

Eurizon Funds ICVC - Eurizon SLJ Local Emerging Markets Debt E6, GBP Accumulation



Data as of 31/08/2022

This Sub-Fund is managed by Eurizon SLJ Capital Limited

NAV (in GBP)	100.24	Fund Size (in GBP)	42 mil	Number of Holdings	54
Morningstar Rating™	No Rating	Fund Manager	Yasmine Ravai-Mans		
Class Unit Inception Date	22/02/2021		Alan Wilson		

Investment / Performance Objectives & policy

The investment objective of the Sub-fund is to provide capital growth by achieving a return after fees in excess of the return of the JPMorgan GBI EM Global Diversified Index® over any five-year period. The Sub-fund will seek to achieve its investment objective by typically investing 80% (and, in any case, at least 51%) of its net assets, directly or through derivatives of any kind, in debt and debt-related instruments of any kind, including for example bonds and money market instruments, denominated in any local currency, issued by governments and their agencies located in or constituted under the laws of the emerging countries, including those with a Speculative (from BB+ to BB-), Highly Speculative (from B+ to B-) or Extremely Speculative (< B-) Grade credit rating, at issue or issuer level. The investments in securities, traded on markets that cannot be characterized as securities markets or regulated markets, which operate regularly and that are recognized and open to the public within the meaning of Article 50(1) of the UCITS Directive, will be treated as investments in unlisted securities or securities that are not traded on a regulated market that operates regularly and that is recognized and open to the public, and therefore they may not, together with any other unlisted securities or securities not traded on a regulated market that operates regularly and that is recognized and open to the public, exceed 10% of the Sub-fund's net assets. Typically 10% (and, in any case, no more than 30%) of the Sub-fund's net assets will be invested in Extremely Speculative (< B-) instruments and instruments not rated by any credit rating agency established in the European Union and registered in accordance with the CRA Regulation, at the time of purchase, at issue or issuer level. In any case, the Sub-fund will not invest more than 10% of its net assets in Distressed Debt Securities. Typically 25% (and, in any case, no more than 49%) of the Sub-fund's net assets will be invested in any other instruments, such as but not limited to other debt and debt-related instruments of any kind, including those issued by corporate issuers, UCITS (up to 10%) and cash, including term deposits with credit institutions, within the limits permitted by law and indicated in the prospectus. The Sub-fund may invest up to 10% of its net assets in contingent convertible bonds. The Sub-fund's net assets may be invested in asset-backed securities (up to 10%), including asset-backed Sukuk, through dedicated investment funds. Your attention is called to the fact that this Sub-fund may invest in the Russian market, notably the Moscow Exchange, and directly or indirectly through the Bond Connect program in the China Interbank Bond Market (CIBM). The Sub-Fund may use derivatives financial instruments aiming at hedging risks, ensuring efficient portfolio management and/or investing according to the Investment Policy. The use of derivatives financial instruments for investment purposes may amplify the up and down fluctuations of the Sub-Fund's Net Asset Value per Unit.

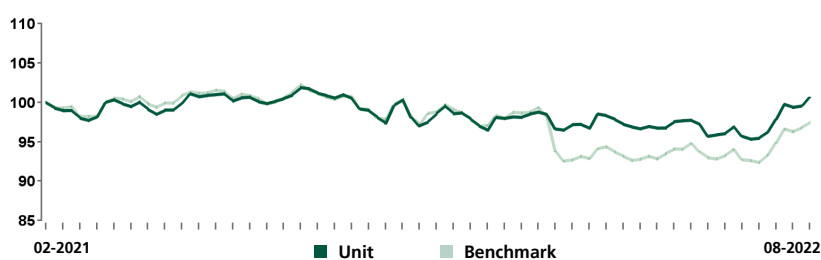
For more information read the Prospectus or Key Investor Information Document (KIID).

Benchmark

JPMorgan GBI EM Global Diversified Index®

Performance and NAV Evolution

NAV Evolution since launch



Cumulative and Annualized Performance

	Unit	Benchmark	Unit	Benchmark
	Cumulative		Annualized	
YTD	2.83%	-0.36%	-	-
1M	4.60%	4.43%	-	-
3M	3.09%	3.64%	-	-
1Y	-1.17%	-4.71%	-	-
3Y	-	-	-	-
5Y	-	-	-	-
Since Launch	0.24%	-3.32%	0.16%	-2.20%

Fund Statistics

	6M	1Y	3Y	5Y	Since Launch
Annualized Volatility Unit	6.98%	7.43%	-	-	7.15%
Annualized Volatility Benchmark	6.54%	9.05%	-	-	8.06%
Tracking Error Volatility	3.31%	4.32%	-	-	3.90%
Sharpe Ratio	1.33	-0.06	-	-	0.11
Information Ratio	0.18	0.82	-	-	0.60
Beta	0.94	0.72	-	-	0.78

Annual Performance (Calendar Year)

	Unit	Benchmark
2021	-	-
2020	-	-
2019	-	-
2018	-	-
2017	-	-

*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 01/01/2021 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



- This indicator is based on historical data and may not be a reliable indication of the future risk profile of the sub-fund.
- The risk and reward category indicated is not guaranteed to remain unchanged and the categorisation may shift over time.
- The lowest category does not mean a risk free investment.

For more information about the risks as well as the fees and conditions, you must read the Key Investor Information Document (KIID) and the Prospectus (please refer in particular to section "1.2. Investment Objective and Risks Factors").

Financial Promotion - This sub-fund's factsheet is for Professional Investors. It is not intended for retail investors or any US person. Please read the important information at the end of the document.

This financial promotion is issued by Eurizon SLJ Capital Limited which is authorised and regulated by the Financial Conduct Authority in the UK. The Company's registered office is 90 Queen Street, London, EC4N 1SA. Before any investment decision, investors must carefully read the Prospectus and Key Investor Information Document (KIID) and carefully consider the investment objectives, risks, charges and expenses. The latest Prospectus, Key Investor Information Document, Annual and Semi-Annual reports are available on the Management Company's website (www.eurizonsljcapital.com).

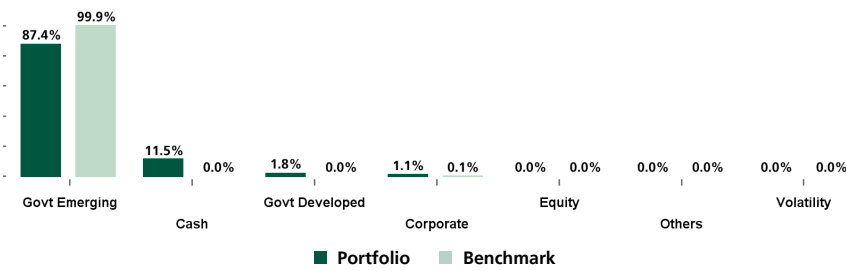
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Portfolio Information

Asset Breakdown*



*The Corporate asset class may include issues by local agencies or authorities that are equivalent to Corporate instruments issued in terms of creditworthiness.

Sector Allocation

	Portfolio
Treasury	87.4%
Government Related	
Agency	-
Local Authority	-
Supranational	-
Sovereign	-
Corporate	
Industrial	1.1%
Financial Institutions	-
Utility	-
Securitized	-

Derivatives	Weight
Currency	-
Equity	-
Interest rate	-

Top 10 Holdings (excluding cash)

	Weight	Sector	Duration	Rating S&P
CGB 2.85 06/04/27	7.0%	Government	4.4	A+
BNTNF 10 01/01/25	4.5%	Government	1.9	BB-
MEXICAN 7,5% 06/27	4.4%	Government	3.8	BBB+
BNTNF 10% 01/27	4.4%	Government	3.2	BB-
BNTNF 10 01/01/29	4.2%	Government	4.2	BB-
CGB 2.68 05/21/30	3.8%	Government	6.9	A+
POLGB 2 1/2 07/25/26	3.5%	Government	3.5	A
INDOGB 8 3/8 03/15/34...	3.4%	Government	7.3	BBB
POLGB 2 1/2 07/25/27	2.9%	Government	4.3	A
SAGB 8.5 01/31/37 203...	2.7%	Government	7.4	BB

Duration Evolution

	Portfolio
03-2022	5.0
04-2022	4.9
05-2022	4.8
06-2022	4.9
07-2022	4.9
08-2022	5.1

Portfolio Characteristics

	Portfolio
Weighted Average Coupon	5.99%
Average Rating	BBB
Yield to Worst*	6.70%

The portfolio Yield to Worst refers only to the component of fixed income and is calculated as a weighted average of returns of the single bond instruments, where the weighting takes place with respect to the value of the individual instrument. Returns hold account of the operating probabilities of the optional components possibly present in the bonds.

Contribution to Duration by Maturity

	% Contrib.
0-1	0.3%
1-3	1.6%
3-5	19.1%
5-7	13.3%
7-10	26.4%
>10	39.3%
Total	100.0%

Allocation by S&P Rating / Maturity (excluding cash)*

	0-1	1-3	3-5	5-7	7-10	>10	Total
AAA	1.8%	-	-	-	-	-	1.8%
AA	-	0.0%	0.0%	4.2%	0.0%	1.0%	5.2%
A	1.1%	0.0%	16.0%	1.6%	7.2%	4.1%	29.9%
BBB	0.0%	0.0%	4.7%	3.2%	8.5%	10.4%	26.7%
BB	0.0%	4.5%	4.4%	4.7%	4.8%	7.3%	25.6%
B	1.0%	0.0%	0.0%	0.0%	0.0%	-	1.0%
Below B	-	-	-	-	-	-	-
Total	3.8%	4.5%	25.0%	13.7%	20.5%	22.8%	

*Instruments without ratings are excluded from the calculation.

Duration Contribution by Country

	Portfolio	Benchmark		Portfolio	Benchmark
South Africa	14.4%	13.2%	Colombia	2.9%	4.1%
Indonesia	13.2%	11.1%	Peru	2.5%	2.9%
China	11.9%	11.1%	Romania	1.0%	2.4%
Mexico	11.5%	10.1%	Supranat.	0.1%	0.0%
Thailand	11.4%	13.1%	Turkey	0.1%	0.6%
Brazil	9.5%	4.2%	Uruguay	0.0%	0.1%
Malaysia	8.1%	10.2%	Serbia	0.0%	0.3%
Poland	6.8%	5.4%	Philippines	0.0%	0.0%
Czech Republic	6.5%	5.4%	Others	0.0%	5.9%

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

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Portfolio Information

Geographical Breakdown by Issuer

	Portfolio	Benchmark
Brazil	14.8%	10.0%
China	11.3%	10.0%
South Africa	9.8%	10.0%
Mexico	9.5%	10.0%
Indonesia	9.3%	10.0%
Poland	8.1%	6.8%
Malaysia	7.2%	10.0%
Thailand	6.5%	10.0%
Czech Republic	5.2%	4.9%
Colombia	2.8%	4.3%
Peru	2.1%	2.4%
Supranat.	1.8%	0.0%
Turkey	1.0%	1.0%
Romania	0.7%	3.6%

Currency Risk Exposure*

	Portfolio	Benchmark
New Mexican Peso	12.7%	10.0%
Brazilian Real	12.2%	10.0%
South African Rand	11.6%	10.0%
Indonesian Rupiah	10.7%	10.0%
China Renminbi Yuan	10.2%	10.0%
Thailand Baht	9.9%	10.0%
Malaysian Ringgit	9.1%	10.0%
Polish Zloty	7.0%	6.8%
Czech Koruna	5.3%	4.9%
Hungarian Forint	3.7%	2.9%
Colombian Peso	3.6%	4.3%
Romanian Leu	3.0%	3.6%
Chilean Peso	2.8%	2.0%
Peruvian Nuevo Sol	2.5%	2.4%
Japanese Yen	2.3%	0.0%
Indian Rupee	1.8%	0.0%
Turkish Lira	1.4%	1.0%
Others	-5.8%	2.2%

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

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Fund Overview

Legal Status	UK UCITS
Fund Domicile	United Kingdom
ISIN Code	GB00BLN8S925
Class Unit Inception Date	22/02/2021
Valuation	Daily
Bloomberg Code	EUSEDE6 LN
Entry Charge	-
Exit Charge	-
Ongoing Charge	0.55%
Management Fees	0.35%
Performance Fee	-
Minimum initial subscription amount	1,000,000 GBP
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.
ISA & SIPP Eligibility	Eligible
Management Company	Eurizon SLJ Capital LTD
Investment Manager of the Sub-Fund	Eurizon SLJ Capital LTD
Category	IA Global Emerging Markets Bond – Local Currency

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 taking any investment decision, you must read the Prospectus, the Key Investor Information Document (the "KIID"), as well as the Management Regulations and the last available annual or semi-annual financial report. These documents may be obtained at any time, free of charge at the Management Company's website: www.eurizonsljcapital.com. Paper copies of these documents may also be obtained from the Management company of the Fund upon request at Eurizon SLJ Capital Limited, 90 Queen Street, London EC4N 1 SA. The KIIDs and the Prospectus are available in English.

U.S. Person: The Funds and its Sub-fund are not registered under United States federal securities laws or any other applicable law in the states, territories and possessions of the United States of America. Consequently, they cannot be marketed directly or indirectly in the United States (including its territories and possessions) and to or for the benefit of residents and citizens of the United States of America and the "U.S. Persons". This document is not intended for use by residents or citizens of the United States of America and U.S. Persons pursuant to Regulation S of the Securities and Exchange Commission under the U.S. Securities Act of 1933, as amended (<https://www.sec.gov/rules/final/33-7505a.htm>).

IMPORTANT INFORMATION

This marketing communication relates to Eurizon Funds ICVC (the "Fund") and its Sub-Funds, organized as a mutual investment fund in transferable securities or an "Open-Ended Investment Company" (OEIC). The Fund is an undertaking for collective investment in accordance with UCITS Directive 2009/65/CE and registered in the United Kingdom pursuant to Regulation 14 of the Open-Ended Investment Companies Regulations 2001 on undertaking for collective investment. The Fund is registered in with the Financial Conduct Authority under number ICO27300 at 90 Queen Street, London, EC4N 1SA, United Kingdom.

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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. MorningThe 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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