

Inflation-linked

ISIN Code : FR0013045317

Marketing communication

GROUPAMA GLOBAL INFLATION LINKED ZC

French mutual fund (FCP)

① Previously GROUPAMA INDEX INFLATION MONDE IC . Effective date of the name change: 23/09/2024 .

October 2024

Data as of

31/10/2024

Total net assets

44,02 M €

NAV per share

964,57 €

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

1 years **3 years** 5 years**SFDR 8**

Characteristics

Ticker Bloomberg	GROINIC FP
Benchmark	Bloomberg Global Inflation-Linked (hedged)
SFDR classification	Article 8
Fund's inception date	26/01/2006
Unit inception date	23/11/2015
Reference currency	EUR
PEA	No
PEA-PME	No

Fees

Maximum subscription fees	2,75%
Maximum redemption fees	-
Maximum direct management fees	0,80%
Maximum indirect management fees	0,00%

Terms and conditions

Valuation frequency	Daily
Type of share	Accumulation
Minimum initial subscription :	-
Centralisation cut-off time	11:00, Paris
Type of NAV per share	unknown
Payment	D+2
Centralizer	CACEIS BANK

Past performance does not guarantee future performance.

**Groupama**
ASSET MANAGEMENT

GROUPAMA GLOBAL INFLATION LINKED ZC

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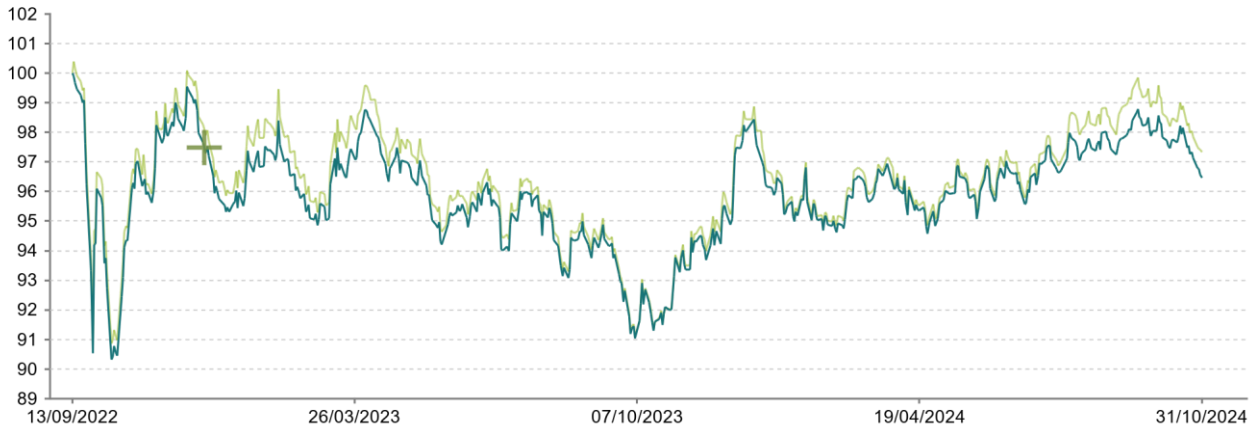
Data as of

31/10/2024

GROUPAMA GLOBAL INFLATION LINKED ZC

BLOOMBERG GLOBAL INFLATION-LINKED (HEDGED)

PORTFOLIO PERFORMANCE



Past performance does not guarantee future performance.

Source : Groupama AM

+ The management strategy was changed on 13/12/2022. Performance prior to that date reflects the previous strategy.

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	-	-	-
Fund	-1,14	-1,62	-1,23	4,82	-	-	-
Benchmark	-0,72	-1,67	-0,72	5,74	-	-	-
Excess return	-0,42	0,05	-0,51	-0,93	-	-	-

Net annual returns in %

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Fund	2,37	-	-	-	-	-	-	-	-	-
Benchmark	2,18	-	-	-	-	-	-	-	-	-
Excess return	0,19	-	-	-	-	-	-	-	-	-

Source : Groupama AM

Risk analysis

	1 year	3 years	5 years	10 years
Volatility	5,16%	-	-	-
Benchmark volatility	5,38%	-	-	-
Tracking Error (Ex-post)	0,85	-	-	-
Information Ratio	-1,01	-	-	-
Sharpe Ratio	-0,17	-	-	-
correlation coefficient	0,99	-	-	-
Beta	0,95	-	-	-

Source : Groupama AM

Main risks related to the portfolio

Interest rate risk

Credit risk

Risk of capital loss

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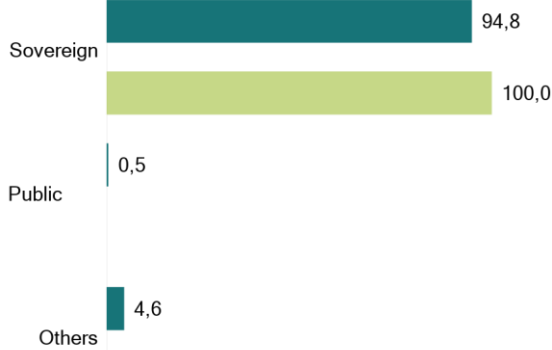
Data as of 31/10/2024

UCI profile

Number of holdings	137	Yield to maturity	4,1%
Number of issuers	13	Modified duration	9.4
Portfolio average rating	AA-	Duration	8.6
		Credit derivatives (in %)	0,00%

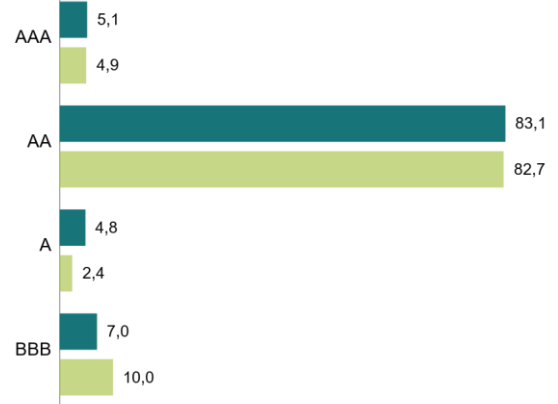
GROUPAMA GLOBAL INFLATION LINKED ZC

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

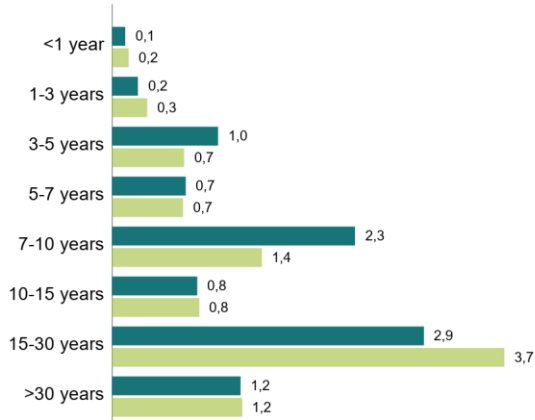


BLOOMBERG GLOBAL INFLATION-LINKED (HEDGED)

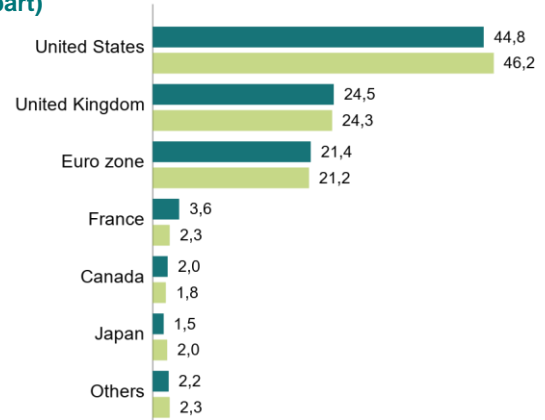
Breakdown by rating (in % of assets, excluding liquidity)



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 3/8 04/15/32	United States	Government	2,6%
FRTR 1.85 07/25/27	France	Government	2,4%
TII 0 1/8 01/15/31	United States	Government	2,3%
TII 1 3/4 01/15/28	United States	Government	2,2%
TII 0 1/8 01/15/30	United States	Government	2,2%
TII 2 1/2 01/15/29	United States	Government	2,1%
TII 0 5/8 07/15/32	United States	Government	1,9%
TII 0 3/8 01/15/27	United States	Government	1,8%
TII 2 3/8 10/15/28	United States	Government	1,8%
TII 0 7/8 01/15/29	United States	Government	1,8%
Total			21,0%

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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)

01/10/2012 - 07/03/2018	Bloomberg Global Inflation-Linked (hedged)
07/03/2018	Barclays Global Inflation-Linked (hedged)

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