

Aggregate

ISIN Code : FR0010854901

Marketing communication

GROUPAMA FP DETTE EMERGENTE I

Fund of funds

September 2024

Data as of

30/09/2024

Total net assets

0,30 M €

NAV per share

1 241,16 €

Risk Return

Lower risk

1

2

3

4

5

6

7

Higher risk

Potentially lower return Potentially higher return This indicator represents the risk profile displayed in the KID. The risk category is not guaranteed and may change during the month.

Recommended holding period

2 years

3 years

5 years

7 years

Characteristics

Ticker Bloomberg	GFPDTEI FP
Benchmark	50% JPM GBI - EM Global Diversified Composite 50% JPMorgan EMBIG Diversified
SFDR classification	Article 6
Fund's inception date	30/05/2008
Unit inception date	22/03/2010
Reference currency	EUR
PEA	No
PEA-PME	No

Fees

Maximum subscription fees	2,00%
Maximum redemption fees	-
Maximum direct management fees	1,00%
Maximum indirect management fees	1,00%

Morningstar rating
(Data as of 31/08/2024)



Category " EAA Fund Global Emerging Markets Bond - EUR Biased"

Terms and conditions

Valuation frequency	Daily
Type of share	Accumulation
Minimum initial subscription :	-
Centralisation cut-off time	09:30, Paris
Type of NAV per share	unknown
Payment	D+3
Centralizer	CACEIS BANK

Past performance does not guarantee future performance.



Groupama
ASSET MANAGEMENT

GROUPAMA FP DETTE EMERGENTE I

Aggregate

Data as of 30/09/2024

GROUPAMA FP DETTE EMERGENTE I

50% JPM GBI - EM GLOBAL DIVERSIFIED COMPOSITE
50% JPMORGAN EMBIG DIVERSIFIED

Returns 5 years (on a basis of 100)



Net cumulative returns in %

	YTD	1 month	3 months	1 year	3 years	5 years	10 years
Since	29/12/23	30/08/24	28/06/24	29/09/23	30/09/21	30/09/19	30/09/14
Fund	6,91	2,55	5,52	14,01	-5,69	-5,20	2,59
Benchmark	6,95	2,15	5,27	13,88	-2,70	0,27	20,17
Excess return	-0,04	0,41	0,25	0,13	-2,99	-5,47	-17,58

Net annual returns in %

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Fund	5,79	-15,30	-3,34	0,75	9,92	-8,39	5,75	9,87	-2,65	1,49
Benchmark	6,86	-14,77	-0,79	2,13	11,80	-5,54	5,81	10,18	0,75	5,12
Excess return	-1,07	-0,52	-2,55	-1,37	-1,88	-2,85	-0,07	-0,32	-3,40	-3,63

Source : Groupama AM

Risk analysis

	1 year	3 years	5 years	10 years
Volatility	5,26%	7,22%	8,87%	5,61%
Benchmark volatility	4,60%	6,26%	8,07%	5,40%
Tracking Error (Ex-post)	1,22	1,81	1,62	1,60
Information Ratio	0,60	-0,55	-0,68	-1,00
Sharpe Ratio	2,22	-0,51	-0,23	0,01
correlation coefficient	0,98	0,97	0,99	0,96
Beta	1,12	1,13	1,08	0,99

Source : Groupama AM

Main risks related to the portfolio

- Risk of capital loss
- Credit risk
- Risk relating to investments in securities issued by emerging countries
- Interest rate risk
- Counterparty risk
- Foreign exchange risk

Investment team

Florent VAUTIER

Source : Groupama AM

Source : Groupama AM

Data source

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Historical modifications of the benchmark (10 years)

30/05/2008 - 02/08/2016	JP Morgan Emerging Markets Bond Index (hedged in €)
02/08/2016 - 07/03/2018	20% JPM EMBI Corporate Hedged EUR 20% JPM GBI-EM GLOBAL unhedged converti en € 60% JPM Global Em Devises dures EUR
07/03/2018 - 10/09/2024	60% JPM Global Em hard currency EUR 20% JPM GBI-EM GLOBAL unhedged in € 20% JPM EMBI Corporate Hedged EUR
10/09/2024	50% JPM GBI - EM Global Diversified Composite 50% JPMorgan EMBIG Diversified



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