

Eurizon Fund - Equity Europe ESG Leaders LTE Z, EUR Accumulation



Data as of 06/30/2024

This Sub-Fund is managed by Eurizon Capital S.A.

NAV (in EUR)	167.14	Fund Size (in EUR)	384 mil	Class Unit Inception Date	05/12/2020
Morningstar Rating TM	★★★★	Fund Manager	Luigi Antonaci	Number of Holdings	213

Investment / Performance Objectives & policy

The fund mainly invests in equities that are issued by European mid and large capitalisation companies. The fund generally favours direct investment but may at times invest through derivatives. Specifically, the fund normally invests at least 90% of total net assets in equities and equity-related instruments that are traded or issued by companies that are included in the benchmark.

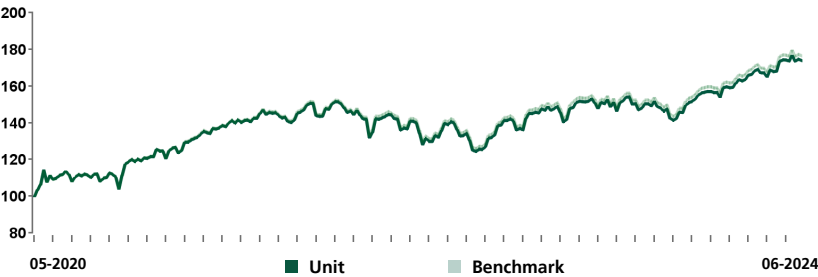
For more information read the Prospectus or Key Information Document (KID).

Benchmark

MSCI Europe ESG Leaders Index®

Performance and NAV Evolution*

NAV Evolution since launch



Cumulative and Annualized Performance

	Unit	Benchmark	Unit	Benchmark
	Cumulative		Annualized	
YTD	10.62%	10.48%	-	-
1M	0.09%	0.07%	-	-
3M	2.70%	2.64%	-	-
1Y	14.92%	15.17%	-	-
3Y	24.06%	25.64%	7.46%	7.91%
5Y	-	-	-	-
Since Launch	67.14%	70.09%	13.24%	13.72%

Fund Statistics

	6M	1Y	3Y	5Y	Since Launch
Annualized Volatility Unit	9.11%	11.03%	13.63%	-	14.77%
Annualized Volatility Benchmark	9.17%	11.07%	13.61%	-	14.72%
Tracking Error Volatility	0.21%	0.21%	0.27%	-	0.33%
Sharpe Ratio	2.10	1.05	0.46	-	0.85
Information Ratio	1.46	-1.18	-1.64	-	-1.44
Beta	0.99	1.00	1.00	-	1.00

Annual Performance (Calendar Year)

	Unit	Benchmark
2023	15.42%	15.83%
2022	-10.16%	-9.49%
2021	24.63%	25.13%
2020	-	-
2019	-	-

*Past performance and/or of relevant benchmark if applicable is not guarantee of future performance. The performances are net of ongoing charges and performance fees and exclude any entry and exit fees. Dividend reinvested / Dividend distributed (depending on the case).
Reference period: YTD (year to date) from 01/01/2024 to the date of this reporting. The returns calculations do not take into account taxes applicable to an average professional client in his or her country of residence. When the currency presented differs from yours, there is a currency risk that may result in a decrease in value.

Risk and Reward Profile



The risk indicator assumes you keep the product for 5 years.

The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movements in the markets or because we are not able to pay you.

We have classified this product as 4 out of 7, which is a medium risk class.

This rates the potential losses from future performance at a medium level, and poor market conditions are could impact the capacity to pay you.

For any further details on investment risks, please refer in particular to the Risks section of the Fund's Prospectus.

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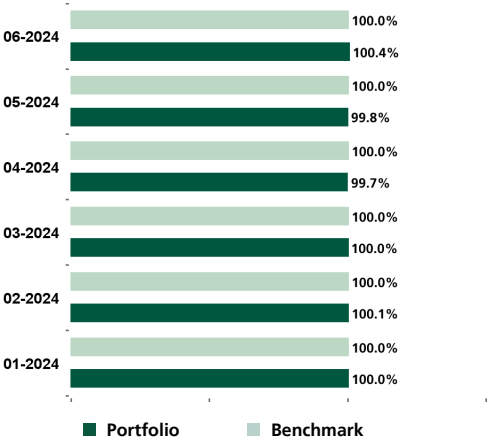
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Portfolio Information

Top 10 Stocks

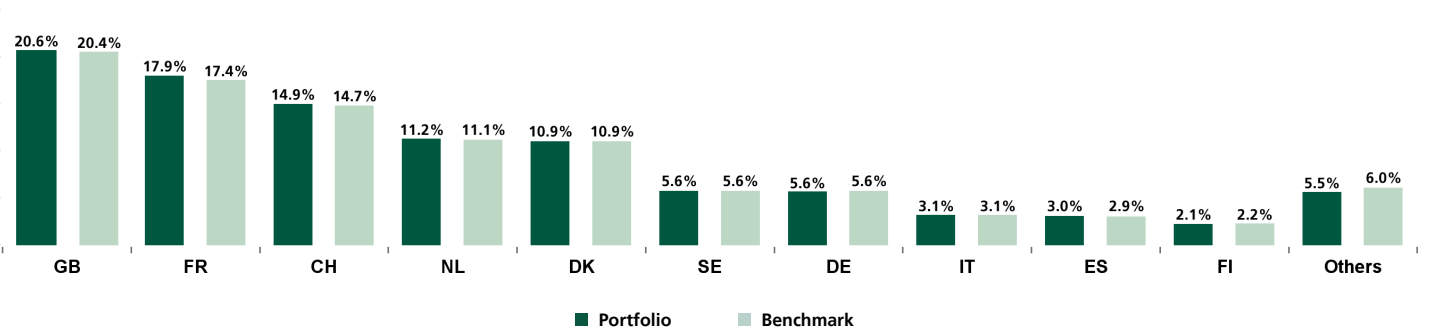
	Portfolio	Sector	Country
NOVO NORDISK A/S-B	8.25%	Health Care	DK
ASML HOLDING NV	7.22%	Information Technology	NL
ASTRAZENECA (LONDRA)	4.26%	Health Care	GB
NOVARTIS NEW(ZUR)	3.74%	Health Care	CH
L.V.M.H.	3.73%	Consumer Discretionary	FR
HSBC HLD /LON/	2.88%	Financials	GB
TOTALENERGIES SE	2.55%	Energy	FR
UNILEVER PLC /LON/	2.45%	Consumer Staples	GB
SCHNEIDER ELECTRIC SE	2.33%	Industrials	FR
L OREAL /PAR/	1.86%	Consumer Staples	FR

Equity Exposure Evolution

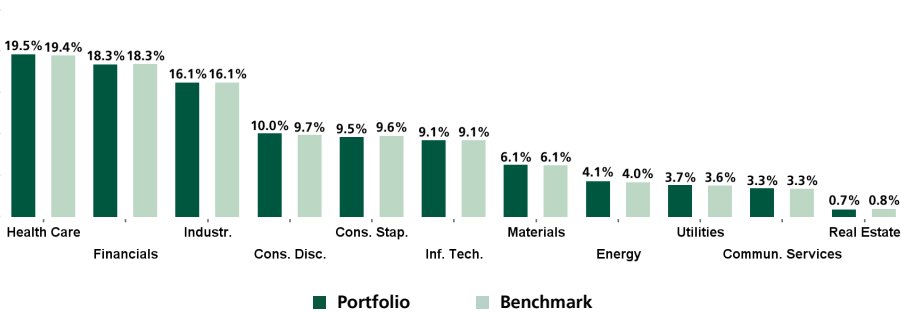


Market Cap	Weight
> 10 billion	92.78%
5-10 billion	6.92%
1-5 billion	0.31%
0-1 billion	-

Geographical Breakdown (Equity)



Sector Breakdown (Equity)



Currency Risk Exposure*

	Portfolio	Benchmark
GBP	21.63%	21.54%
CHF	13.89%	13.76%
DKK	10.92%	10.93%
SEK	5.61%	5.64%
NOK	1.51%	1.60%
USD	0.68%	0.60%

*The figure refers only to classes not covered by exchange rate risk.

Allocation subject to change. Reference in this document to specific securities should not be construed as recommendation to buy or sell these securities.

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Investment Manager Commentary

Performance and Investment Choices

The European equity market was negative in June, losing a -0.98% (Eur) and reaching a year-to-date performance of 9.05% (Eur). The fund's benchmark Europe ESG Leaders index rose 0.07% (Eur) during the month, reaching a year-to-date performance of 11.44% (Eur). The Eurozone's PMI fell to 50.8 in June, from the 52.2 of May, marking the first decline since last October, albeit remaining into expansionary territory. Both the Manufacturing and the Services PMI registered a decrease: the former fell by 1.5 pts., at 45.8, while the latter fell by 0.6 pts., at 52.6. Indeed, the Manufacturing data are particularly disappointing, as the strong rebound reported in May (+1.6 pts.) appeared to signal the bottoming out of the sector, also in light of the recovery in global demand. It is possible that confidence (in both sectors) was hit by the aftermath of the European Parliament elections, in which ruling parties came out were severely weakened in multiple countries, notably Germany and France. In France itself, President Macron decided to call a new round of legislative elections, to be held June 30th and July 7th, which could lead to a new government led by the far-right party Rassemblement National, the leading party in the European elections. Regarding monetary policy, during the meeting held the 6th of June the ECB cut rates by 25 bps (the first cut since 2019), as widely expected. In the press conference, President Christine Lagarde did not anticipate any further moves, which will be data-dependent, as always stated: consensus foresees the next cut in September, when the ECB will also deliver new economic projections. Over the period, the fund posted a slightly positive performance, due to the model portfolio.

Source: Eurizon Capital SGR S.p.A., the Investment Manager of the Sub-Fund.

This commentary constitutes opinions that are subject to change. Past performance is no guarantee of future performance.

Fund Overview

Legal Status	Fonds Commun de Placement (FCP)/UCITS
Home jurisdiction of the Fund	Luxemburg
ISIN Code	LU2050470264
Class Unit Inception Date	05/12/2020
Valuation	Daily
Bloomberg Code	EUEELZE LX
Entry costs	-
Exit costs	-
Management fees and other administrative or operating costs	0.30% (of which management commission constitutes 0.20%)
Transaction costs	0.17%
Performance fees	-
Minimum amount	3,000,000 EUR
Taxes	The tax treatment depends on the individual circumstances of each investor and may be subject to change in the future. Please refer to your financial and tax advisor.
Management Company	Eurizon Capital S.A.
Investment Manager of the Sub-Fund	Eurizon Capital SGR S.p.A.
Category	EUROPE LARGE-CAP BLEND EQUITY

The fund is qualified pursuant to Article 8 of Regulation (EU) 2019/2088; see the Sustainability Report for more details.

The Sub-Fund is not an Index-tracking UCITS and then does not intend to passively replicate, track or leverage the performance of a Benchmark through synthetic or physical replication.

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Access to Fund documents and other information in your country

Before making an investment decision, you must read the Prospectus and KIDs, as well as the Management Regulations and the last available annual or semi-annual financial report and in particular the risk factors pertaining to an investment in the Sub-Fund and may be obtained at any time, free of charge on the Management Company's website www.eurizoncapital.com. These documents are available in English (and the KIDs in an official language of your country of residence) and paper copies may also be obtained from the Management Company upon request.

This document does not constitute any investment, legal or tax advice. Please liaise with your tax and financial advisor to find out whether the Unit is suitable to your personal situation and understand the related risks and tax impacts.

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IMPORTANT INFORMATION

Source of information and data related to the Unit of the Sub-Fund: Eurizon Capital SGR S.p.A, Società di gestione del risparmio, a public limited company (società per azioni) incorporated in Italy under number 15010 and having its registered office Via Melchiorre Gioia, 22 - 20124 Milan and authorized to act as investment manager under the supervision of CONSOB.

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Contacts

Eurizon Capital S.A.

Siège social: 28, boulevard Kockelscheuer - L-1821 Luxembourg P.O. 2062 - L-1020 Luxembourg P +352 49 49 30.1 - Fax +352 49 49 30.349
Société Anonyme - R.C.S. Luxembourg N. B28536 - V.A.T. number : 2001 22 33 923 - N. I.B.L.C. : 19164124 - IBAN LU19 00241631 3496 3800.
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