

Epsilon Fund Euro Q-Equity R



Data as of 06/30/2019

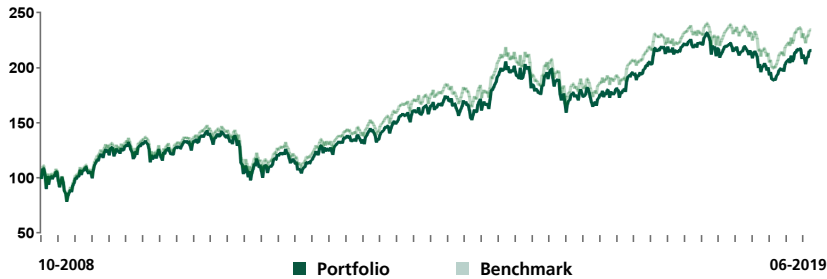
NAV (in EUR) 123.24
Morningstar Rating TM ★★

Fund Size (in EUR) 395 mil
Fund Manager Loredana Greco

Class Unit Inception Date 10/18/2008
Number of Holdings 71

Performance and Risk

Performance Evolution



Cumulative and Annualized Performance

	Portfolio	Benchmark	Portfolio	Benchmark
	Cumulative		Annualized	
YTD	13.70%	16.83%	-	-
1M	5.77%	5.23%	-	-
3M	3.67%	4.22%	-	-
1Y	1.78%	2.26%	-	-
3Y	29.18%	31.91%	8.93%	9.69%
5Y	27.13%	29.93%	4.92%	5.38%
Since Launch	82.85%	98.05%	5.80%	6.59%

Fund Statistics

	6M	1Y	3Y
Annualized Volatility Portfolio	12.38%	13.02%	12.43%
Annualized Volatility Benchmark	12.74%	13.76%	12.87%
Tracking Error Volatility	2.22%	2.64%	2.41%
Sharpe Ratio	2.44	0.16	0.74
Information Ratio	-3.33	-0.19	-0.32
Beta	0.96	0.93	0.95

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)

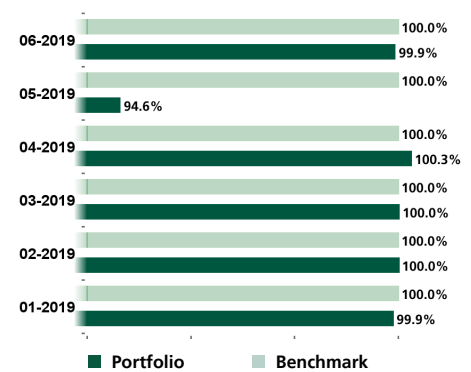
	Portfolio	Benchmark
2018	-14.38%	-12.72%
2017	15.19%	12.55%
2016	1.96%	4.15%
2015	13.13%	10.33%
2014	3.73%	4.14%

Portfolio Information

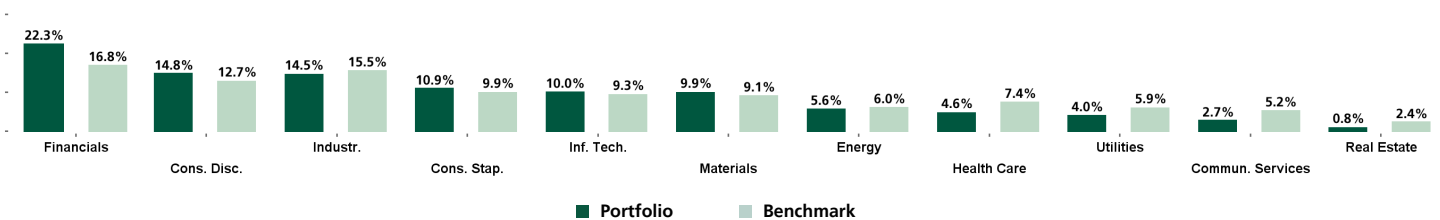
Top 10 Holdings (except cash)

	Portfolio	Sector	Issuer Country
SAP SE	3.87%	Information Technology	DE
FUT EURO STOXX 50 Sep19	3.87%	-	EZ
TOTAL /PAR/	3.73%	Energy	FR
LINDE PLC	2.69%	Materials	DE
L.V.M.H.	2.63%	Consumer Discretionary	FR
ANHEUSER-BUSCH INBEV SA/N	2.45%	Consumer Staples	BE
ALLIANZ SE /FKT/	2.42%	Financials	DE
ASML HOLDING NV	2.42%	Information Technology	NL
UNILEVER NV-CVA /AMS/	2.38%	Consumer Staples	NL
SANOFI-AVENTIS	2.37%	Health Care	FR

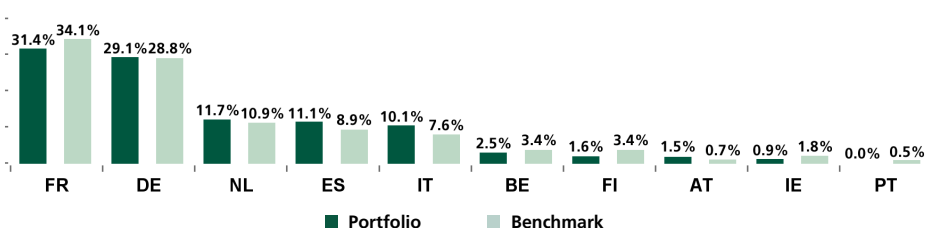
Equity Exposure Evolution



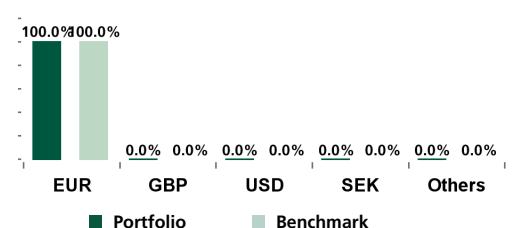
Sector Breakdown (Equity)



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)

Epsilon Fund Euro Q-Equity R



Data as of 06/30/2019

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	LU0365350676
Bloomberg Code	ESEUQER LX
Entry Charge	Max 3.00%
Exit Charge	-
Ongoing Charge	2.04%
Management Fees	1.80%
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.

This sub-fund's factsheet is for Professional Investors only and should not be relied upon by private investors. Past performance is not necessarily a guide to future performance and may be not repeated. Investors may not get back the full amount invested, as prices of units and the income from them may fall as well as rise. Reference in this document to specific securities should not be construed as a recommendation to buy or sell these securities. This sub-fund may not be registered in all jurisdictions. Investors are advised to consider the risks associated with the use of derivative financial instruments in connection with the sophisticated management techniques adopted for this sub-fund, as described in the section "Specific Risks" of the Prospectus. No guarantee is given to investors in this sub-fund with respect to the objective actually being reached. For more information please consult your usual Eurizon Capital contact.

Legal Notice

The state of the origin of the fund is Luxembourg. This document may only be distributed in Switzerland to qualified investors within the meaning of art. 10 para. 3, 3bis and 3ter CISA. In Switzerland, the representative is ACOLIN Fund Services AG, Leutschenbachstrasse 50, CH-8050 Zurich, whilst the paying agent is State Street Bank International GmbH, Munich, Zurich Branch, 19 Beethovenstrasse, CH – 8027 Zurich. In respect of the units distributed in or from Switzerland, the place of performance and jurisdiction is at the registered office of the representative. The performance data do not take account of the commissions and costs incurred on the issue and redemption of units. Centralising Agent in France : State Street Banque S.A., Défense Plaza, 23 25 rue Delarivière-Lefoullon, F-92064 Paris La Défense Cedex. CNMV registration in Spain: Eurizon Fund n° 667, Epsilon Fund n° 815, Eurizon Manager Selection Fund n° 1550.

Morningstar Rating™

© 2019 Morningstar, Inc. All Rights Reserved. The information contained herein: (1) is proprietary to Morningstar and/or its content providers; (2) may not be copied or distributed; and (3) is not warranted to be accurate, complete, or timely. Neither Morningstar nor its content providers are responsible for any damages or losses arising from any use of this information. Past performance is no guarantee of future results.

Contacts

Eurizon Capital S.A.

Siège social: 8, avenue de la Liberté - L-1930 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.
Società appartenente al Gruppo Bancario Intesa Sanpaolo, iscritto all'Albo dei Gruppi Bancari. Socio Unico: Eurizon Capital SGR S.p.A.

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)