

G FUND - GLOBAL INFLATION SHORT DURATION IC



Groupama
ASSET MANAGEMENT

ISIN Code Share IC :

LU1717592346

Monthly Report as of 30/09/2022

Benchmark : Bloomberg World Government Inflation-Linked Bond 1-5 ans (couvert en euros)

KEY FIGURES

AUM :	266,16 M €
NAV :	70,25 M €
NAV per share as of 30/09/22 :	963,01
Reference currency :	EUR
Valuation frequency :	Daily

INFORMATION ON THE FUND

Characteristics

AMF Category :	International bonds and other international debt instruments
Type of fund :	UCITS
Inception date :	07/12/2017
Ticker Bloomberg :	GFGBICE LX

Investment term

3 years

Terms and conditions

Minimum initial subscription :	150 000 €
Following subscription :	In thousandths of share
Centralizer :	CACEIS BANK, Luxembourg branch
Subscription conditions / repurchases :	Every day until 12:00 - NAV per share unknown - Payment D+3

Fees

Maximum subscription fees :	4,00%
Maximum redemption fees :	-
Maximum direct management fees :	0,50%

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

RETURNS EVOLUTION*

G FUND - GLOBAL INFLATION SHORT DURATION IC Benchmark

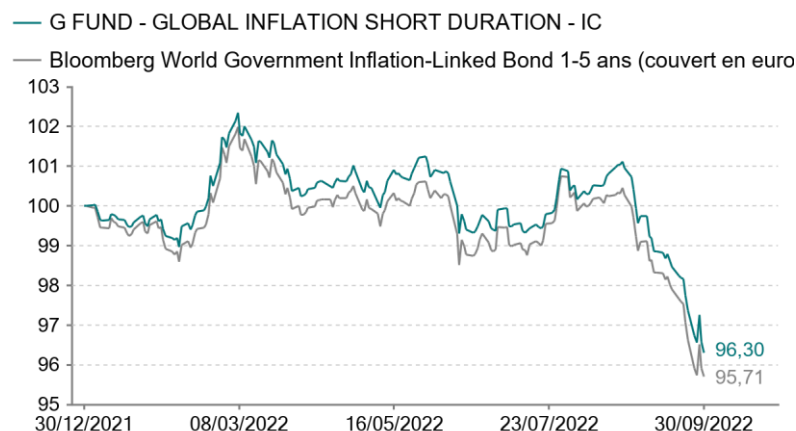
Net annual returns % (5 years)

Year	Fund	Benchmark	Excess return

Net cumulative returns in %

Period	1 month 31/08/22	3 months 30/06/22	YTD 31/12/21	Since inception 31/12/21
Fund	-3,65	-3,09	-3,70	-3,70
Benchmark	-3,54	-3,23	-4,29	-4,29
Excess return	-0,11	0,14	0,59	0,59

Returns since the inception (on a basis of 100)



* Past performance does not guarantee future results.

RISK ANALYSIS (on 1 year)

	Fund	Benchmark
Volatility	-	-
Sharpe Ratio	-	-
Tracking Error (Ex-post)	-	-
Information Ratio	-	-
Duration global	-	-
Beta	-	-

LIMIT OF MODIFIED DURATION

Minimum	Maximum
1,0	5,0

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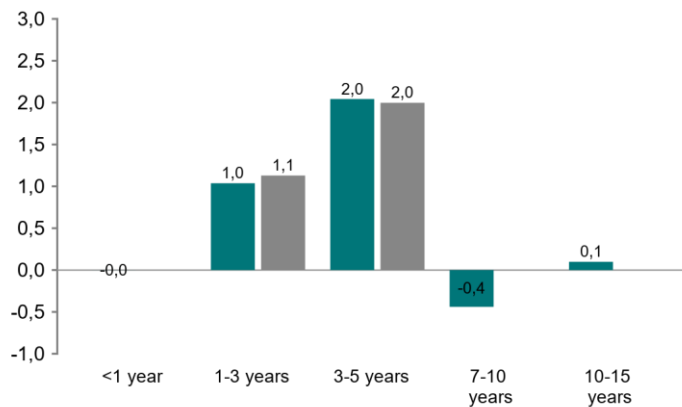
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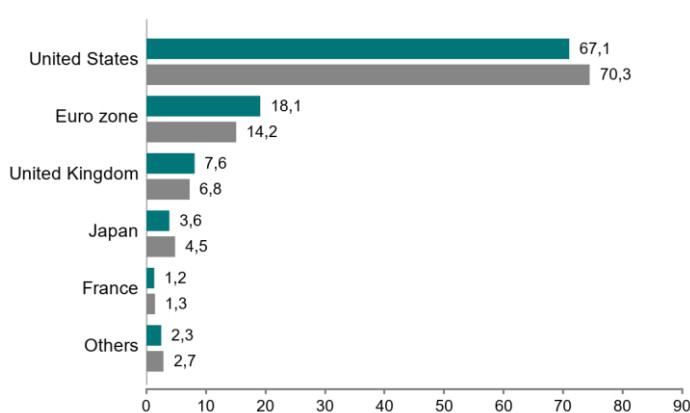
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PORTFOLIO ANALYSIS as of 30/09/2022

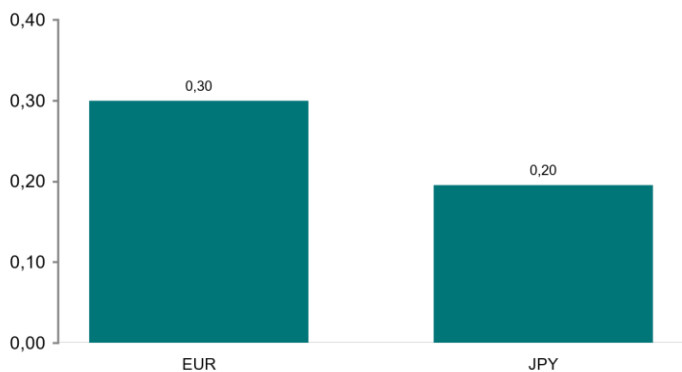
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MODIFIED DURATION BREAKDOWN BY MATURITY



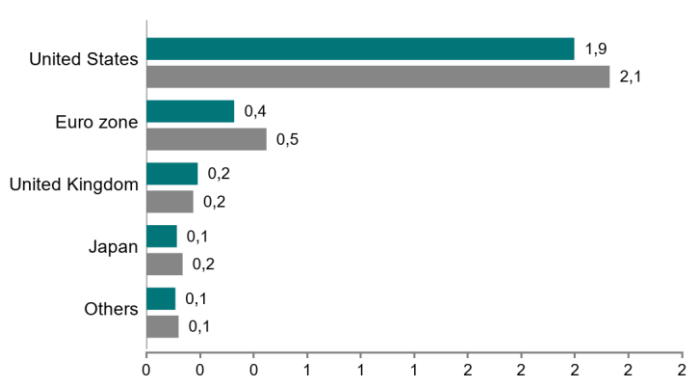
Benchmark
INDEXATION ZONE BREAKDOWN (in % of the Fixed Income part)



BREAKEVEN INFLATION BREAKDOWN BY CURRENCY



MODIFIED DURATION BREAKDOWN BY INDEXATION ZONE



RETURNS * HISTORY IN % (5 YEARS)

	January	February	March	April	May	June	July	August	September	October	November	December	Year
2022 Fund	-0,23	1,32	-0,41	0,19	0,22	-1,70	1,58	-0,99	-3,65				-3,70
Benchmark	-0,38	1,08	-0,48	0,11	0,10	-1,51	1,87	-1,52	-3,54				-4,29

* Past performance does not guarantee future results.

HISTORICAL MODIFICATIONS OF THE BENCHMARK (5 YEARS)

07/03/2018 - 30/12/2021	Eonia Capitalised
30/12/2021	Bloomberg World Government Inflation-Linked Bond 1-5 ans (couvert en euros)

Groupama Asset Management revises all the external data received.
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