

GROUPAMA ALPHA FIXED INCOME PC

Sub-fund of the Luxembourg SICAV Groupama Fund

① Previously G FUND - ALPHA FIXED INCOME P . Effective date of the name change: 24/06/2024 .

October 2024

Data as of

31/10/2024**Total net assets**

776,71 M €

NAV per share

1 173,91 €

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

6 months 18 months 2 years 3 years

Characteristics

Ticker Bloomberg	GFALIDP LX
Benchmark	Capitalized ESTER
SFDR classification	Article 8
Sub-fund inception date	15/12/2010
Unit inception date	18/06/2015
Reference currency	EUR
PEA	No
PEA-PME	No

Fees

Maximum subscription fees	2,00%
Maximum redemption fees	-
Maximum direct management fees	0,40%
Maximum indirect management fees	0,00%

Morningstar rating

(Data as of 30/09/2024)



Category " EAA Fund EUR Flexible Bond"

SFDR 8**Terms and conditions**

Valuation frequency	Daily
Type of share	Accumulation
Minimum initial subscription :	1 000 000,00 €
Centralisation cut-off time	12:00, Luxembourg
Type of NAV per share	unknown
Payment	D+2
Centralizer	CACEIS BANK, Luxembourg branch

GROUPAMA ALPHA FIXED INCOME PC

Absolute Performance

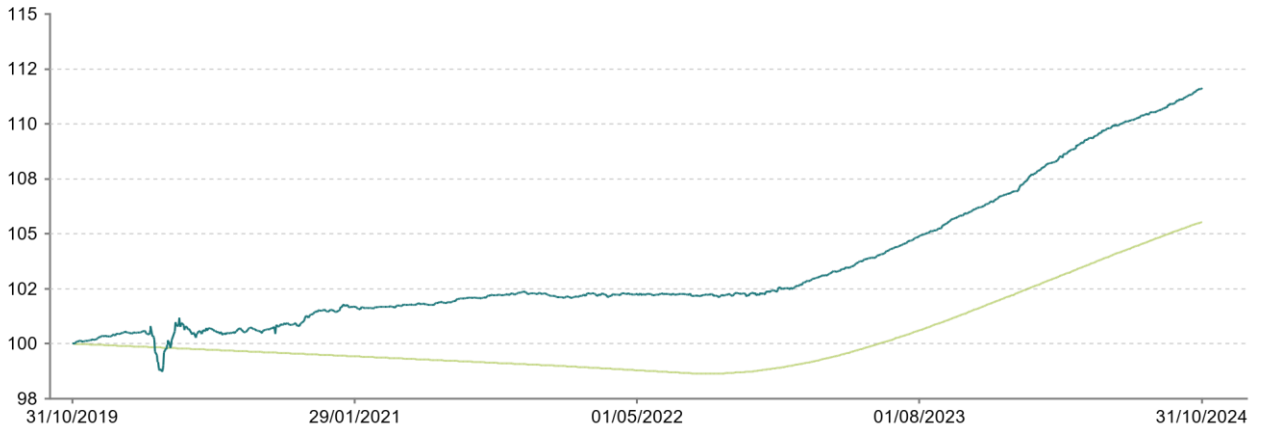
Data as of

31/10/2024

GROUPAMA ALPHA FIXED INCOME PC

CAPITALIZED ESTER

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	29/10/21	31/10/19	-
Fund	4,43	0,47	1,11	5,18	9,03	11,63	-
Benchmark	3,25	0,29	0,90	3,91	6,53	5,54	-
Excess return	1,17	0,18	0,20	1,27	2,50	6,09	-

Net annual returns in %

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Fund	4,28	0,40	0,65	1,12	2,76	-1,53	1,02	2,12	1,06	-
Benchmark	3,28	-0,02	-0,48	-0,46	-0,39	-0,37	-0,36	-0,32	-	-
Excess return	1,00	0,42	1,13	1,59	3,16	-1,16	1,38	2,44	-	-

Risk analysis

	1 year	3 years	5 years	10 years
Volatility	0,36%	0,47%	0,99%	-
Benchmark volatility	0,04%	0,26%	0,27%	-
Sharpe Ratio	3,67	1,88	1,16	-

Main risks related to the portfolio

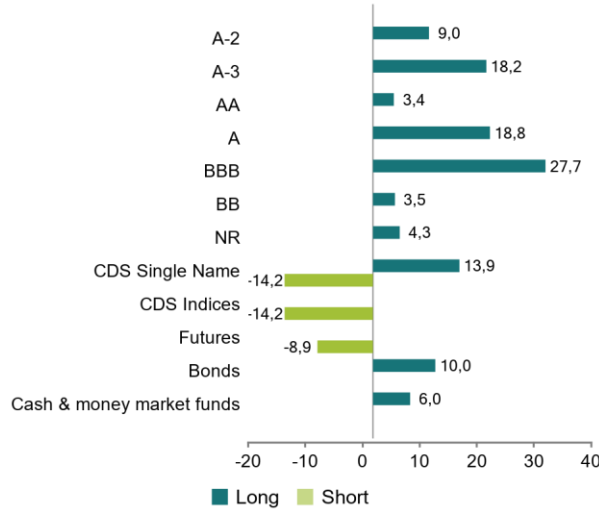
Credit risk	
Interest rate risk	
Liquidity risk	
Use of derivatives	

Portfolio composition (in % of the asset)

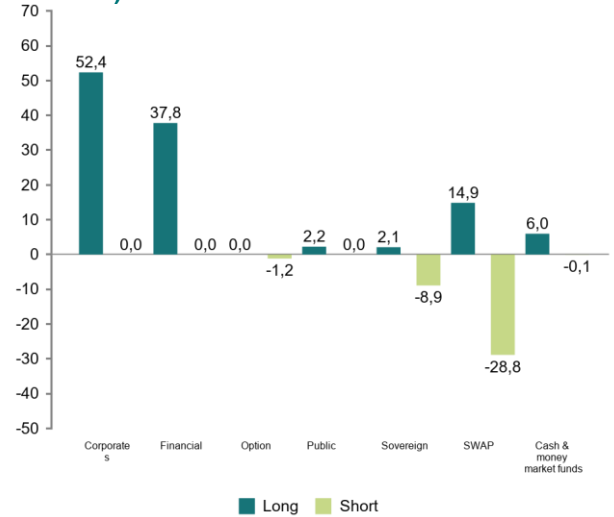
Instruments	Weight
Bonds	62,82
CDS Single Name	-0,28
CDS Indices	-13,51

Instruments	Weight
Futures	-8,90
ECP/CD	31,49
Cash & money market funds	4,77

Breakdown by rating (in % of the exposure of the asset)



Breakdown by type of issuer (in % of the exposure of the asset)



Investment team

Frédéric AUBIN

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Data source

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The SICAV's representative in France is CACEIS, 89-91 rue Gabriel Péri, 92190 Montrouge, France.

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