

# Eurizon Fund Equity Italy Smart Volatility R

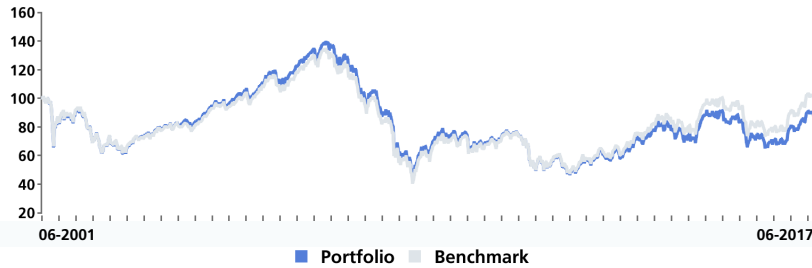
Data as of 06/30/2017

## Key Figures

NAV (in EUR)	88.12	Fund Manager	Alberto Altieri	Fund Inception Date	06/22/2001
Morningstar Rating™	★★★	Fund Size (in EUR)	30 mil	Number of Holdings	59

## Performance and Risk

### Performance Evolution



### Cumulative and Annualized Performance

	Portfolio	Benchmark	Portfolio	Benchmark
	Cumulative		Annualized	
YTD	10.81%	11.79%	-	-
1M	-1.67%	-0.85%	-	-
3M	2.43%	2.99%	-	-
1Y	31.62%	32.94%	-	-
3Y	9.70%	17.21%	3.13%	5.43%
5Y	68.78%	89.40%	11.02%	13.61%
Launch	-11.96%	0.43%	-0.79%	0.03%

### Fund Statistics

	6M	1Y
Annualized Volatility Portfolio	13.04%	16.57%
Annualized Volatility Benchmark	14.04%	16.64%
Tracking Error Volatility	2.42%	1.87%
Sharpe Ratio	1.78	1.92
Information Ratio	-0.90	-0.71
Beta	0.92	0.99

### Annual Performance

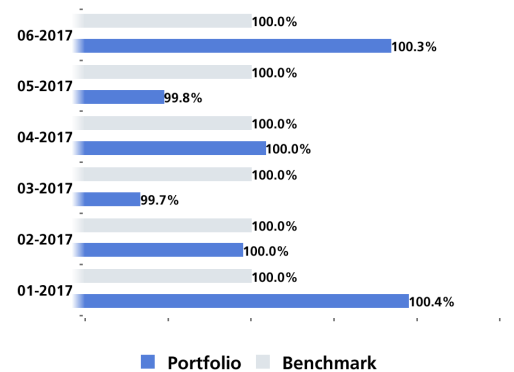
	Portfolio	Benchmark
2016	-6.38%	-4.90%
2015	17.61%	21.11%
2014	-0.26%	2.40%
2013	22.77%	26.46%
2012	9.91%	11.04%

## Portfolio

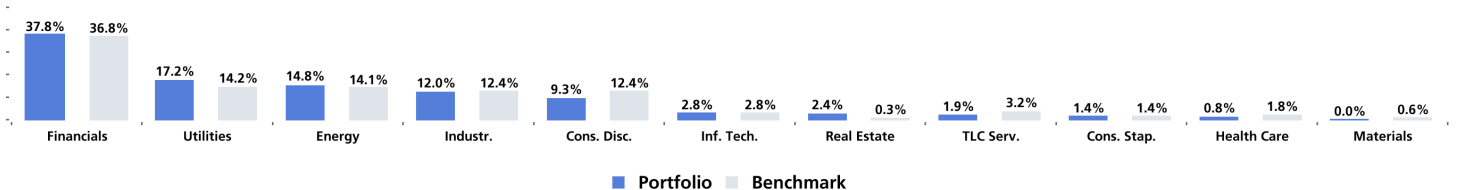
### Top 10 Holdings (except cash)

Equity	Portfolio	Sector	Issuer Country
ENI SPA	7.99%	Energy	IT
ENEL SPA RG	7.58%	Utilities	IT
INTESA SANPAOLO ORD.	6.99%	Financials	IT
UNICREDIT SPA	6.20%	Financials	IT
GENERALI ASSICURAZIONI	4.92%	Financials	IT
TERNA SPA ORD.	3.75%	Utilities	IT
ATLANTIA SPA	3.74%	Industrials	IT
FUTURE INDICE FTSE/MIB FTSE/MIB IDX FUT Sep	3.72%	-	IT
POSTE ITALIANE SPA	2.69%	Financials	IT
SNAM SPA	2.61%	Energy	IT

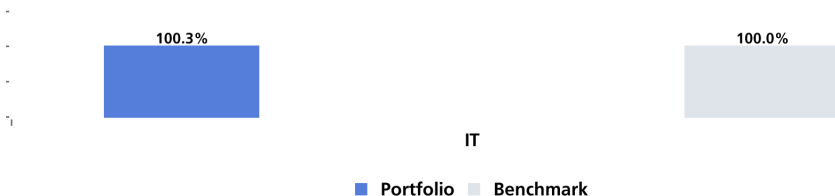
### Equity Exposure Evolution



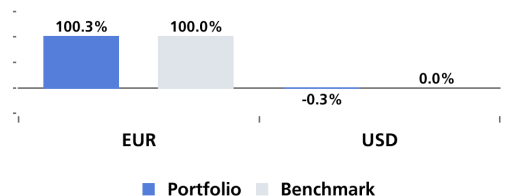
### Sector Breakdown (Equity)



### Geographical Breakdown (Equity)



### Currency Breakdown



## FOR PROFESSIONAL INVESTORS ONLY

Before investing, investors should carefully read the prospectus and/or Key Investor Information Document and carefully consider the investment objectives, risks, charges and expenses. For this and more complete information about the fund(s), investors should ask their advisors for a prospectus/ Key Investor Information Document.

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Data as of 06/30/2017

## Summary of Investment Objective

The Sub-Fund's net assets are mainly invested in equity and equity-related instruments of any kind, including for example shares and bonds convertible into shares, listed on Italian regulated markets. Investments are selected with the objective to build a diversified and risk balanced portfolio by generally overweighting stocks that are expected to deliver less volatile returns and higher dividend yields, and underweighting stocks that are expected to deliver more volatile returns and less dividend yields. On an ancillary basis, the Sub-Fund may hold any other instruments, such as but not limited to UCITS (up to 10%) and cash, including term deposits with credit institutions.

## Benchmark

FTSE Italia All-Share Capped Index® (in euro)

## Fund Overview

Legal Form	FCP
Legal Country	Luxemburg
Shareclass Currency	EUR
Valuation	Daily
ISIN Code	LU0130323438
Bloomberg Code	SANOITR LX
Entry Charge	Max 4.00%
Exit Charge	-
Ongoing Charge	2.09%
Management Fees	1.80%
Performance Fee	-
Management Company	Eurizon Capital S.A.
Category	ITALY EQUITY

## Contacts

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 - V.A.T. identification number: LU 19164124 - N. I.B.L.C. : 19164124 -  
 IBAN LU19 00241631 3496 3800 -  
 Member of Intesa Sanpaolo Group - Registered in the Italian register of banks - Sole shareholder: Eurizon Capital SGR S.p.A.

## Disclaimer

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.

## Morningstar Rating™

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