

Eurizon Fund - Equity USA LTE Z, EUR Accumulation



Data as of 06/30/2024

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

NAV (in EUR)	196.03	Fund Size (in EUR)	778 mil	Class Unit Inception Date	05/12/2020
Morningstar Rating TM	★★★	Fund Manager	Luigi Antonaci	Number of Holdings	676

Investment / Performance Objectives & policy

The fund mainly invests in equities that are issued by US 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, including convertible bonds, that are traded or issued by companies that are included in the benchmark.

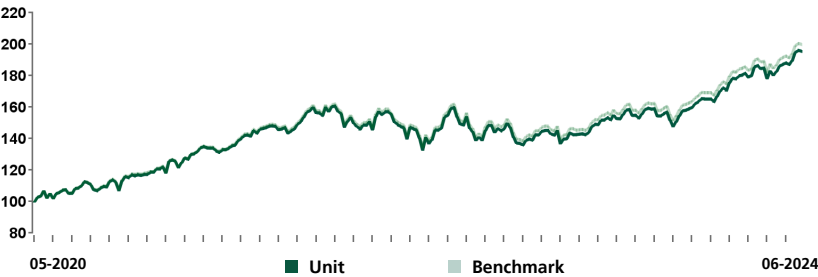
For more information read the Prospectus or Key Information Document (KID).

Benchmark

MSCI USA ESG Universal Index®

Performance and NAV Evolution*

NAV Evolution since launch



Cumulative and Annualized Performance

	Unit	Benchmark	Unit	Benchmark
	Cumulative		Annualized	
YTD	18.25%	18.11%	-	-
1M	4.48%	4.47%	-	-
3M	4.76%	4.69%	-	-
1Y	26.04%	26.28%	-	-
3Y	39.52%	41.81%	11.75%	12.36%
5Y	-	-	-	-
Since Launch	96.03%	100.45%	17.69%	18.33%

Fund Statistics

	6M	1Y	3Y	5Y	Since Launch
Annualized Volatility Unit	10.67%	11.78%	15.30%	-	15.22%
Annualized Volatility Benchmark	10.62%	11.70%	15.25%	-	15.16%
Tracking Error Volatility	0.28%	0.27%	0.28%	-	0.37%
Sharpe Ratio	3.44	1.93	0.69	-	1.11
Information Ratio	1.24	-0.86	-2.19	-	-1.73
Beta	1.00	1.01	1.00	-	1.00

Annual Performance (Calendar Year)

	Unit	Benchmark
2023	21.57%	22.21%
2022	-15.38%	-14.59%
2021	35.53%	36.06%
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 5 out of 7, which is a medium-high risk class.

This rates the potential losses from future performance at a medium-high level, and poor market conditions are will likely 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.

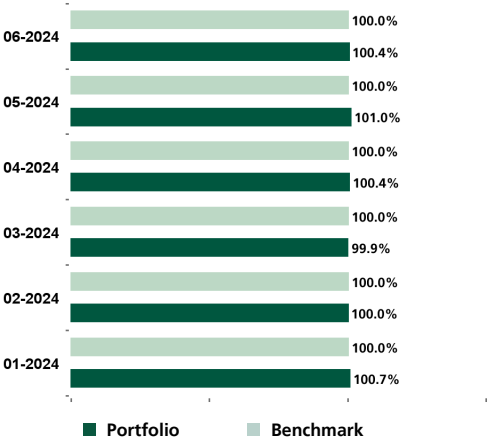
Data as of 06/30/2024

Portfolio Information

Top 10 Stocks

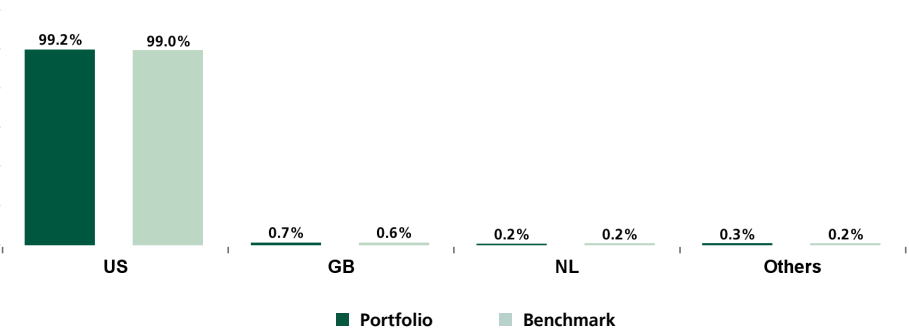
	Portfolio	Sector	Country
NVIDIA CORP	6.45%	Information Technology	US
MICROSOFT CORP.	5.50%	Information Technology	US
APPLE INC	5.35%	Information Technology	US
AMAZON INC.	2.31%	Consumer Discretionary	US
ALPHABET INC-CL A	1.95%	Communication Services	US
UNITEDHEALTH GROUP	1.72%	Health Care	US
ALPHABET INC-CL C	1.59%	Communication Services	US
BROADCOM INC	1.53%	Information Technology	US
MASTERCARD INC-CL A	1.27%	Financials	US
HOME DEPOT INC	1.24%	Consumer Discretionary	US

Equity Exposure Evolution

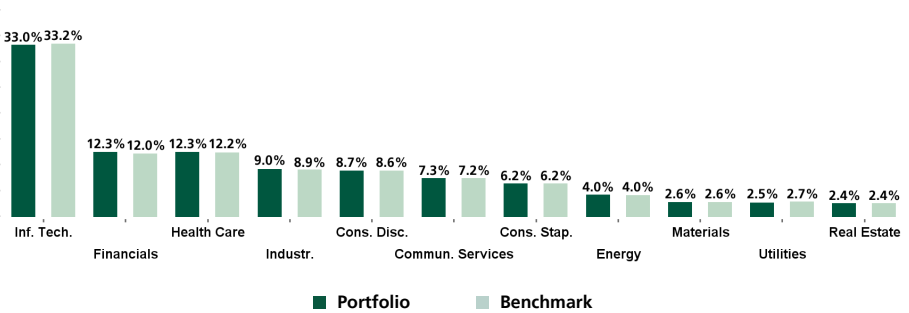


Market Cap	Weight
> 10 billion	98.38%
5-10 billion	1.61%
1-5 billion	0.01%
0-1 billion	0.00%

Geographical Breakdown (Equity)



Sector Breakdown (Equity)



Currency Risk Exposure*

	Portfolio	Benchmark
USD	99.92%	100.00%

*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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Data as of 06/30/2024

Fund Overview	
Legal Status	Fonds Commun de Placement (FCP)/UCITS
Home jurisdiction of the Fund	Luxemburg
ISIN Code	LU2050471072
Class Unit Inception Date	05/12/2020
Valuation	Daily
Bloomberg Code	EUZESGZ LX
Entry costs	-
Exit costs	-
Management fees and other administrative or operating costs	0.30% (of which management commission constitutes 0.16%)
Transaction costs	0.08%
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	US 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.

Data as of 06/30/2024

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.

The tax treatment depends on the individual circumstances of each client and may be subject to change in the future.

All information contained herein is accurate as at the date of publication and are subject to change.

The Management Company cannot accept any responsibilities for the inappropriate use of the information contained in this information material.

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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.

Morningstar Rating based on the Unit of this document. For more details about the methodology, please refer to the Glossary as well as the following link: https://www.morningstar.com/content/dam/marketing/shared/research/methodology/771945_Morningstar_Rating_for_Funds_Methodology.pdf. Morningstar rating is a quantitative assessment of past performance that takes into account risk and costs imputed. It does not take into account qualitative elements and is calculated on the basis of a (mathematical) formula. The classes are categorized and compared with similar UCITS classes, based on their score and they receive one to five stars. In each category, the top 10% receive 5 stars, the next 22.5% 4 stars, the next 35% 3 stars, the next 22.5% 2 stars, and the last 10% receive 1 star. The rating is calculated monthly on the basis of historical performance over 3, 5 and 10 years and does not take into account the future.

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