

Absolute performance

ISIN Code : LU0571101715

G FUND - ALPHA FIXED INCOME IC

Sub-fund of the Luxembourg SICAV G FUND

October 2022

Data as of

31/10/2022

Total net assets

623,10 M €

NAV per share

1 114,75 €

Risk Return

Lower risk

1 2 **3** 4 5 6 7

Higher risk

Potentially lower return

This indicator represents the risk profile displayed in the KIID. The risk category is not guaranteed and may change during the month.

Potentially higher return

Investment term

1 years 3 years 5 years

Characteristics

Ticker Bloomberg	GFALFID LX
Benchmark	Capitalized ESTER
SFDR classification	Article 8
Sub-fund inception date	15/12/2010
Reference currency	EUR
Unit inception date	15/12/2010
Last ex-dividend date	-
Amount of last dividend paid	-
PEA	-

Fees

Maximum subscription fees	2,00%
Maximum redemption fees	-
Maximum direct management fees	0,50%
Maximum indirect management fees	0,00%

Morningstar rating

(Data as of 30/09/2022)



Category " EUR Flexible Bond"

SFDR 8

Carbon intensity

 577 tCO2

Green Part

 2% of net assets

Implied temperature

 2,56 °C

Terms and conditions

Valuation frequency	Daily
Type of share	Accumulation
Minimum initial subscription	150 000 €
Centralisation cut-off time	12:00, Luxembourg
Type of NAV per share	unknown
Payment	D+3
Centralizer	CACEIS BANK, Luxembourg branch

Past performance does not guarantee future performance.



Groupama
ASSET MANAGEMENT

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CAPITALIZED ESTER

Returns 5 years (on a basis of 100)



Past performance does not guarantee future performance.

Source : Groupama AM

Net cumulative returns in %

	1 month	3 months	YTD*	1 year	3 years	5 years	10 years
Fund	0,06	0,03	-0,08	-0,39	1,38	1,41	-
Benchmark	0,06	0,07	-0,26	-0,35	-1,28	-2,00	-
Excess return	0,01	-0,04	0,19	-0,05	2,65	3,41	-

YTD (Year to Date): performance since the beginning of the current year

Net annual returns %

	2021	2020	2019	2018	2017	2016	2015	2014	2013	2012
Fund	0,35	0,84	2,31	-1,82	0,71	-	-	-	-	-
Benchmark	-0,48	-0,46	-0,39	-0,37	-0,36	-	-	-	-	-
Excess return	0,83	1,30	2,70	-1,46	1,07	-	-	-	-	-

Source : Groupama AM

Risk analysis

	1 year	3 years	5 years	10 years
Volatility	0,38%	1,17%	1,00%	-
Benchmark volatility	0,06%	0,03%	0,03%	-
Tracking Error (Ex-post)	0,39	1,17	1,00	-
Information Ratio	0,16	0,73	0,68	-
Sharpe Ratio	0,13	0,73	0,68	-
correlation coefficient	0,00	-0,01	-0,05	-
Beta	0,00	-1,17	-5,74	-

Source : Groupama AM

Main risks related to the portfolio

- Credit risk
- Interest rate risk
- Liquidity risk
- Risque lié à l'investissement dans des produits dérivés

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UCI profile

Instruments	Weight
Bonds	58,41
CDS Single Name	0,24
CDS Indices	-14,30

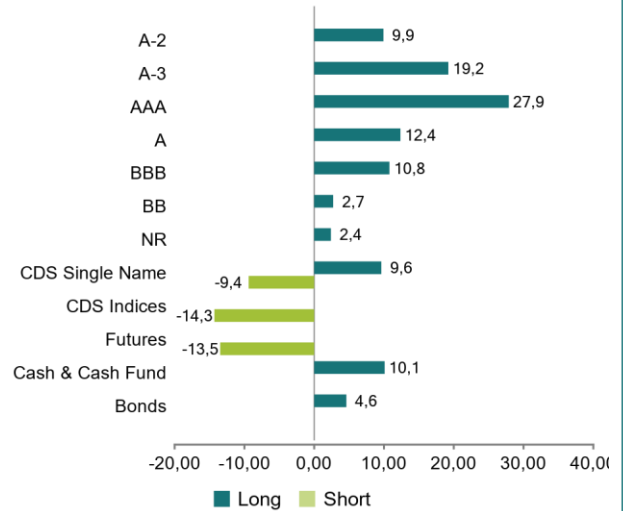
Instruments	Weight
Futures	-13,47
Negotiable Fixed income securities	31,57
Cash & Cash Fund	10,06

Breakdown portfolio versus alpha

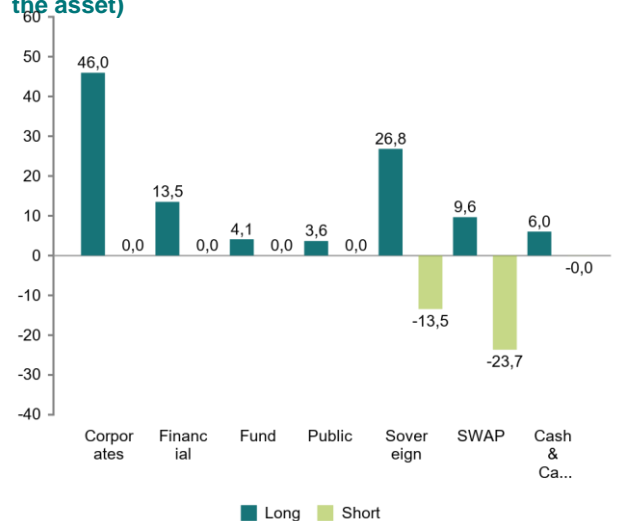
Asset class	Average weight MTD	Average weight YTD
Portfolio and Other	91,63	91,88
Strategy of Alpha	8,37	8,12
Total	100	100

YTD (Year to Date): performance since the beginning of the current year
 MTD (Month to Date): performance since the beginning of the current month

Asset breakdown by rating (in % of the exposure of the asset)



Breakdown by type of issuer (in % of the exposure of the asset)



Investment team

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Frederic AUBIN

ESG performance indicators definition

Carbon intensity

The carbon intensity is the weighted average greenhouse gas (GHG) emissions per million euros of revenue. Scope 1, 2 and 3 emissions are taken into account.

Scope 1 and 2 correspond to emissions directly emitted by the company and those indirectly linked to its energy consumption. Scope 3 emissions are those emitted by the company's suppliers and those emitted during the use and end of life of the products it creates.

Source: Iceberg Data Lab, Groupama AM calculations.

Green Part

The green share is the percentage of a company's revenue devoted to economic activities that contribute positively to energy and ecological transition.

Source: Iceberg Data Lab, Groupama AM calculations

Implied temperature

Implied temperature is the difference between a company's projected carbon intensity trajectory and the reference trajectory of a climate scenario compatible with the Paris Agreements.

Source: Iceberg Data Lab, Groupama AM calculations.

Data source

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