

Inflation-linked

ISIN Code : LU1717592932

Marketing communication

GROUPAMA GLOBAL INFLATION SHORT DURATION SC

Sub-fund of the Luxembourg SICAV G FUND

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

June 2024

Data as of

28/06/2024

Total net assets

318,48 M €

NAV per share

1 022,11 €

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.

Investment term

1 years 3 years 5 years

SFDR 8

Characteristics

Ticker Bloomberg	GFGBSCE 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	0,50%
Maximum indirect management fees	0,00%

Terms and conditions

Valuation frequency	Daily
Type of share	Accumulation
Minimum initial subscription :	5 000 000,00 €
Centralisation cut-off time	12:00, Luxembourg
Type of NAV per share	unknown
Payment	D+2
Centralizer	CACEIS BANK, Luxembourg branch

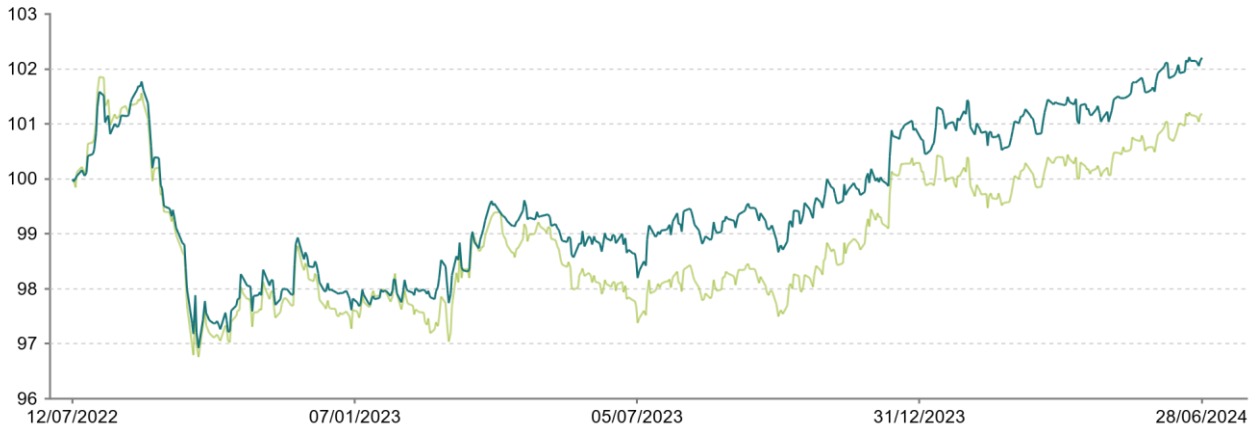
Past performance does not guarantee future performance.

**Groupama**
ASSET MANAGEMENT

GROUPAMA GLOBAL INFLATION SHORT DURATION SC

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

PORTFOLIO PERFORMANCE



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	31/05/24	28/03/24	30/06/23	-	-	-
Fund	1,28	0,29	0,82	3,55	-	-	-
Benchmark	0,89	0,38	0,78	3,41	-	-	-
Excess return	0,38	-0,10	0,04	0,13	-	-	-

Net annual returns %

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Fund	3,07	-	-	-	-	-	-	-	-	-
Benchmark	2,83	-	-	-	-	-	-	-	-	-
Excess return	0,24	-	-	-	-	-	-	-	-	-

Source : Groupama AM

Risk analysis

	1 year	3 years	5 years	10 years
Volatility	2,36%	-	-	-
Benchmark volatility	2,34%	-	-	-
Tracking Error (Ex-post)	0,63	-	-	-
Information Ratio	0,21	-	-	-
Sharpe Ratio	-0,11	-	-	-
correlation coefficient	0,96	-	-	-
Beta	0,97	-	-	-

Source : Groupama AM

Main risks related to the portfolio

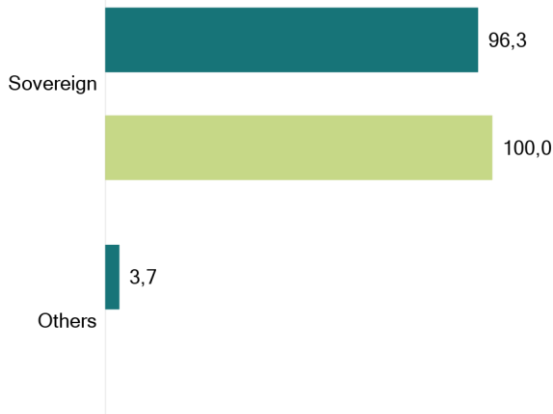
- Interest rate risk
- Liquidity risk
- Risque lié à l'investissement dans des produits dérivés

UCI profile

Number of holdings	74	Yield to maturity	4,1%
Number of issuers	11	Modified duration	2.6
Portfolio average rating	AA-	Duration	2.7
		Credit derivatives (in %)	0,00%

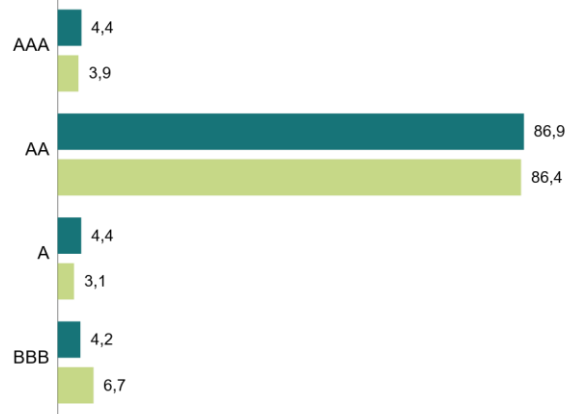
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Breakdown by type of issuer (as % of assets, excluding liquidity)

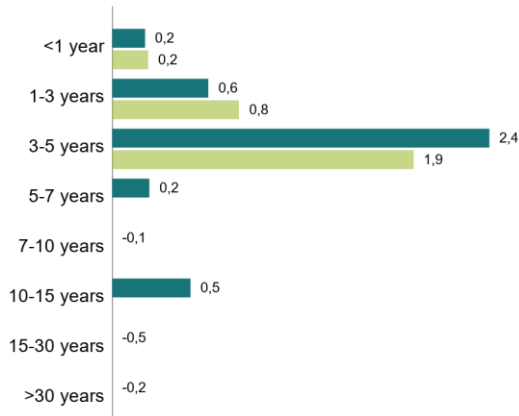


BLOOMBERG WORLD GOVERNMENT INFLATION-LINKED BOND 1-5 ANS (COUVERT EN EUROS)

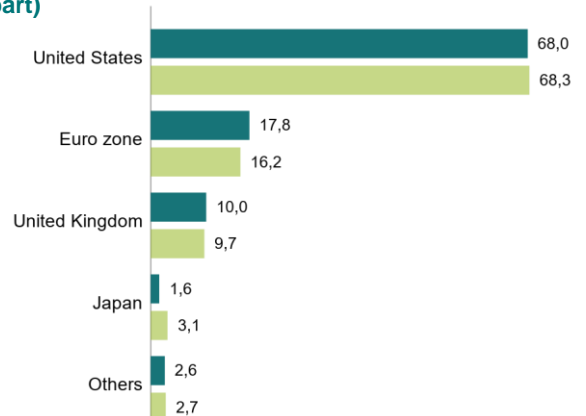
Breakdown by rating (in % of assets, excluding liquidity)



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 0 1/2 01/15/28	United States	Government	5,8%
TII 0 1/4 07/15/29	United States	Government	4,8%
TII 2 01/15/26	United States	Government	3,9%
TII 2 3/8 01/15/27	United States	Government	3,8%
TII 0 5/8 01/15/26	United States	Government	3,8%
TII 0 3/8 07/15/27	United States	Government	3,6%
TII 0 1/8 10/15/25	United States	Government	3,1%
TII 0 1/8 04/15/27	United States	Government	3,1%
TII 2 3/8 10/15/28	United States	Government	3,1%
TII 0 3/8 01/15/27	United States	Government	3,0%
Total			37,9%

GROUPAMA GLOBAL INFLATION SHORT DURATION

SC

Inflation-linked

Data as of

28/06/2024

Investment team

Arthur CUZIN

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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