

Key figures at 31/01/2024

Fund's net assets
46,23 m€

Net asset value
178,88€

Benchmark index
MSCI EMU net dividends reinvested

Investment strategy

The management of the fund is active and discretionary. The fund is permanently invested at a minimum of 75% of its net assets in shares and/or similar securities issued in the Euro Zone equities markets eligible for the Equity Savings Plan (PEA). These are from companies from all types of sectors and all market capitalisation sizes. The fund may invest a maximum of 25% of its assets in bonds and debt securities issued by public and private issuers who hold a minimum rating of "Investment Grade". The fund may also invest up to 15% of its net assets in embedded derivatives of which a maximum of 10% in certificates that have as underlying items raw materials futures indexes.

RISK INDICATOR SCALE (SRI)



MORNINGSTAR RATING

Morningstar stars **★★★★**

Morningstar category Eurozone Large-Cap Equity

CARBON INTENSITY

Carbon intensity¹ (tons of CO2 equivalent/MCof turnover) 147,26

CHARACTERISTICS

Date of Accreditation	11/12/1998
Date of first NAV	14/04/2008
Accreditation	FCP19980866
Recommended investment period	Minimum 5 years
Legal form	FCP
Distribution Type	Accumulating
Depository	CACEIS BANK
Valuation Frequency	Daily
Currency	EUR

Deadline for receiving orders

Subscription and purchase orders are centralised with CACEIS Bank France every business day before 1pm. They are executed daily on the basis of the settlement value calculated on the next day (D+1) from the closing prices of the day of subscription/purchase (D) and dated D.

CHARGES

Actual management fees	0,50%
Ongoing charges	0,50%
Maximum entry fees	0,00%
Maximum exit fees	None

CONTACTS

Covéa Finance SASU
Portfolio management company, accredited by AMF under number 97-007
8-12, rue Boissy d'Anglais
75008 PARIS
Commercialisation@covea-finance.fr

PERFORMANCE AND RISK INDICATORS AT 31/01/2024

AGGREGATED PERFORMANCE (%)

	1 month*	Year to date	1 year*	3 years*	5 years*
Fund	2,25	2,25	10,37	25,18	56,06
Benchmark Index	2,17	2,17	10,70	31,50	53,89

ANNUAL PERFORMANCE (%)

	2019	2020	2021	2022	2023
Fund	27,57	3,67	16,99	-11,85	17,85
Benchmark Index	26,11	-0,08	22,16	-12,47	18,78

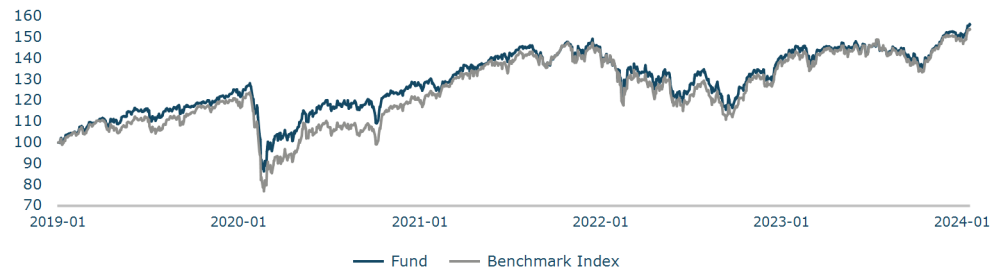
ANNUALISED PERFORMANCE (%)

	1 year*	3 years*	5 years*
Fund	10,37	7,77	9,31
Benchmark Index	10,70	9,56	9,00

* Performance calculée sur une période glissante

Covéa Finance Source / Past performance is not a reliable indicator of future performance.

PERFORMANCE OF THE FUND AND ITS BENCHMARK (INDEX)

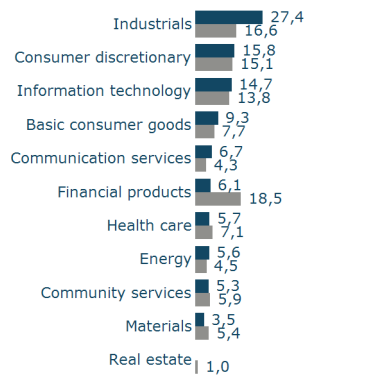


RISK INDICATORS

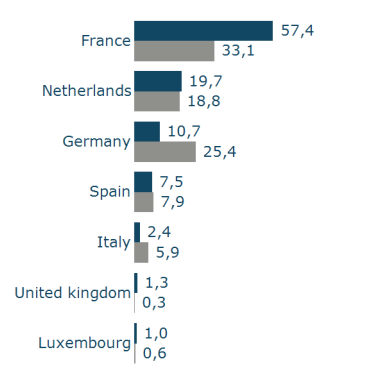
	1 year	3 years	5 years
Fund volatility (%)	10,90	13,01	17,30
Benchmark Index volatility (%)	12,13	13,95	19,92
Tracking error (%)	2,81	3,76	5,05
Fund Sharpe ratio	0,68	0,49	0,52
Benchmark Index Sharpe ratio	0,63	0,58	0,43
Beta	0,88	0,90	0,84
Historically highest loss (%)	8,87	22,55	32,62

BREAKDOWN EXCLUDING FUNDS, DERIVATIVES AND CASH ASSETS AT 31/01/2024 (%)

BY SECTOR



BY COUNTRY



PORTFOLIO MANAGER COMMENT

REVIEW OF FUND AT 31/01/2024

TOP EQUITY POSITIONS (% of net assets)

Entity	Weight	Country	Sector
Asml Holding	7,3	Netherlands	Information technology
Lvmh	5,2	France	Consumer discretionary
Sanofi	4,2	France	Health care
Totalenergies Se	4,1	France	Energy
Deutsche Boerse	3,8	Germany	Financial products
Vinci	3,4	France	Industrials
Schneider Electric	3,0	France	Industrials
Safran	2,9	France	Industrials
Airbus Group Se	2,9	Netherlands	Industrials
Stellantis	2,8	Netherlands	Consumer discretionary
Total	39,6		

POSITIONING

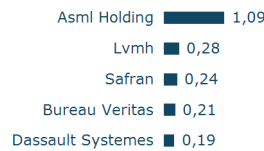
Number of equity lines	38
Active Share (%)	60,2
Liquidity & liq. equivalents (%)	4,0
Equity net exposure (%)	96,0

EXPOSURE THROUGH DERIVATIVES (%)

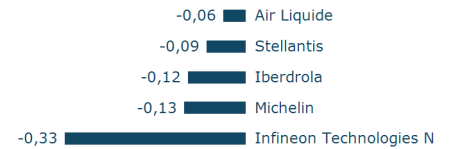
No exposure

MONTHLY PERFORMANCE CONTRIBUTION (%)

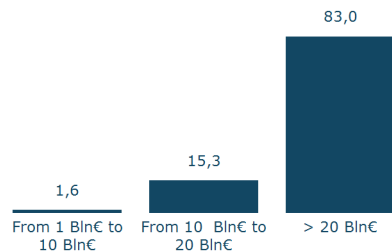
Highest contributions



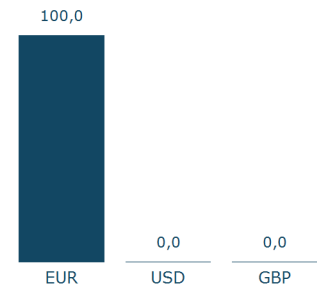
Lowest contributions



BREAKDOWN OF DIRECTLY-HELD EQUITY COMPONENT BY MARKET CAPITALISATION AT 31/01/2024 (%)



FUND'S NET EXPOSURE BY CURRENCY AT 31/01/2024 (%)



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Investment implies risks. The Synthetic Risk Indicator (SRI) ranks your Fund on a risk scale of 1 to 7. It is determined based on the UCI's annualised volatility. The lowest category does not mean a "risk-free" investment.

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¹Beyond Ratings data. Covéa Finance has opted to only publish the carbon intensity of UCIs with a representative scope eligible for carbon intensity computation,

i.e. higher than 60% of UCI assets.

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RISKS

The main risks from investments in the fund are as follows:

- Equity risk
- Risk of capital loss
- Credit risk
- Counter-party risk

For a detailed description of these risks, please refer to the Key Investor Information Documents and the chapter entitled "Main risks" in your UCI's prospectus. The chapter also describes other risks from investment in the fund.