



## Monthly Factsheet

### GFG Monaco

GFG Monaco SAM is part of the GFG Group, a financial services provider founded in 2010 with its headquarters in Monaco

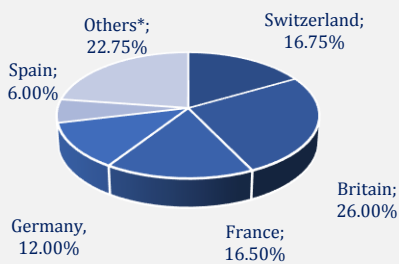
**SRRI** (Synthetic risk and reward indicator):



### Certificate Details

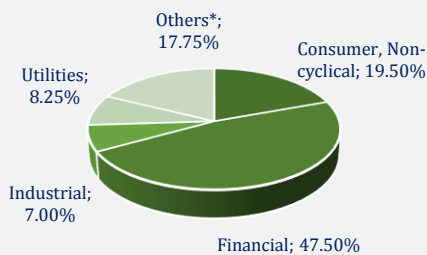
|                              |                            |
|------------------------------|----------------------------|
| Name                         | AMC GFG VOLBIC Certificate |
| ISIN                         | CH0337844952               |
| Liquidity                    | Daily                      |
| Settlement                   | T+1                        |
| Advisor                      | GFG Monaco SAM             |
| Custodian Bank               | Julius Baër                |
| Inception Date               | 3 <sup>th</sup> Oct 2016   |
| Currency                     | EUR                        |
| Bid Price (as of 31/10/2018) | 110.90                     |

### New Composition by Country



\*All countries below 5.00%

### New Composition by Sector



\*All sectors below 4.00%

## AMC GFG VOLBIC Certificate

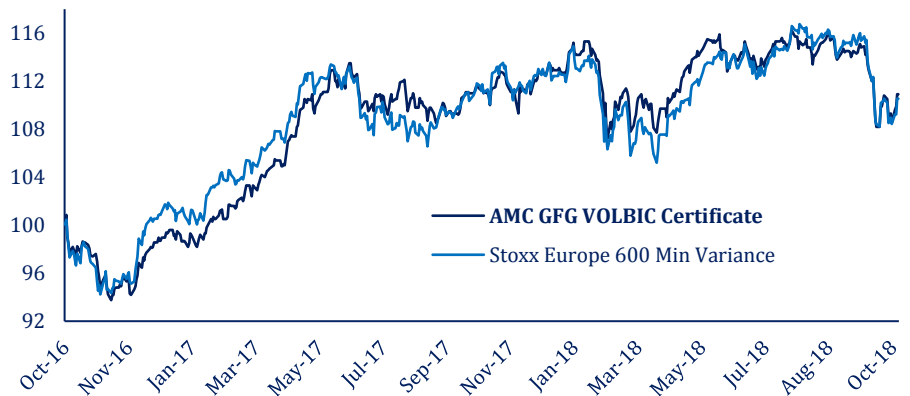
October 2018

### Certificate Description

The AMC GFG VOLBIC certificate is an actively managed portfolio of selected securities, Euro hedged. The strategy aims to exploit the low volatility factor value in the universe of STOXX Europe 600 following a smart beta strategy

The strategy grants a dynamic protection of the investment and allows also to benefit from upsides of the market. While the STOXX Europe 600 represent the investment universe, the STOXX Europe 600 Min Variance can be considered as a real reference index since it invests in the same scope trying to take advantage from a similar factor than the GFG VOLBIC certificate

### Cumulative Performance since inception (base 100)



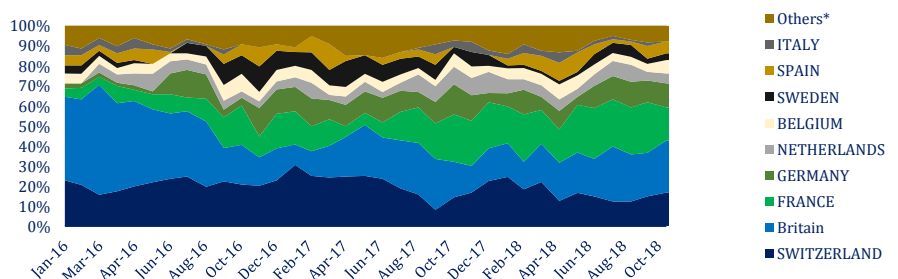
### Statistics

|   | AMC GFG VOLBIC | STOXX Europe 600 Min Variance |
|---|----------------|-------------------------------|
| Monthly return                                    | -3.40%         | -4.18%                        |
| YTD   | -1.60%         | -1.78%                        |
| Returns since inception                           | 10.90%         | 10.54%                        |
| Annualized Volatility since inception             | 8.17%          | 8.87%                         |
| 2017 return                                       | 13.75%         | 11.42%                        |
| Sharpe Ratio since inception*                     | 0.61           | 0.55                          |
| Max Monthly gain                                  | 3.92%          | 5.24%                         |
| Max Monthly loss                                  | -3.40%         | -4.18%                        |
| YTD Beta on daily return (vs the reference index) | 0.94           |                               |

\*Computed on annualized return and volatility

Disclaimer : all statistics are computed using the daily data from the inception date, the 3<sup>rd</sup> of October 2016.

### Evolution of country Exposure





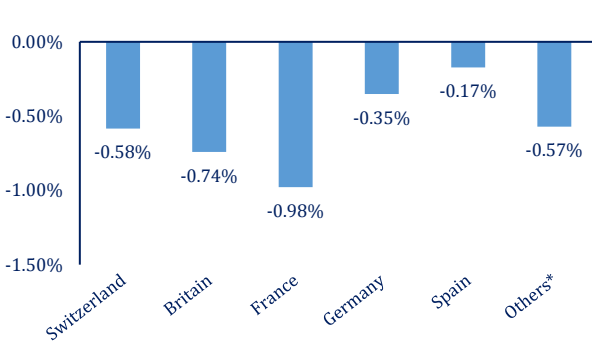
## Track Record

|      | Jan    | Feb    | Mar    | Apr    | May    | Jun    | Jul   | Aug    | Sep    | Oct    | Nov    | Dec   | Year   | YTD    |
|------|--------|--------|--------|--------|--------|--------|-------|--------|--------|--------|--------|-------|--------|--------|
| 2018 | 0.98%  | -2.72% | -0.90% | 3.92%  | -0.70% | 0.62%  | 1.58% | -0.26% | -0.52% | -3.40% |        |       |        | -1.60% |
| 2017 | -0.76% | 2.55%  | 3.48%  | 3.07%  | 3.72%  | -1.44% | 0.64% | -0.63% | 0.73%  | 1.27%  | -0.09% | 0.71% | 13.90% |        |
| 2016 | -1.85% | -0.53% | 1.86%  | -1.19% | 2.49%  | 0.38%  | 2.61% | -0.22% | 0.60%  | -2.40% | -2.25% | 3.72% | 3.04%  |        |

Disclaimer : in light grey, GFG VOLBIC Index pro-forma performances from the 31/12/2015 to the 30/09/2016

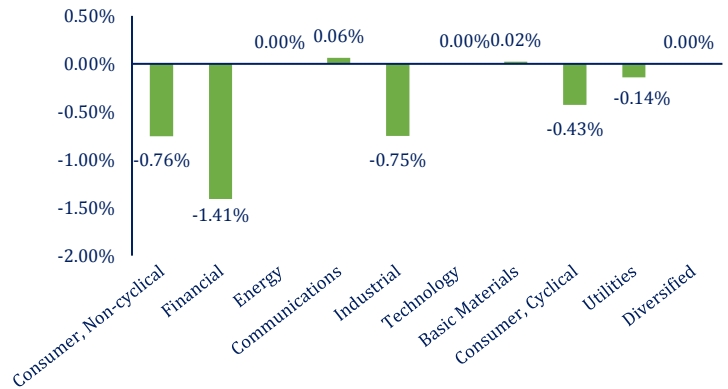
## Monthly Performance Contribution

### By Country



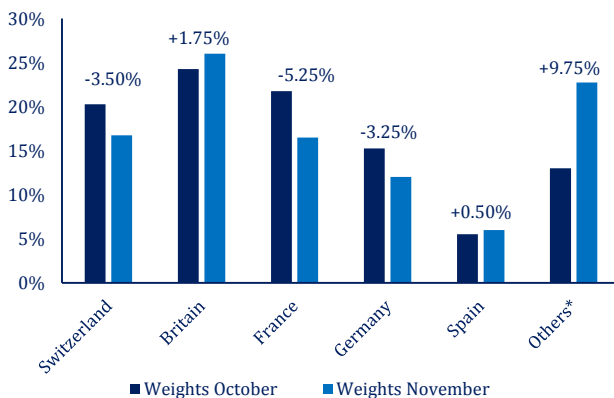
\*All countries with less than 5.00 % of exposure

### By Sector



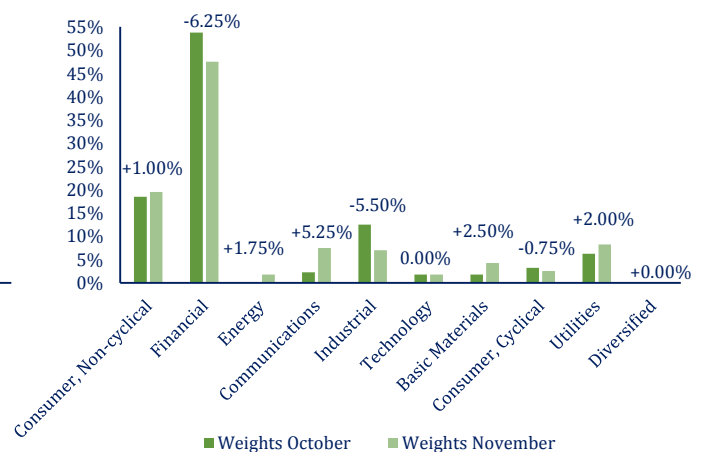
## Rebalancing October - November

### By Country



\*All countries with less than 5.00% of exposure

### By Sector



**GFG Groupe Financier de Gestion (Monaco) SAM**  
 Boulevard d'Italie 74  
 MC - 98000 Monaco  
 Tel: +377-979 72 737  
 Fax: +377-979 72 738  
 Internet: www.gfggroupe.com  
 E-mail: info@gfgmonaco.com

Disclaimer: The market valuation, terms and calculations contained herein are estimates only. Over time, there may be changes to the information currently supplied in this document. We take no responsibility for amending or correcting any previously supplied information. This material is for your private information only and we are not soliciting any action based upon it. This document is not to be construed as an offer to sell or the solicitation of an offer to buy any investment product. The information is based upon information that we consider reliable, but we do not represent that it is accurate or complete, and it should not be relied upon as such. Past performance is not a guarantee or a reliable indicator of future results. Please refer to the Prospectus for further information.