

Aggregate

ISIN Code : LU1226621792

Marketing communication

# GROUPAMA DYNAMIC BOND IC

Sub-fund of the Luxembourg SICAV G FUND

① Previously G FUND - TOTAL RETURN BONDS IC . Effective date of the name change: 24/06/2024 .

May 2024

Data as of

31/05/2024

## Total net assets

205,99 M €

## NAV per share

986,61 €

## 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

## Investment term

2 years

3 years

5 years

7 years

## Characteristics

Ticker Bloomberg	GFABRIC LX
Benchmark	Bloomberg Euro Aggregate
SFDR classification	Article 8
Sub-fund inception date	26/05/2015
Unit inception date	26/05/2015
Reference currency	EUR
PEA	No
PEA-PME	No

## Fees

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

SFDR 8

## Terms and conditions

Valuation frequency	Daily
Type of share	Accumulation
Minimum initial subscription :	150 000,00 €
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 DYNAMIC BOND IC

Aggregate

Data as of

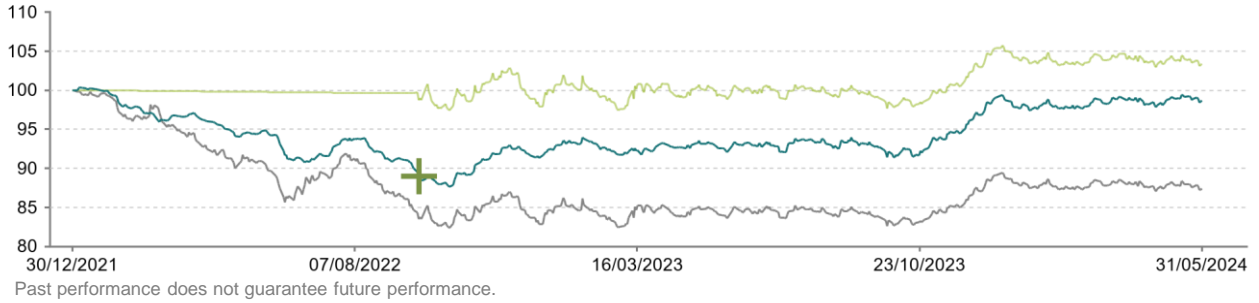
31/05/2024

GROUPAMA DYNAMIC BOND IC

Benchmark<sup>1</sup>

BLOOMBERG EURO AGGREGATE

## Returns since the inception (on a basis of 100)



Source : Groupama AM

+ The management strategy was changed on 27/09/2022. Performance prior to that date reflects this strategy.

## Net cumulative returns in %

	YTD	1 month	3 months	1 year	3 years	5 years	10 years
Since	29/12/23	30/04/24	29/02/24	31/05/23	21/12/18	30/12/21	-
Fund	-0,03	0,60	0,81	5,86	-	-	-
Benchmark	-1,55	0,04	-0,15	2,87	-	-	-
Bloomberg Euro Aggregate*	-1,55	-1,22	-1,22	3,25	-	-	-
<b>Excess return : Benchmark</b>	<b>1,52</b>	<b>0,56</b>	<b>0,96</b>	<b>2,99</b>	-	-	-
Excess return : Bloomberg Euro Aggregate*	1,52	1,82	2,04	2,62	-	-	-

## Net annual returns %

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Fund	8,06	-8,63	-	-	-	-	-	-	-	-
Benchmark	7,19	-2,07	-	-	-	-	-	-	-	-
Bloomberg Euro Aggregate*	7,19	-	17,17	-	-	-	-	-	-	-
<b>Excess return : Benchmark</b>	<b>0,866</b>	<b>-6,56</b>	-	-	-	-	-	-	-	-
Excess return : Bloomberg Euro Aggregate*	0,866	8,55	-	-	-	-	-	-	-	-

## Risk analysis

	1 year	3 years	5 years	10 years
Volatility	4,83%	-	-	-
Benchmark volatility	4,71%	-	-	-
Tracking Error (Ex-post)	1,00	-	-	-
Information Ratio	2,99	-	-	-
Sharpe Ratio	0,43	-	-	-
correlation coefficient	0,98	-	-	-
Beta	1,00	-	-	-

Source : Groupama AM

## Main risks related to the portfolio

Credit risk

Interest rate risk

Liquidity risk

Use of derivatives

# GROUPAMA DYNAMIC BOND IC

Aggregate

Data as of 31/05/2024

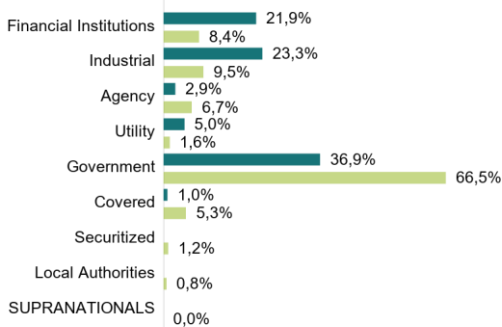
## UCI profile

Number of holdings	997	Yield to maturity	3,8%
Number of issuers	430	Modified duration	6.1
Portfolio average rating	BBB-	Duration	6.3
		Credit derivatives (in %)	-0,51%

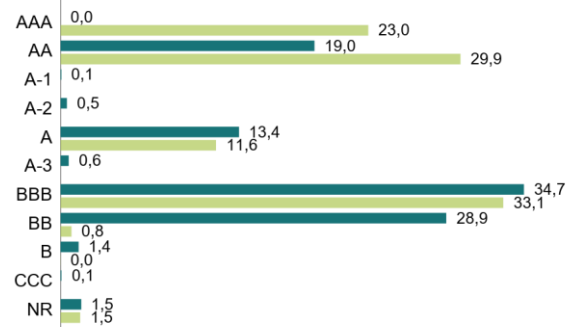
## GROUPAMA DYNAMIC BOND IC

## BLOOMBERG EURO AGGREGATE

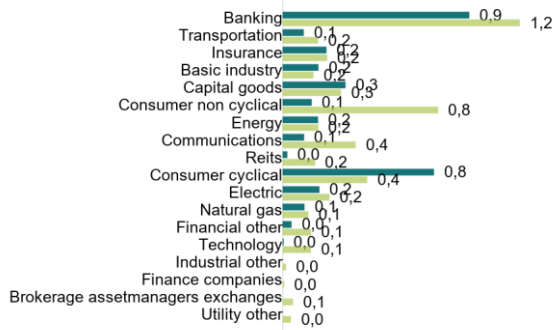
### Breakdown by asset class (in % of the asset)



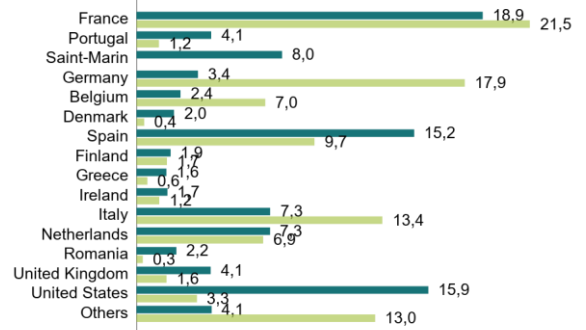
### Breakdown by rating (in % of assets, excluding liquidity)



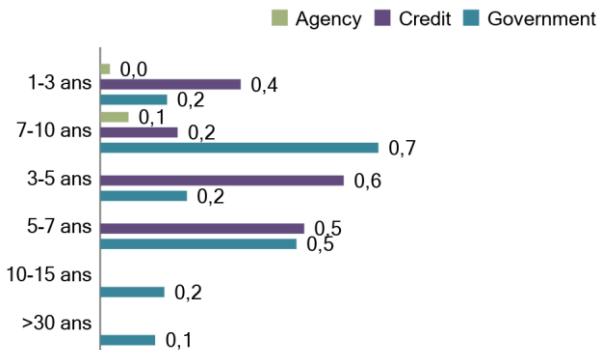
### Breakdown by sector in points of sensibility (excluding derivatives)



### Geographical breakdown (in % of the asset)



### Breakdown of sensibility by sector and by segment



Source : Groupama AM

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

	Country	Sector	% of the asset
UNITED STATES OF AMERICA - Groupe	United States	Treasuries	9,0%
FRENCH REPUBLIC - Groupe	France	Treasuries	7,2%
REPUBLIC OF SAN MARINO	Saint-Marin	Sovereign	7,1%
KINGDOM OF SPAIN	Spain	Treasuries	4,5%
KINGDOM OF SPAIN	Spain	Treasuries	2,4%
ROMANIA - Groupe	Romania	Sovereign	1,9%
FORD MOTOR CREDIT CO LLC	United States	Consumer cyclical	1,6%
UNITED STATES OF AMERICA - Groupe	United States	Treasuries	1,3%
BANCO DE SABADELL SA	Spain	Banking	1,0%
KINGDOM OF SPAIN	Spain	Treasuries	1,0%
<b>Total</b>			<b>37,1%</b>

Source : Groupama AM

## Investment team

Damien MARTIN

Julien BEAUPUIS

Frédéric AUBIN

Laurent FABIANI-LAGARDE

Source : Groupama AM

## Data source

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## Historical modifications of the benchmark (10 years)

31/12/2007 - 30/12/2021	Eonia Capitalised
30/12/2021 - 27/09/2022	Capitalized ESTER
27/09/2022	Bloomberg Euro Aggregate

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