accumulation |
| Share Class Risk Profile | 4 |
| Valuation | Daily |
| ISIN Code | LU0335989397 |
| Bloomberg Code | SPILQZ LX |
| Entry Charge | - |
| Exit Charge | - |
| Ongoing Charge | 0.24% |
| Management Fees | 0.14% |
| Performance Fee | - |
| Management Company | Eurizon Capital SA |
| Category | USD GOVERNMENT BOND |

Disclaimer

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

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