

# Eurizon Funds ICVC - Eurizon SLJ Bond Aggregate RMB E6, GBP Accumulation



Data as of 31/08/2022

This Sub-Fund is managed by Eurizon SLJ Capital Limited

<b>NAV (in GBP)</b>	124.74	<b>Fund Size (in GBP)</b>	25 mil	<b>Number of Holdings</b>	26
<b>Morningstar Rating™</b>	No Rating	<b>Fund Manager</b>	Stephen Jen Monica Wang		
<b>Class Unit Inception Date</b>	22/02/2021				

## Investment / Performance Objectives & policy

The objective of the Sub-fund is to provide capital growth by achieving a return after fees in excess of the return of the Bloomberg Barclays China Treasury Total Return 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, in debt and debt-related instruments of any kind, denominated in onshore Renminbi ("CNY") as well as in offshore Renminbi ("CNH"), including for example bonds, convertible bonds and covered bonds, as well as in money market instruments. The Renminbi denominated debt and debt-related instruments in which the Subfund may invest will be dealt on the CIBM or any other securities stock exchanges or regulated markets in the PRC and Hong Kong that operate regularly and that are recognized and open to the public within the meaning of Article 50(1) of the UCITS Directive such as, but not limited to, the Central Moneymarkets Unit, a clearing and settlement facility established and regulated by the Hong Kong Monetary Authority. Typically 70% (and, in any case, at least 51%) of the debt and debt-related instruments in which the Sub-fund invests will be issued by governments and their agencies, supranational institutions, credit institutions or other corporate issuers (the "Issuers") with an Investment Grade credit rating at the time of purchase, at issue or issuer level. Typically 0% (and, in any case, no more than 49%) of the Sub-fund's net assets will be invested in debt instruments with a Non-Investment Grade credit rating at the time of purchase, 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. Typically 30% (and, in any case, no more than 50%) of the Sub-fund's net assets will be invested in debt instruments not rated by any credit rating agency established in the European Union and registered in accordance with the CRA Regulation. Typically 0% (and, in any case, no more than 49%) of the Sub-fund's net assets will be invested in UCITS (up to 10%) and cash, including term deposits with credit institutions, within the limits allowed by law and indicated in Appendix III (Investments and Borrowing Powers of the Company). The Sub-fund's net assets will not be directly invested in asset-backed securities but the Sub-fund can obtain exposure to asset-backed securities (up to 10%) by investing in dedicated third-party funds.

Your attention is called to the fact that this Sub-fund invests an important part of its net assets in financial instruments dealt in on the local and offshore Chinese markets and denominated in Renminbi. 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.

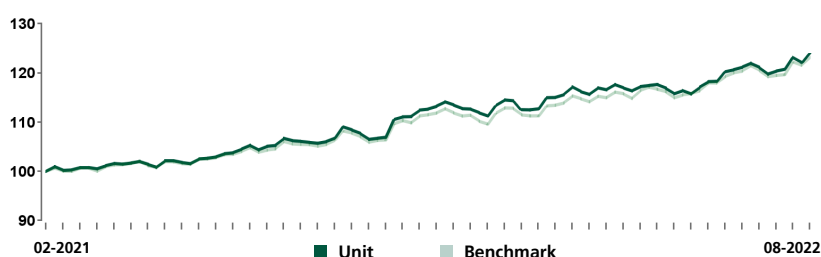
For more information read the Prospectus or Key Investor Information Document (KIID).

## Benchmark

Bloomberg Barclays China Treasury Total Return Index®

## Performance and NAV Evolution

### NAV Evolution since launch



### Cumulative and Annualized Performance

	Unit	Benchmark	Unit	Benchmark
	Cumulative		Annualized	
<b>YTD</b>	10.05%	10.60%	-	-
<b>1M</b>	3.54%	3.36%	-	-
<b>3M</b>	6.49%	6.65%	-	-
<b>1Y</b>	16.86%	16.84%	-	-
<b>3Y</b>	-	-	-	-
<b>5Y</b>	-	-	-	-
<b>Since Launch</b>	24.74%	24.02%	15.65%	15.21%

### Fund Statistics

	6M	1Y	3Y	5Y	Since Launch
<b>Annualized Volatility Unit</b>	7.85%	7.00%	-	-	6.75%
<b>Annualized Volatility Benchmark</b>	7.79%	6.79%	-	-	6.44%
<b>Tracking Error Volatility</b>	1.94%	1.58%	-	-	1.44%
<b>Sharpe Ratio</b>	2.15	2.51	-	-	2.41
<b>Information Ratio</b>	-0.94	0.01	-	-	0.31
<b>Beta</b>	0.98	1.00	-	-	1.02

### Annual Performance (Calendar Year)

	Unit	Benchmark
<b>2021</b>	-	-
<b>2020</b>	-	-
<b>2019</b>	-	-
<b>2018</b>	-	-
<b>2017</b>	-	-

\*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.**

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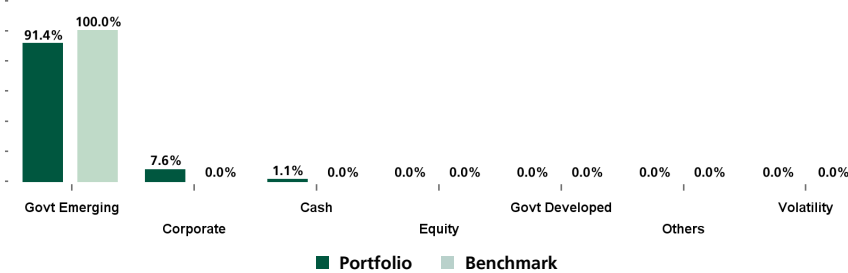
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## Portfolio Information

### 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	20.0%
Government Related	
Agency	76.7%
Local Authority	-
Supranational	-
Sovereign	-
Corporate	
Industrial	1.1%
Financial Institutions	1.2%
Utility	-
Securitized	-

Derivatives	Weight
Currency	-
Equity	-
Interest rate	-

### Top 10 Holdings (excluding cash)

	Weight	Sector	Duration
EXIMCH 3.22 05/14/26	13.0%	Agency	3.4
SDBC 3.48 01/08/29	12.7%	Agency	5.5
CGB 3.39 03/16/50	12.0%	Government	17.8
MIRAIL 3.47 10/29/31	6.1%	Agency	7.6
EXIMCH 3.43 10/23/25	6.0%	Agency	2.9
HUIJIN 3.55 01/14/25	6.0%	Agency	2.2
EXIMCH 3.26 02/24/27	6.0%	Agency	4.1
SDBC 3.09 06/18/30	5.8%	Agency	6.8
SDBC 3.8 01/25/36	5.0%	Agency	10.3
EXIMCH 3.18 03/11/32	4.7%	Agency	8.0

### Duration Evolution

	Portfolio
03-2022	7.2
04-2022	7.2
05-2022	7.2
06-2022	7.2
07-2022	7.3
08-2022	7.9

### Portfolio Characteristics

	Portfolio
Weighted Average Coupon	3.38%
Average Rating	A+
Yield to Worst*	2.77%

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	0.0%
1-3	1.7%
3-5	11.9%
5-7	12.8%
7-10	21.6%
>10	52.0%
<b>Total</b>	<b>100.0%</b>

### Allocation by Rating / Maturity (excluding cash)\*

	0-1	1-3	3-5	5-7	7-10	>10	Total
AAA	-	-	-	-	-	-	-
AA	-	-	-	-	-	-	-
A	-	6.0%	25.6%	17.4%	19.0%	23.5%	91.4%
BBB	-	-	-	-	-	-	-
BB	-	-	-	-	-	-	-
B	-	-	-	-	-	-	-
Below B	-	-	-	-	-	-	-
<b>Total</b>	-	<b>6.0%</b>	<b>25.6%</b>	<b>17.4%</b>	<b>19.0%</b>	<b>23.5%</b>	

\*Instruments without ratings are excluded from the calculation.

### Duration Contribution by Country

	Portfolio	Benchmark
China	100.0%	100.0%
Germany	0.0%	0.0%

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
China	97.9%	100.0%
Germany	1.1%	0.0%

### Currency Risk Exposure\*

	Portfolio	Benchmark
China Renminbi Yuan	99.9%	100.0%
British Poud	0.8%	0.0%
Us Dollar	-0.3%	0.0%

\*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	GB00BLN8SH09
Class Unit Inception Date	22/02/2021
Valuation	Daily
Bloomberg Code	EUSBRE6 LN
Entry Charge	-
Exit Charge	-
Ongoing Charge	0.50%
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 Specialist Bond

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](http://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.

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### 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](https://www.morningstar.com/content/dam/marketing/shared/research/methodology/771945_Morningstar_Rating_for_Funds_Methodology.pdf). Morningstar's 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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## Contacts

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