

# H2O Allegro FCP EUR IC

## Categoria Morningstar™

Alt - Global Macro

## Benchmark Morningstar

Morningstar Euro Cautious Global Target

Allocation NR EUR

Usato nel Report

## Benchmark Dichiarato

€STR capitalisé Jour TR EUR

## Morningstar Rating™

★★★★★

### Obiettivo d'Investimento Dichiarato

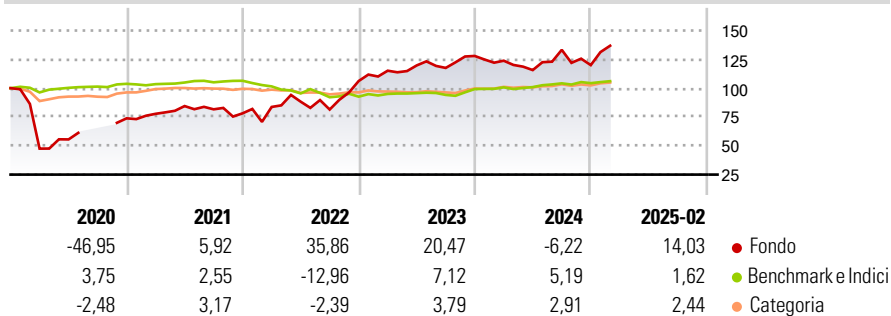
The investment objective is to outperform - the daily capitalized EONIA rate by 2.1% for EUR-SR units, by 2.5% for EUR-R units, by 2.9% for EUR-N units and by 3% for the two EUR-I units; - the GBP 1-month LIBOR by 2.95% for HGBP-I units and by 3% for HGBP-IC (PRF) units; - the CHF 1-month LIBOR by 2.1% for HCHF-SR units, by 2.5% for HCHF-R units and by 3% for HCHF-I units; - the USD 1-month LIBOR by 2.1% for HUSD-SR units, by 2.5% for HUSD-R units, by 2.9% for HUSD-N units and by 3% for HUSD-I units; - the 1-month SGD SIBOR by 2.1% for HSGD-SR units, by 2.5% for HSGD-R units and by 3% for HSGD-I units; - the JPY 1-month LIBOR by 3% for HJPY-IC units; by implementing a management process based upon strategic and tactical positions, as...

### Misure di Rischio

|                   |       |                 |       |
|-------------------|-------|-----------------|-------|
| 3Y Alpha          | 22,32 | 3Y Sharpe Ratio | 1,04  |
| 3Y Beta           | 0,45  | 3Y Std Dev      | 20,79 |
| 3Y R-Squared      | 1,80  | 3Y Risk         | Alto  |
| 3Y Info Ratio     | 1,12  | 5Y Risk         | -     |
| 3Y Tracking Error | 21,01 | 10Y Risk        | -     |

Basati su Morningstar Euro Cautious Global Target Allocation NR EUR (dove applicabile)

### Rendimenti

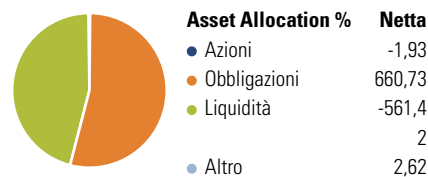


| Rend. Cumulati % | Fondo | Bmk   | Cat   |
|------------------|-------|-------|-------|
| 3-Mesi           | 6,59  | -2,02 | -0,63 |
| 6-Mesi           | 7,99  | -0,26 | 1,86  |
| 1-Anno           | 8,74  | 3,38  | 3,18  |
| 3-Anni Ann.ti    | 30,94 | 0,70  | 0,34  |
| 5-Anni Ann.ti    | 7,58  | 0,98  | 1,65  |
| 10-Anni Ann.ti   | 9,31  | 1,40  | 0,90  |

Rendimenti aggiornati al 11/03/2025

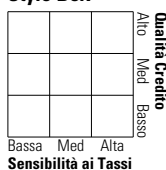
| Rendimenti    | Q1    | Q2    | Q3    | Q4    |
|---------------|-------|-------|-------|-------|
| Trimestrali % |       |       |       |       |
| 2025          | -     | -     | -     | -     |
| 2024          | -3,24 | -6,55 | 15,17 | -9,96 |
| 2023          | 8,42  | 3,96  | -1,81 | 8,84  |
| 2022          | 7,06  | 5,49  | -7,74 | 30,39 |
| 2021          | 5,36  | 8,61  | -3,36 | -4,22 |

### Portafoglio 30/06/2024



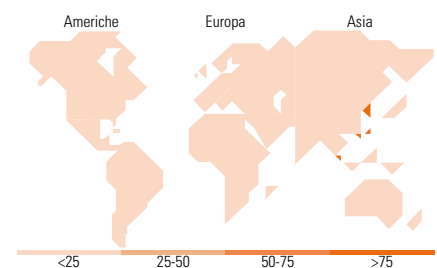
### Fixed Income

#### Style Box™



Duration Effettiva  
Maturità effettiva  
Qualità Credito Media

### Fondo



### Titoli principali

| Nome  | Settore | %      |
|---|---------|--------|
| Long-Term Euro BTP Future...                | —       | 96,01  |
| Euro Schatz Future Sept 24                  | —       | 92,49  |
| Euro Bobl Future Sept 24                    | —       | 32,65  |
| Mexico (United Mexican...                   | —       | 18,47  |
| Mexico (United Mexican...                   | —       | 14,08  |
| Mexico (United Mexican...                   | —       | 9,46   |
| South Africa (Republic of)...               | —       | 8,81   |
| Mexico (United Mexican...                   | —       | 5,02   |
| Mexico (United Mexican...                   | —       | 3,30   |
| Petroleos Mexicanos 10%                     | —       | 3,01   |
| % Primi 10 Titoli sul Patrimonio            |         | 283,31 |
| Numero Complessivo di Titoli Azionari       |         | 1      |
| Numero Complessivo di Titoli Obbligazionari |         | 55     |

### Fixed Income Sector Weightings %

|                          | Fondo   |
|--------------------------|---------|
| Governativo              | 667,34  |
| Societario               | 4,24    |
| Cartolarizzazioni        | 0,00    |
| Enti Locali              | 0,00    |
| Liquidità ed equivalenti | -554,07 |
| Derivati                 | -17,51  |

### Coupon Range %

|                   | Fondo |
|-------------------|-------|
| 0 coupon          | 0,00  |
| Da 0 a 4 cedole   | 0,00  |
| Da 4 a 6 cedole   | 0,00  |
| Da 6 a 8 cedole   | 0,00  |
| Da 8 a 10 cedole  | 0,00  |
| Da 10 a 12 cedole | 0,00  |
| Oltre 12 cedole   | 0,00  |

### Anagrafica

|                      |               |                         |           |                              |                |
|----------------------|---------------|-------------------------|-----------|------------------------------|----------------|
| Società di Gestione  | H2O AM Europe | Patrimonio Classe (Mln) | 42,80 EUR | Investimento Min. Ingresso   | 100.000 EUR    |
| Telefono             | -             | (11/03/2025)            |           | Investimento Min. Successivo | 1/10.000 Quota |
| Web                  | -             | Domicilio               | FRANCIA   | T.E.R.                       | -              |
| Data di Partenza     | 08/10/2020    | Valuta del Fondo        | EUR       | Spese correnti               | 0,89%          |
| Nome del Gestore     | -             | UCITS                   | Si        | Commissione di incentivo     | 25,00%         |
| Data Inizio Gestione | -             | Inc/Acc                 | Acc       |                              |                |

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|                        |                |      |              |
|------------------------|----------------|------|--------------|
| NAV (11/03/2025)       | EUR 227.907,92 | ISIN | FR0011006188 |
| Patrimonio Netto (Mln) | 220,62 EUR     |      |              |

(30/06/2024)