

# G FUND - ALPHA FIXED INCOME RD

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

99,83 €

## 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	GAPFIRD LX
Benchmark	-
SFDR classification	Article 8
Sub-fund inception date	15/12/2010
Reference currency	EUR
Unit inception date	09/06/2022
Last ex-dividend date	-
Amount of last dividend paid	-
PEA	-

## Fees

Maximum subscription fees	4,00%
Maximum redemption fees	-
Maximum direct management fees	0,55%
Maximum indirect management fees	0,00%

**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	Distribution
Minimum initial subscription	-
Centralisation cut-off time	12:00, Luxembourg
Type of NAV per share	unknown
Payment	D+3
Centralizer	CACEIS BANK, Luxembourg branch

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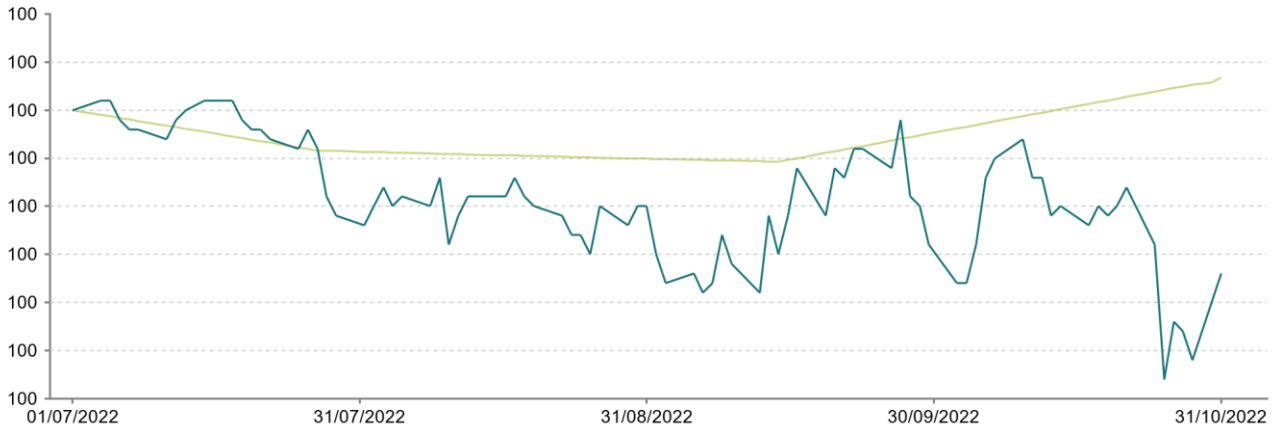
Absolute performance

Data as of

31/10/2022

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## Returns since the inception (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	-0,03	-0,06	-	-	-	-	-
Benchmark	0,06	0,07	-	-	-	-	-
Excess return	-0,09	-0,13	-	-	-	-	-

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	-	-	-	-	-	-	-	-	-	-
Benchmark	-	-	-	-	-	-	-	-	-	-
Excess return	-	-	-	-	-	-	-	-	-	-

Source : Groupama AM

## Risk analysis

	1 year	3 years	5 years	10 years
Volatility	-	-	-	-
Benchmark volatility	-	-	-	-
Tracking Error (Ex-post)	-	-	-	-
Information Ratio	-	-	-	-
Sharpe Ratio	-	-	-	-
correlation coefficient	-	-	-	-
Beta	-	-	-	-

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

## UCI profile

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

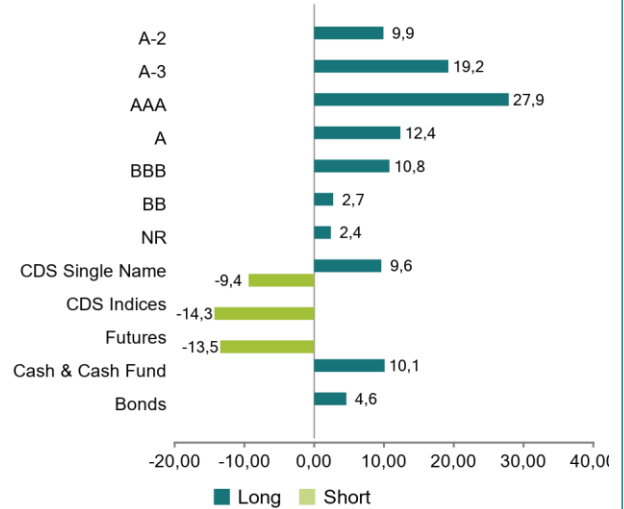
Instruments	Weight
Futures	-13,47
Negotiable Fixed income securities	31,57
Cash & Cash Fund	10,06

## Breakdown portfolio versus alpha

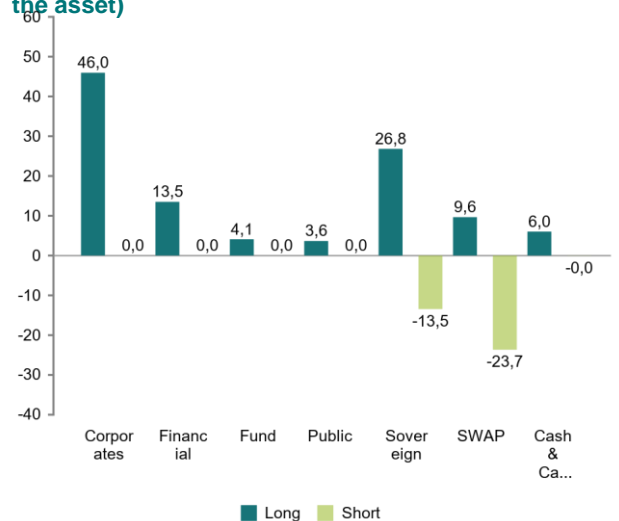
Asset class	Average weight MTD	Average weight YTD
Portfolio and Other	91,63	91,88
Strategy of Alpha	8,37	8,12
<b>Total</b>	<b>100</b>	<b>100</b>

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

Laurent FABIANI-LAGARDE

## 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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