

Legal status

Legal status :	FCP
Certified :	yes
Legal regime :	
AMF commercial paper	Bonds and other international
Tax regime :	Accumulation
Inception date :	23/12/2009
Last prospectus :	03/09/2010

Admin

Promoter :	CPR Asset Management
Custodian :	Caceis Bank
ST/LT Custodian grade	A-1+/AA-
Investment manager :	CPR Asset Management
Admin & Acc Mnger :	CACEIS Fastnet
Auditor :	Ernst & Young Audit

Subscriptions & redemptions

Account Number :	FR0010838722
Bloomberg code :	CPRFOIP FP
Currency :	EUR
Valuation D/H :	Daily / 3:00 PM
First subscription :	1 000 000 euros
Other subscription :	1 share
Exec./Settle. :	D / D+1
Sub/Red fees:	1.00% max./ None
Mngt Fees :	0.60% VAT annual max. + 20% perf.>index
Cut-off	12:00 AM

Fund managers C.DEHONDT/A.GUILLERE

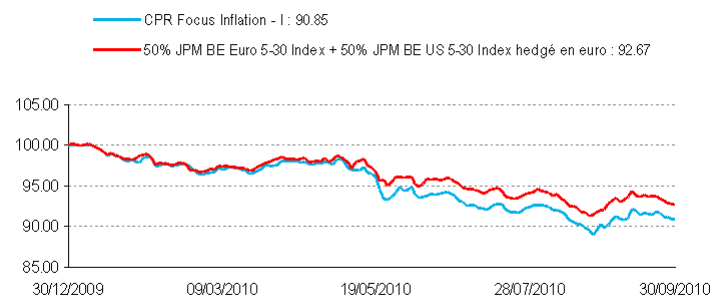
CPR Asset Management- S.A. capital of 46 155 465 € - 399 392 RCS Paris - SGP approved AMF n° GP01-056.10, place des Cinq Martyrs du Lycée Buffon 75015 Paris - 01 53 15 70 00 - www.cpr-am.fr

Profile

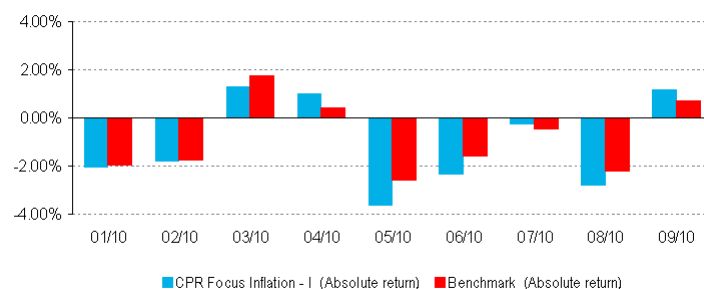
Euro et US (+ pays de l'OCDE)

Benchmark :	50% JPM BE Euro 5-30 Index + 50% JPM BE US 5-30 Index hedgé en euro
Performance objective :	To outperform the benchmark
Investment duration :	More than 3 years
Value sources :	Long inflation
Investment style :	Long inflation-linked bonds, short governmental

Net performance since inception



Monthly performances since inception



Risk management

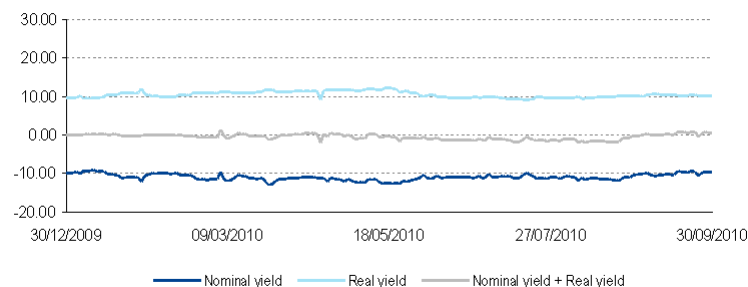
Limites	Expected			Calculated		
				Mutual fund		
Sensibilité breakeven inflation	[6 ; 14]			10.27		
Sensibilité taux	[-2 ; +2]			0.51		
Credit (A,BBB,BB) as % of tt. assets	0/	0/	0	0.0%	0.0%	0.0%
Currency risk as % of Total assets	No			1%		

Analysis of the Net performance

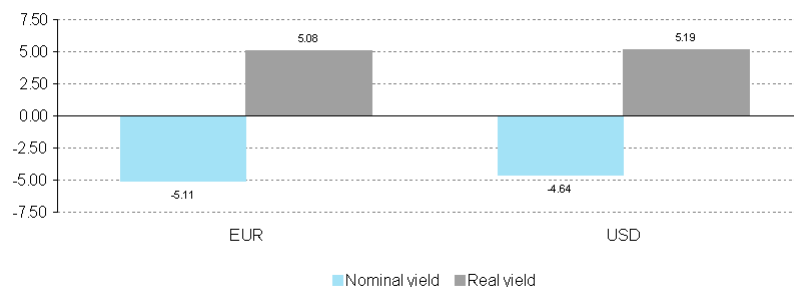
On a year-to-date basis	1 month	3 month	1 year	3 years annual.	5 years annual.
Performance	1.15%	-1.96%	-	-	-
Index	0.71%	-1.99%	-	-	-
Spread	0.44%	0.03%	-	-	-
Volatility (over 52 weeks)	-	-	-	-	-
Index	-	-	-	-	-
Information rate	-	-	-	-	-

Per annum	2010	2009	2008	2007	2006
Mutual fund	-9.23%	-	-	-	-
Index	-7.54%	-	-	-	-
Key figures as of	30/09/2010		30/12/2009		
Total Net assets (in EURm)	65.05		10.05		
NAV (in EUR)	9 135.17		10 055.21		
	-		-		

Modified duration over 1-year period



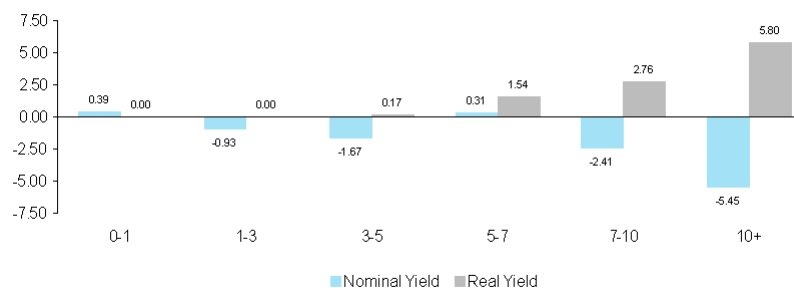
Modified duration breakdown by currency



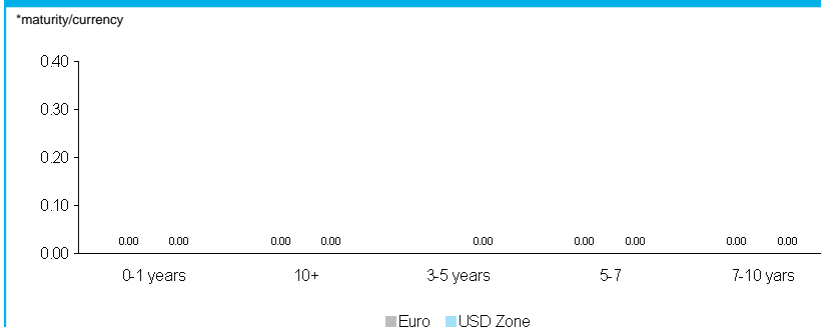
Credit modified duration over 1-year period

fund is invested in Govt bonds and assimilated

Modified duration breakdown by maturity



Modified duration breakdown (invested in inflation swap)*



Issuers breakdown

By category		By sector	
Government	94%	Government	94%

Portfolio structure

Total assets in EURm	65.0
Total number of lines excluding cash	29
Amount of the average line	2.24
Average turnover by year	1.91
% of sec./shares issued by group	0.00%
% of sec./shares issued by custodian	-
Off balance sheet tot. (% blce sht)	-
Cash as % of total assets	5.51%

Main movements/month

Name	Weight	Buy/Sell
TSY 1.25%15/07/20	6.11%	Buy