

GROUPAMA ALPHA FIXED INCOME PLUS IC CHFH

Sub-fund of the Luxembourg SICAV Groupama Fund

July 2025

Data as of

31/07/2025

Total net assets

792,54 M €

NAV per share

1 023,75 F

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        | GRPAFXI LX       |
| Benchmark               | SARON capitalisé |
| SFDR classification     | Article 8        |
| Sub-fund inception date | 13/12/2018       |
| Unit inception date     | 30/05/2024       |
| Reference currency      | CHF              |
| PEA                     | No               |
| PEA-PME                 | No               |

Fees

|                                  |       |
|----------------------------------|-------|
| Maximum subscription fees        | 2,00% |
| Maximum redemption fees          | -     |
| Maximum direct management fees   | 0,70% |
| 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                            |
| Transfer agent                 | CACEIS BANK, Luxembourg branch |

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Absolute Performance

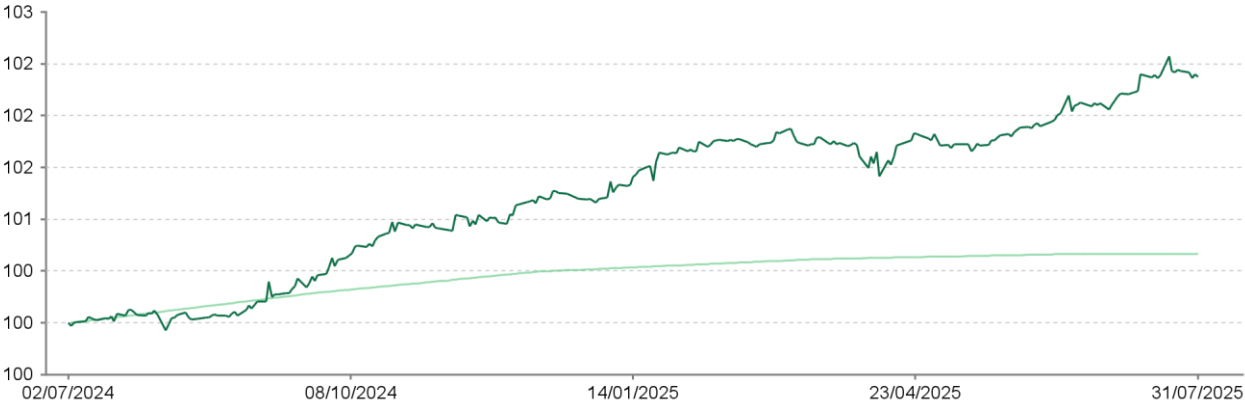
Data as of

31/07/2025

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SARON CAPITALISÉ

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         | 31/12/24 | 30/06/25 | 30/04/25 | 31/07/24 | -       | -       | -        |
| Fund          | 1,17     | 0,31     | 0,55     | 2,29     | -       | -       | -        |
| Benchmark     | 0,14     | -0,00    | 0,02     | 0,57     | -       | -       | -        |
| Excess return | 1,02     | 0,31     | 0,52     | 1,72     | -       | -       | -        |

Net annual returns in %

|               | 2024 | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 |
|---------------|------|------|------|------|------|------|------|------|------|------|
| Fund          | -    | -    | -    | -    | -    | -    | -    | -    | -    | -    |
| Benchmark     | -    | -    | -    | -    | -    | -    | -    | -    | -    | -    |
| Excess return | -    | -    | -    | -    | -    | -    | -    | -    | -    | -    |

Risk analysis

|                      | 1 year | 3 years | 5 years | 10 years |
|----------------------|--------|---------|---------|----------|
| Volatility           | 0,66%  | -       | -       | -        |
| Benchmark volatility | 0,06%  | -       | -       | -        |
| Sharpe Ratio         | 0,47   | -       | -       | -        |
|                      |        |         |         |          |
|                      |        |         |         |          |

Main risks related to the portfolio

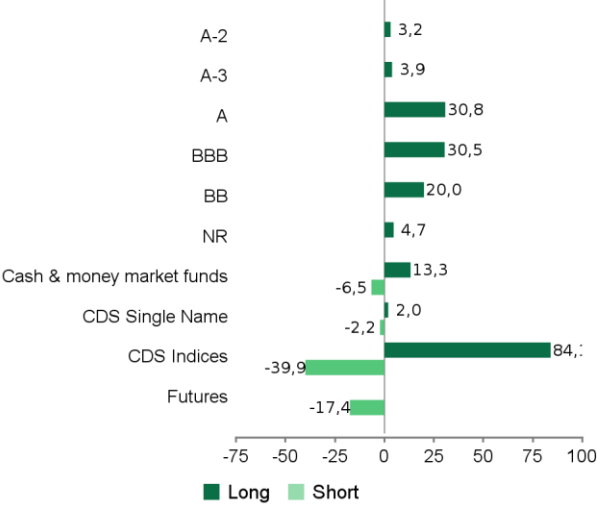
|                       |
|-----------------------|
| Credit risk           |
| Interest rate risk    |
| Liquidity risk        |
| Use of derivatives    |
| Foreign exchange risk |
|                       |
|                       |

Portfolio composition (in % of the asset)

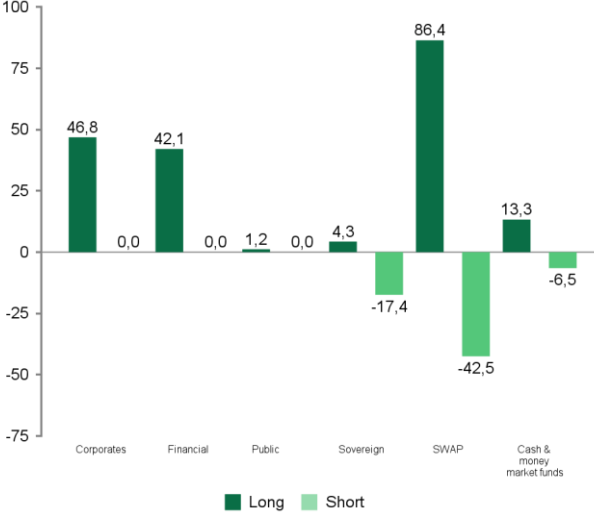
| Instruments     | Weight |
|-----------------|--------|
| Bonds           | 83,75  |
| CDS Single Name | -0,23  |
| CDS Indices     | 44,14  |

| Instruments               | Weight |
|---------------------------|--------|
| Futures                   | -17,19 |
| ECP/CD                    | 10,29  |
| Cash & money market funds | 6,83   |

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



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



Investment team

Damien MARTIN  
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Data source

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