

Fund picking

ISIN Code : FR0010854893

GROUPAMA FP DETTE EMERGENTE N

OPC d'OPC

December 2022

Data as of

30/12/2022

Total net assets

17,03 M €

NAV per share

530,56 €

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

2 years 3 years 5 years 7 years

Characteristics

Ticker Bloomberg	GFPDTE FP
Benchmark	60% JPM Global Em hard currency EUR 20% JPM GBI-EM GLOBAL unhedged in € 20% JPM EMBI Corporate Hedged EUR
SFDR classification	Article 6
Fund's inception date	30/05/2008
Reference currency	EUR
Unit inception date	22/03/2010
Last ex-dividend date	-
Amount of last dividend paid	-
PEA	-

Fees

Maximum subscription fees	2,00%
Maximum redemption fees	-
Maximum direct management fees	1,20%
Maximum indirect management fees	1,00%

Morningstar rating

(Data as of 30/11/2022)



Category " Global Emerging Markets Bond - EUR Biased"

Terms and conditions

Valuation frequency	Daily
Type of share	Accumulation
Minimum initial subscription	500 €
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.

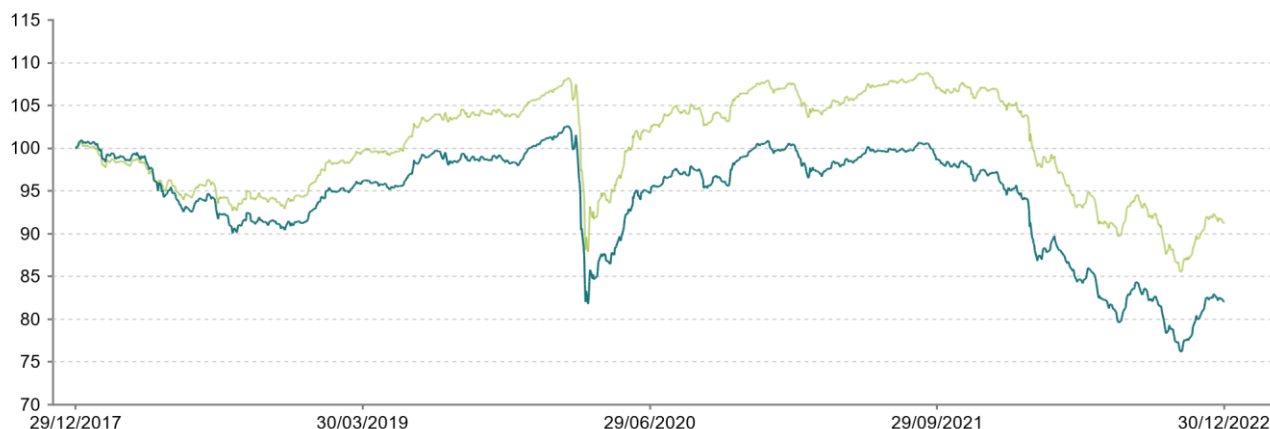


Groupama
ASSET MANAGEMENT

GROUPAMA FP DETTE EMERGENTE N

60% JPM GLOBAL EM HARD CURRENCY EUR 20% JPM GBI-EM GLOBAL UNHEDGED IN € 20% JPM EMBI CORPORATE HEDGED EUR

Returns 5 years (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	0,16	4,67	-15,52	-15,52	-18,12	-17,96	-
Benchmark	0,10	3,88	-14,77	-14,77	-13,65	-8,81	-
Excess return	0,06	0,79	-0,75	-0,75	-4,47	-9,14	-

(*) 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	-3,58	0,52	9,62	-8,60	5,48	9,55	-2,93	1,20	-7,83	16,99
Benchmark	-0,79	2,13	11,80	-5,54	5,81	10,18	0,75	5,12	-6,90	17,93
Excess return	-2,79	-1,61	-2,17	-3,05	-0,33	-0,64	-3,67	-3,92	-0,93	-0,94

Source : Groupama AM

Risk analysis

	1 year	3 years	5 years	10 years
Volatility	9,45%	10,52%	8,60%	-
Benchmark volatility	8,07%	9,65%	7,88%	-
Tracking Error (Ex-post)	2,45	1,76	1,54	-
Information Ratio	-0,31	-0,97	-1,37	-
Sharpe Ratio	-1,79	-0,61	-0,44	-
correlation coefficient	0,97	0,99	0,99	-
Beta	1,14	1,08	1,08	-

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

Xavier LAURENT

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

60% JPM Global Em hard currency EUR 20% JPM GBI-EM GLOBAL unhedged in € 20% JPM EMBI Corporate Hedged EUR

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