



(LF) INCOME PLUS (RON)

06 19

Investment Objective

The investment objective of the Sub-Fund is to invest its assets primarily in sovereign bonds and money market instruments issued by Romanian state.

The Sub-Fund may also invest in corporate, municipal and senior bank bonds that bear Romanian country risk or are denominated in RON.

The fund may invest more than 50% in bonds or money market instruments issued by Romanian state.

The investment portfolio of the Sub-Fund aims at a duration lower than five (5) years.

The Sub-Fund is not allowed to invest in equity securities.

Liquidities, undertakings for collective investments, financial derivative instruments, structured financial instruments, securities lending and repurchase agreements may be used within the limits described in sections 3.1. and 4. of this Prospectus.

The Sub-Fund may invest more than 35% of its assets in money market instruments and transferable debt securities issued by the Romanian Government.

The Sub-Fund is not allowed to invest in equity securities.

Investor Profile

The Sub-Fund is suitable for investors with short & medium term horizon who seek to combine returns above money market rates, low volatility and immediate liquidity.

Funds Facts

Structure	UCITS V Luxembourg
Total NAV Size	2.222.569,02 RON
Risk Class	1 2 3 4 5 6 7
Benchmark	70% BofA ML Romania Government Bonds Index 30% Romania BUBOR 3 Months
Liquidity	Daily
Mngnt Co	Eurobank FMC-LUX
Investment Manager	Eurobank Asset Management MFMC
Custodian/Administrator	Eurobank Private Bank Luxembourg S.A.
Auditor	PricewaterhouseCoopers

Share Classes

	ROMANIA
Currency	RON
ISIN code	LU0379215212
Bloomberg ticker	LFMMBPR LX
MorningStar Rating	-
Inception date	12/10/2009
Assets (class currency)	2.222.569,02
NAV	16,1155
Min NAV	15,3898
Max NAV	16,1382
Entry fee	0% - 0,2%
Redemption fee	0%
Conversion fee	Difference between entry fees
Redemption scheme	T+3

Portfolio Recap

The subfund's return for the second quarter amounted to 0.6125%.

We continued to focus on the short- to mid-term part of the curve, mostly three to four year Romanian Government bond. The dwindling assets made things difficult, as we had to accommodate outflows.

Contact

Eurobank Asset Management M.F.M.C.

10 Stadiou Str, Athens, 10564, Tel: +30 210 33 52 800, Fax: +30 210 33 52 890

Email : efgaedak@eurobank.gr, am@eurobank.gr

Website : www.eurobankam.gr

www.eurobank.gr

Or call Europhone B

More information



Risk Statistics

Standard Deviation	1,78%
Var	1,47%
WAM (Weighted Average Maturity) (days) /WAL	906
Yield to Maturity	3,46%
Duration	2,29

Standard Deviation calculations have been performed using a data sample of the last 12 month. The VaR analysis is based on the Historical Simulation method using the 99th percentile as confidence interval and historical data of the last 12 months. The VaR level refers to the one month VaR.

Fund Returns

Cumulative Returns per share class

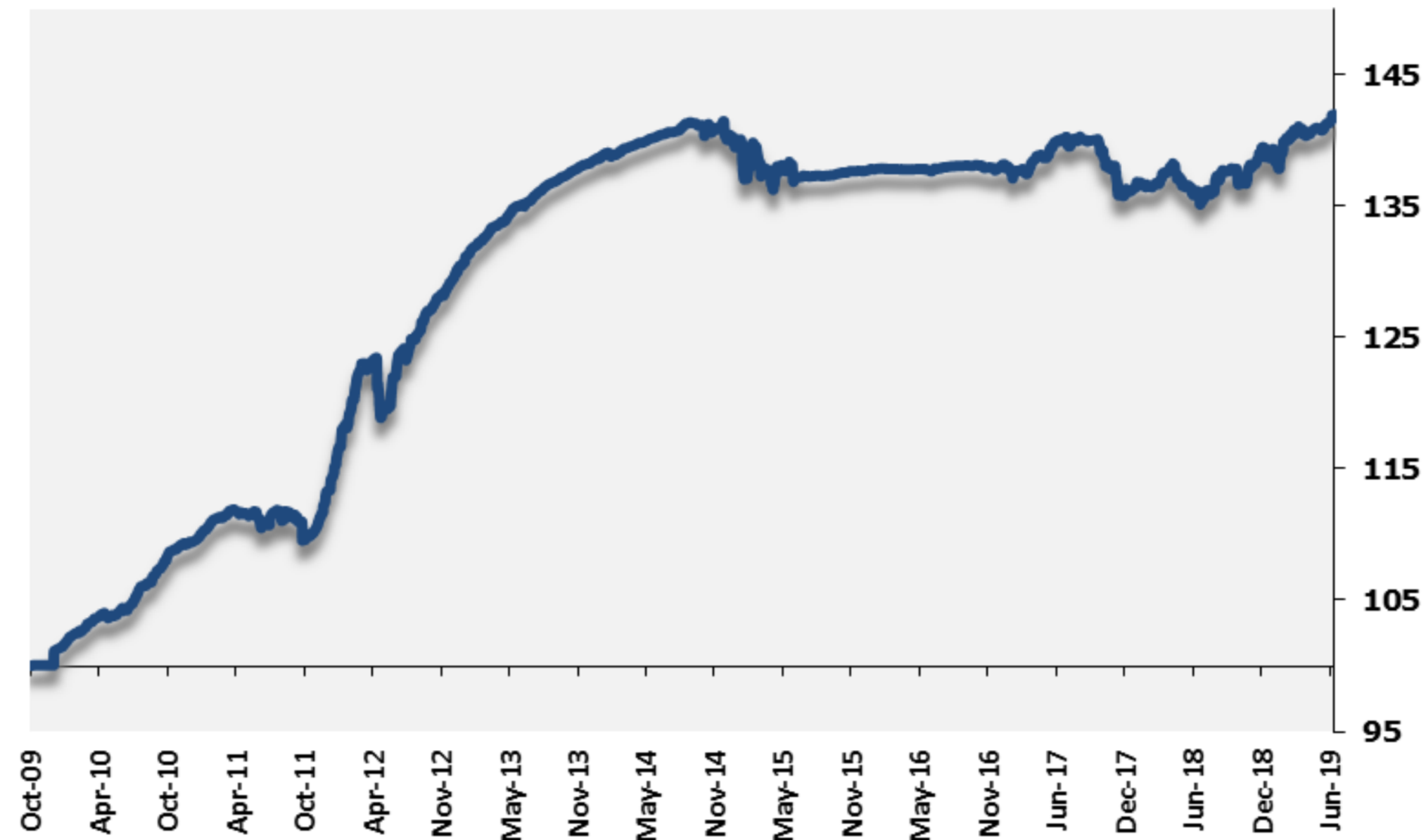
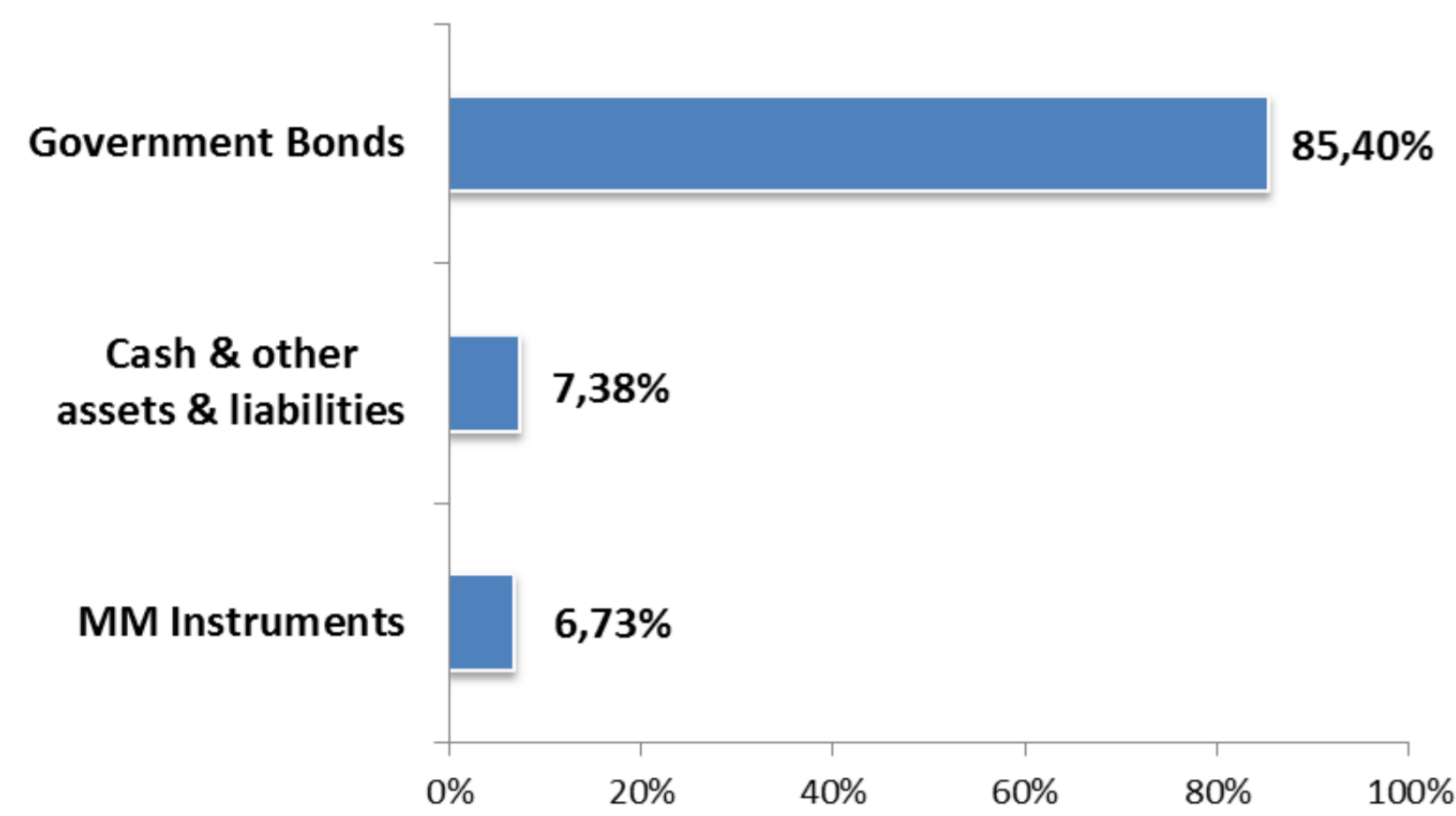
Share Classes	YTD	1 Y	3 Y	5 Y	Since inception
Romania	2,25%	4,86%	2,96%	0,92%	41,84%

Annual Returns per share class

Share Classes	2017	2016	2015	2014	2013	2012	2011
Romania	-1,21%	0,26%	-1,73%	+1,13%	+6,03%	+15,32%	+3,46%

Share Classes	2018
Romania	1,66%

Portfolio breakdown



Major Holdings

ROMANIA GOVERNMENT 08/03/2022	22,28%
ROMANIA GOVERNMENT BOND 19/12/2022	22,24%
ROMTB 28/06/23	15,87%
ROMANIA GOVERNMENT BOND 11/06/2021	9,39%
ROMGB 22/03/2021	8,97%
ROMANIA GOVERNMENT BOND 26/02/2020	6,73%
ROMGB 5.75 26/10/20	6,66%
CASH IN EURO (EUROABANK LUX)	0,99%
CASH IN EURO (EUROBANK GREECE)	0,01%