

## Monthly Report as of 30/06/2022

Benchmark : Bloomberg Eurozone ALL-CPI (hedged)

### KEY FIGURES

AUM :	12,03 M €
NAV :	6,83 M €
NAV per share as of 30/06/22 :	1 812,9
Reference currency :	EUR
Valuation frequency :	Daily

### INFORMATION ON THE FUND

#### Characteristics

AMF Category :	Bonds and other debt instruments denominated in euros
Type of fund :	UCITS
Inception date :	11/03/2003
Ticker Bloomberg :	GRINILT FP

#### Investment term

Greater than 3 years

#### Terms and conditions

Minimum initial subscription :	-
Following subscription :	In ten thousandths of share
Centralizer :	CACEIS BANK
Subscription conditions / repurchases :	Every day until 11:00 - NAV per share unknown - Payment D+3

#### Fees

Maximum subscription fees :	2,75%
Maximum redemption fees :	-
Maximum direct management fees :	0,80%

The detail of the fees covered by the fund is available in the funds' legal prospectus.

### MANAGEMENT CONSTRAINTS

A minimum of 65% of the UCITS' net assets are invested in securities with an investment-grade rating. The fund may be invested in high-yield speculative securities that have a rating strictly below BBB-. High-yield securities may not exceed a total of 35% of net assets.

### LIMIT OF MODIFIED DURATION

Minimum	Maximum
5,0	15,0

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### RETURNS EVOLUTION\*

GROUPAMA INDEX INFLATION EURO IC Benchmark

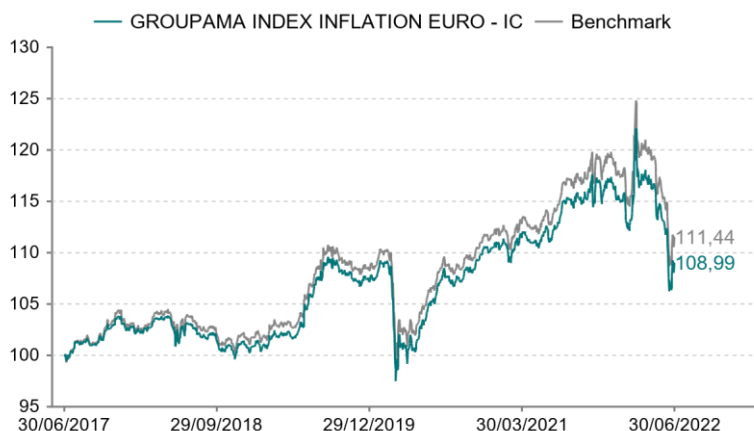
#### Net annual returns % (5 years)

Year	2021	2020	2019	2018	2017
Fund	5,36	3,07	6,33	-1,88	0,87
Benchmark	6,27	3,21	6,57	-1,44	1,39
Excess return	-0,91	-0,13	-0,24	-0,44	-0,51

#### Net cumulative returns in %

Period	1 month 31/05/22	3 months 31/03/22	YTD 31/12/21	1 year 30/06/21	3 years 28/06/19	5 years 30/06/17
Fund	-3,10	-7,32	-6,30	-2,53	4,16	8,99
Benchmark	-3,11	-7,51	-6,10	-1,80	5,43	11,44
Excess return	0,01	0,19	-0,21	-0,73	-1,28	-2,44

#### Returns 5 years (on a basis of 100)



\* Past performance does not guarantee future results.

### RISK ANALYSIS (on 1 year)

	Fund	Benchmark
Volatility	9,06	9,04
Sharpe Ratio	-0,27	-0,18
Tracking Error (Ex-post)	0,58	-
Information Ratio	-1,30	-
Duration global	8,16	8,21
Beta	1,00	-

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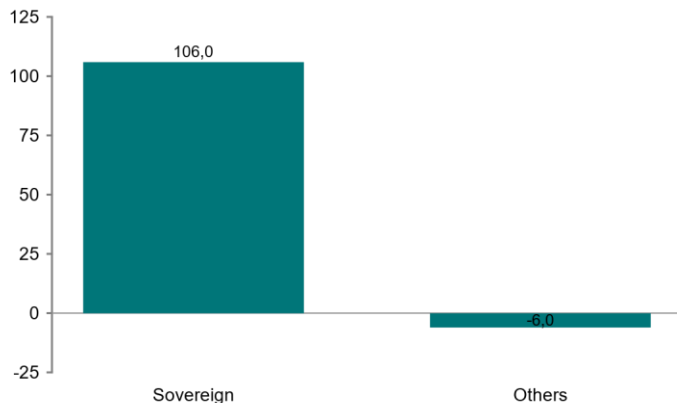


## PORTFOLIO ANALYSIS as of 30/06/2022

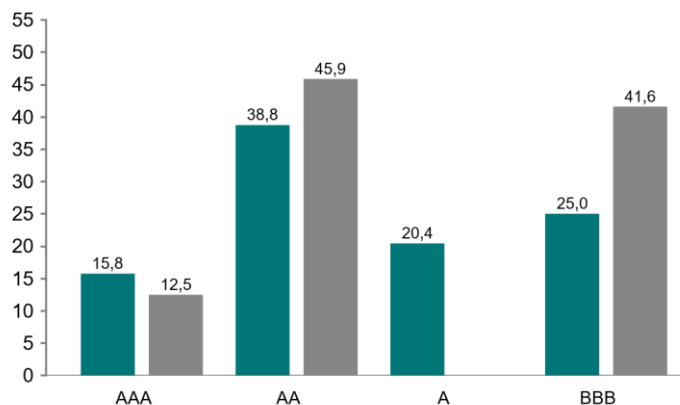
**GROUPAMA INDEX INFLATION EURO IC**

**Benchmark**

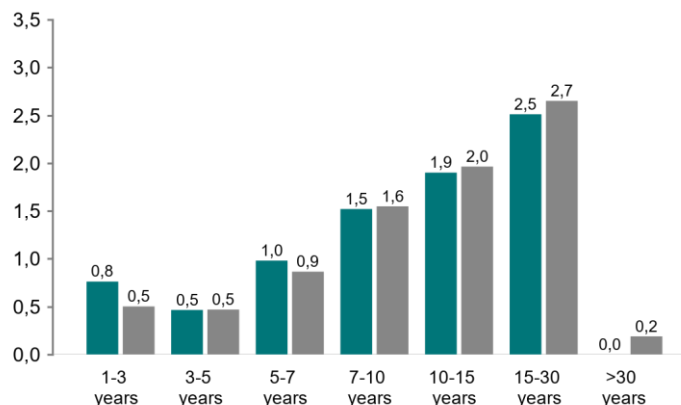
### BREAKDOWN BY TYPE OF ISSUER (in % of the exposure)



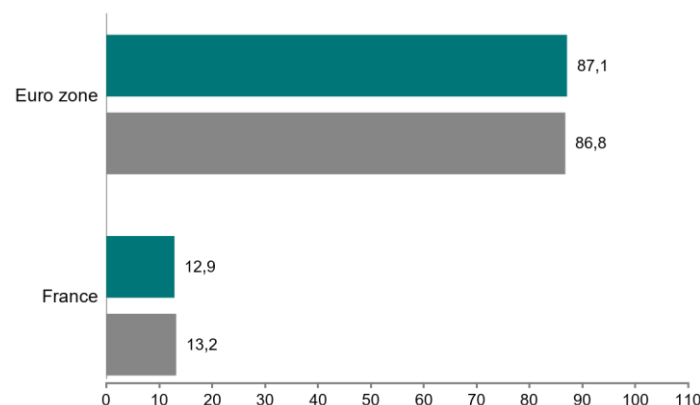
### ASSET BREAKDOWN BY RATING (in % of the asset of the Fixed Income part)



### MODIFIED DURATION BREAKDOWN BY MATURITY



### INDEXATION ZONE BREAKDOWN (in % of the Fixed Income part)



## RETURNS \* HISTORY IN % (5 YEARS)

	January	February	March	April	May	June	July	August	September	October	November	December	Year
2022 Fund	-0,42	-0,15	1,69	-0,74	-3,65	-3,10							-6,30
2022 Benchmark	-0,33	-0,18	2,06	-0,89	-3,69	-3,11							-6,10
2021 Fund	0,26	-1,25	2,16	-0,68	0,68	0,15	2,71	-0,38	0,31	-0,33	1,52	0,16	5,36
2021 Benchmark	0,29	-1,23	2,18	-0,69	0,82	0,27	2,79	-0,26	0,32	0,01	1,54	0,12	6,27
2020 Fund	1,94	-1,14	-6,36	0,87	0,81	2,35	2,01	-0,39	0,19	1,05	1,47	0,53	3,07
2020 Benchmark	1,98	-0,90	-6,24	0,93	0,74	2,19	1,84	-0,33	0,15	1,02	1,47	0,61	3,21
2019 Fund	0,74	-0,70	1,06	0,49	-0,08	2,33	2,89	1,38	-0,51	-0,40	-0,80	-0,16	6,33
2019 Benchmark	0,84	-0,69	1,16	0,44	-0,06	2,37	2,86	1,47	-0,52	-0,48	-0,68	-0,24	6,57
2018 Fund	-0,43	0,37	0,97	0,02	-1,88	1,21	-0,32	-1,03	0,03	-0,73	-0,19	0,11	-1,88
2018 Benchmark	-0,54	0,38	1,27	-0,01	-1,76	1,27	-0,37	-0,93	-0,10	-0,66	-0,17	0,20	-1,44

\* Past performance does not guarantee future results.

## HISTORICAL MODIFICATIONS OF THE BENCHMARK (5 YEARS)

01/10/2012 - 24/08/2021 Barclays Eurozone ALL-CPI (hedged)  
24/08/2021 Bloomberg Eurozone ALL-CPI (hedged)

Groupama Asset Management revises all the external data received.

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