

Generali

Komfort Strategie 30



Fund Factsheet as at 30/04/2020 - Distribution

Investment objective and policy

The Sub-Fund Generali Komfort Strategie 30 aims to generate the highest possible increase in value while preserving its capital. It invests its assets in shares and government bonds, which are always weighted in accordance with the relevant market conditions. The Sub-Fund may invest directly in securities as well as in shares or units of equity and bond funds, mixed security funds, money market funds, and open-ended commodity funds and funds investing in certificates, for diversity, and acquire certificates if these are deemed valid securities. The Sub-Fund may invest in the above open-ended commodity funds and funds investing in certificates. It may only invest in certificates that are traded as securities and include a derivative if it has been assured that the underlying assets are permitted investment for a UCITS. The Sub-Fund may also invest in liquid assets in the Fund's currency and other currencies, hold bank deposits, and invest in money market instruments. Due to its defensive character, it is expected that this Sub-Fund shall have an allocation of approx. 30 percent equities, without any intention of this being restrictive, and may thus have an equity or bond exposure of 0 to 100 percent.

Category and Risk profile

Category: FoF / Mixed - predominantly bonds

Lower risk Potentially lower rewards				Higher risk Potentially higher rewards			
1	2	3	4	5	6	7	

Key data

Mgmt. co.: Generali Investments Luxembourg S. A.
Investment manager: Generali Investments Partners S.p.A. Società di gestione del risparmio
Sub-fund manager(s): Gregor Radnikow
Benchmark: 30% Dow Jones Euro Stoxx 50 Net Return* / 70% JP Morgan EMU Government Bonds
Fund type: FCP
Domicile: Luxembourg
Launch of sub-fund: 02/06/2009
First NAV date after dormant period: n.a.
Currency: EUR
Custodian: BNP Paribas Securities Services, Luxembourg Branch
ISIN: LU0414378710
Bloomberg code: GEKF30:LX

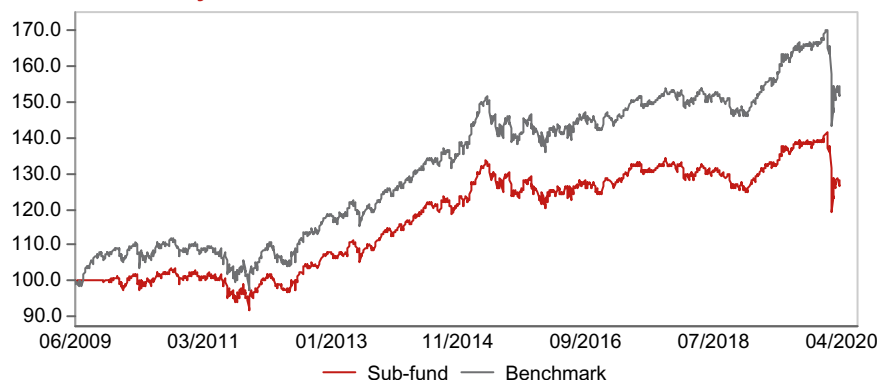
Valuation

AuM: 19.26 mil EUR
NAV per share: 56.68 EUR
Highest NAV over the last 12 months: 61.83 EUR
Lowest NAV over the last 12 months: 52.03 EUR

Fees

Subscription fee: 4.00%
Management fee: max. 1.50%
Conversion fee: n.a.
Redemption fee: n.a.
Performance fee: n.a.
Ongoing charges: 1.40% (31/12/2018)

Performance analysis



Performance

	1 month	3 months	YTD	1 year	3 years	5 years	3 years p.a.	5 years p.a.
Sub-fund	1.52 %	-6.74 %	-6.56 %	-2.83 %	-1.23 %	-0.93 %	-0.43 %	-0.19 %
Benchmark	2.09 %	-6.65 %	-5.83 %	-0.46 %	4.49 %	5.84 %	1.52 %	1.18 %

	Since inception	2019	2018	2017	2016	2015
Sub-fund	29.69 %	10.56 %	-4.40 %	2.13 %	2.01 %	2.18 %
Benchmark	56.29 %	13.10 %	-3.06 %	2.93 %	2.81 %	3.41 %

	Q01/2019- Q01/2020	Q01/2018- Q01/2019	Q01/2017- Q01/2018	Q01/2016- Q01/2017	Q01/2015- Q01/2016
Sub-fund	-2.84 %	1.31 %	-0.07 %	3.46 %	-4.85 %
Benchmark	-0.98 %	2.42 %	2.10 %	3.35 %	-4.57 %

Statistics

	Sub-fund	Benchmark
Sharpe Ratio*	-0.41	-0.20
Annualized Standard Deviation*	10.36	10.67
Information ratio*	-2.02	-
Annualized Tracking Error*	1.03	-
Value at Risk (20 days, 99%)	10.05	11.24

*calculated over a 1-year period

*The benchmark was changed from Price Index to Net Return Index in March 2018. Past performance provides no guarantee for the future. No express or implied liability or guarantee is assumed that the future performance will correspond to the performance described above. The value of and income from fund units or sub-fund units ("Units") may rise or fall. No guarantee can be assumed that the investment objectives of the fund will be achieved. The performance is net of fees and taxes. Legal information concerning the funds, in particular the prospectus, is available from Generali Investments Partners S.p.A. Società di gestione del risparmio or on the website: www.generali-investments.com

Top holdings as of previous month-end (absolute weights)

		Weight %
Xtrackers II Eurozone Government Bond 7-10 UCITS ETF Capital...	LU0290357259-DE	16.70
AMUNDI PRI EUR GOVT UCITS DR (ETFGOV IM)	LU1931975152-IT	16.27
Xtrackers II Eurozone Government Bond UCITS ETF	LU0643975591-DE	15.37
iShares Core EURO STOXX 50 UCITS ETF (DE)	DE0005933956-DE	15.04
iShares Euro Government Bond Capped 1.5-10.5yr UCITS ETF	DE000A0H0785-DE	13.87