

Inflation-linked

ISIN Code : LU1717592262

Marketing communication

GROUPAMA GLOBAL INFLATION SHORT DURATION NC

Sub-fund of the Luxembourg SICAV Groupama Fund

① Previously G FUND - GLOBAL INFLATION SHORT DURATION NC . Effective date of the name change: 24/06/2024 .

October 2024

Data as of

31/10/2024

Total net assets

285,14 M €

NAV per share

101,59 €

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 KID. The risk category is not guaranteed and may change during the month. Potentially higher return

Recommended holding period

1 years 3 years 5 years

Characteristics

Ticker Bloomberg	GFGBNCE LX
Benchmark	Bloomberg World Government Inflation-Linked Bond 1-5 ans (couvert en euros)
SFDR classification	Article 8
Sub-fund inception date	07/12/2017
Unit inception date	07/12/2017
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	0,00%

Morningstar rating

(Data as of 30/09/2024)



Category " EAA Fund Global Inflation-Linked Bond - EUR Hedged"

SFDR 8

Terms and conditions

Valuation frequency	Daily
Type of share	Accumulation
Minimum initial subscription :	-
Centralisation cut-off time	12:00, Luxembourg
Type of NAV per share	unknown
Payment	D+2
Centralizer	CACEIS BANK, Luxembourg branch

Past performance does not guarantee future performance.

**Groupama**
ASSET MANAGEMENT

GROUPAMA GLOBAL INFLATION SHORT DURATION NC

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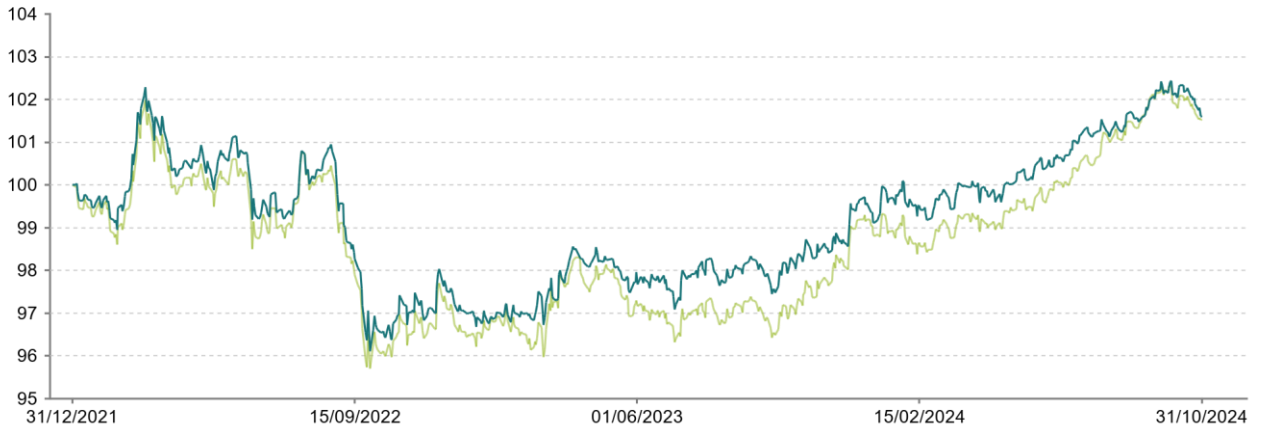
Data as of

31/10/2024

GROUPAMA GLOBAL INFLATION SHORT DURATION NC

BLOOMBERG WORLD GOVERNMENT INFLATION-LINKED BOND 1-5 ANS (COUVERT EN EUROS)

Returns 5 years (on a basis of 100)



Past performance does not guarantee future performance.

Source : Groupama AM

Net cumulative returns in %

	YTD	1 month	3 months	1 year	3 years	5 years	10 years
Since	29/12/23	30/09/24	31/07/24	31/10/23	31/12/18	-	-
Fund	2,02	-0,55	0,06	3,45	-	-	-
Benchmark	2,36	-0,59	0,54	4,48	-	-	-
Excess return	-0,34	0,05	-0,48	-1,03	-	-	-

Net annual returns in %

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Fund	2,67	-3,01	-	-	-	-	-	-	-	-
Benchmark	2,83	-3,53	-	-	-	-	-	-	-	-
Excess return	-0,16	0,52	-	-	-	-	-	-	-	-

Source : Groupama AM

Risk analysis

	1 year	3 years	5 years	10 years
Volatility	2,11%	-	-	-
Benchmark volatility	2,16%	-	-	-
Tracking Error (Ex-post)	0,84	-	-	-
Information Ratio	-1,14	-	-	-
Sharpe Ratio	-0,39	-	-	-
correlation coefficient	0,92	-	-	-
Beta	0,90	-	-	-

Source : Groupama AM

Main risks related to the portfolio

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

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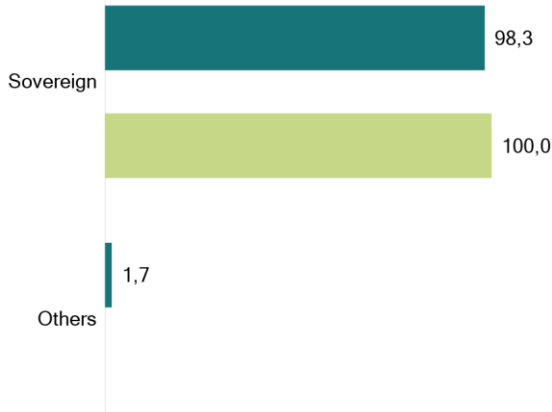
Data as of 31/10/2024

UCI profile

Number of holdings	65	Yield to maturity	3,1%
Number of issuers	10	Modified duration	3.2
Portfolio average rating	AA-	Duration	2.3
		Credit derivatives (in %)	0,00%

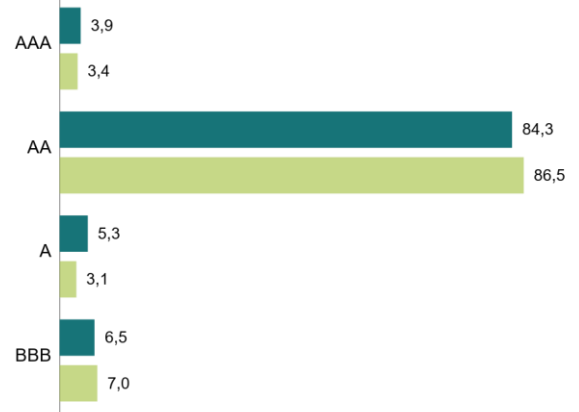
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Breakdown by type of issuer (as % of assets, excluding liquidity)

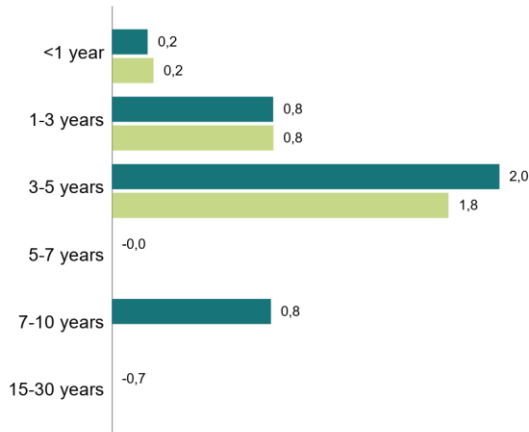


BLOOMBERG WORLD GOVERNMENT INFLATION-LINKED BOND 1-5 ANS (COUVERT EN EUROS)

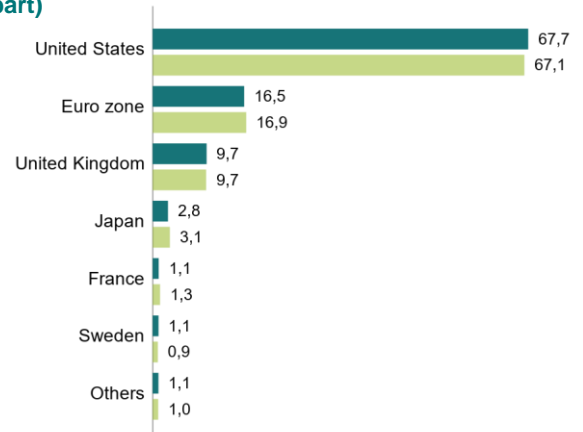
Breakdown by rating (in % of assets, excluding liquidity)



Modified duration breakdown by maturity



Indexation zone breakdown (in % of the Fixed Income part)



Top ten holdings in the portfolio (in % of assets)

	Country	Sector	% of the asset
TII 3 5/8 04/15/28	United States	Government	4,4%
TII 0 5/8 01/15/26	United States	Government	3,8%
TII 2 1/2 01/15/29	United States	Government	3,8%
TII 2 3/8 01/15/27	United States	Government	3,7%
TII 0 1/8 04/15/26	United States	Government	3,6%
TII 0 3/8 07/15/27	United States	Government	3,5%
TII 2 1/8 04/15/29	United States	Government	3,5%
TII 0 1/8 04/15/27	United States	Government	3,5%
TII 2 3/8 10/15/28	United States	Government	3,4%
TII 0 3/8 01/15/27	United States	Government	3,4%
Total			36,5%

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Data as of

31/10/2024

Investment team

François FREYSSINIER

François FREYSSINIER

Source : Groupama AM

Data source

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Historical modifications of the benchmark (10 years)

07/03/2018 - 30/12/2021

Eonia Capitalised

30/12/2021

Bloomberg World Government Inflation-Linked Bond 1-5 ans (couvert en euros)

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