

Profiled

ISIN Code : FR0007034418

Marketing communication

GROUPAMA EVOLUTION TRANQUILLITE

Feeder fund GROUPAMA SELECTION EURO DIVERSIFIE

February 2024

Data as of

29/02/2024

Total net assets

6,68 M €

NAV per share

429,76 €

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

2 years 3 years **5 years** 7 years

Characteristics

Ticker Bloomberg	GPEVTRQ FP
Benchmark	60% MSCI Euro (dividendes nets réinvestis) 40% Bloomberg Euro Agg. Treasury 3-5
SFDR classification	Article 8
Fund's inception date	06/07/1999
Unit inception date	06/07/1999
Reference currency	EUR
PEA	No
PEA-PME	No

Fees

Maximum subscription fees	3,00%
Maximum redemption fees	-
Maximum direct management fees	1,00%
Maximum indirect management fees	1,10%

Morningstar rating

(Data as of 31/01/2024)



Category " EAA Fund EUR Moderate Allocation"

SFDR 8

Terms and conditions

Valuation frequency	Daily
Type of share	Accumulation
Minimum initial subscription :	-
Centralisation cut-off time	10:30, Paris
Type of NAV per share	unknown
Payment	D+2
Centralizer	CACEIS BANK

Past performance does not guarantee future performance.



Groupama
ASSET MANAGEMENT

GROUPAMA EVOLUTION TRANQUILLITE

Profiled

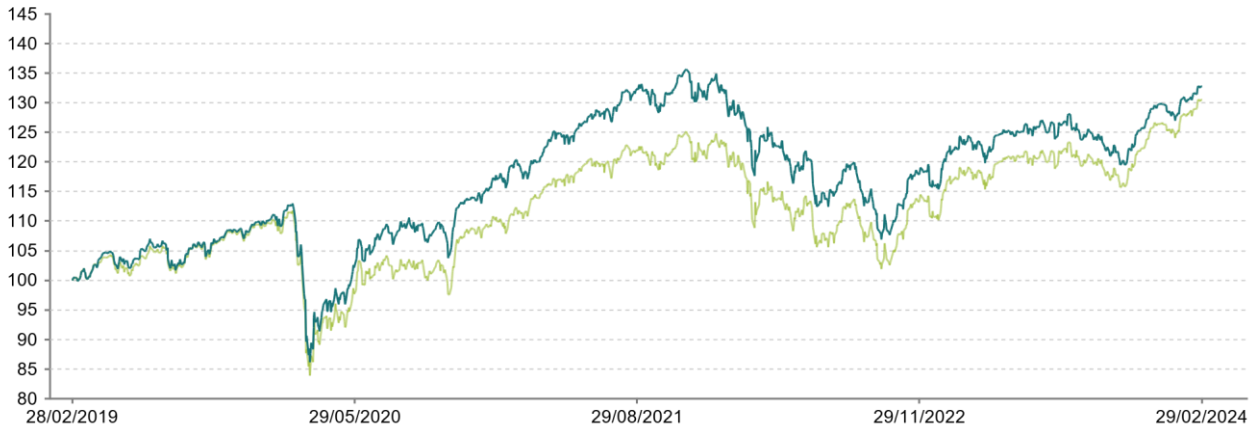
Data as of

29/02/2024

GROUPAMA EVOLUTION TRANQUILLITE

60% MSCI EURO (DIVIDENDES NETS RÉINVESTIS)
40% BLOOMBERG EURO AGG. TREASURY 3-5

Returns 5 years (on a basis of 100)



Past performance does not guarantee future performance.

+ The management strategy was changed on 07/04/2023. Performance prior to that date reflects this strategy.

Source : Groupama AM

Net cumulative returns in %

	YTD	1 month	3 months	1 year	3 years	5 years	10 years
Since	29/12/23	31/01/24	30/11/23	28/02/23	26/02/21	28/02/19	28/02/14
Fund	2,34	1,30	5,00	8,14	13,35	32,72	51,24
Benchmark	3,24	1,75	6,02	10,80	18,19	30,43	55,14
Excess return	-0,90	-0,45	-1,03	-2,66	-4,84	2,29	-3,90

Net annual returns %

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Fund	12,45	-13,72	16,19	5,30	16,25	-10,44	6,64	3,73	7,72	2,71
Benchmark	14,73	-10,76	13,25	0,14	15,49	-7,27	6,74	3,42	5,93	5,12
Excess return	-2,27	-2,96	2,94	5,15	0,76	-3,17	-0,10	0,31	1,79	-2,41

Source : Groupama AM

Risk analysis

	1 year	3 years	5 years	10 years
Volatility	7,79%	9,77%	12,25%	11,02%
Benchmark volatility	8,10%	10,02%	12,85%	11,43%
Tracking Error (Ex-post)	1,22	1,76	2,07	1,90
Information Ratio	-2,14	-0,75	0,18	-0,13
Sharpe Ratio	0,50	0,31	0,43	0,39
correlation coefficient	0,99	0,98	0,99	0,99
Beta	0,95	0,96	0,94	0,95

Source : Groupama AM

Main risks related to the portfolio

Interest rate risk

Credit risk

Risque actions

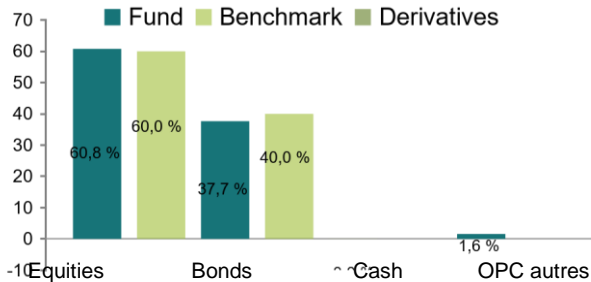
Risk of capital loss

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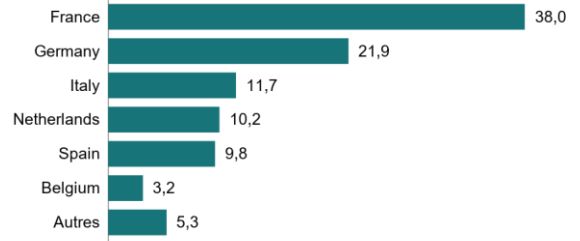
60% MSCI EURO (DIVIDENDES NETS RÉINVESTIS) 40%
BLOOMBERG EURO AGG. TREASURY 3-5

Portfolio structure

Allocation by asset class (as % of exposure)



Geographical breakdown (as % of assets, excluding liquidity)



Currency breakdown (in % of the asset, excluding liquidity)



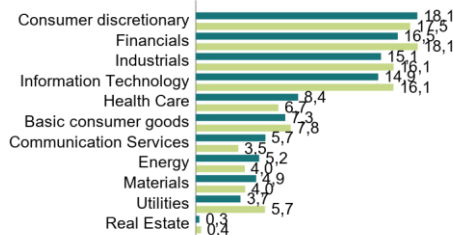
Top 5 holdings (in % of the asset)

Valeurs	% de l'actif
ASML HOLDING NV	4,95
FRTR 0 1/2 05/25/26	4,23
FRTR 0 3/4 05/25/28	3,32
LVMH MOET HENNESSY LOUIS VUI	3,22
BTPS 1.6 06/01/26	2,62

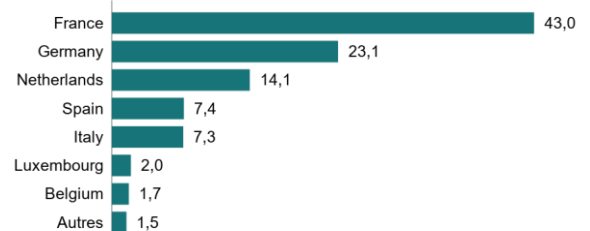
Equity part analysis

Number of holdings	118
Average capitalization	59,47 Bn €
Median capitalization	40,00 Bn €

Sector breakdown (in % of the part, excluding liquidity)



Geographical breakdown (in % of the part, excluding liquidity)



Top 5 holdings of the equity part

Company	% of the asset
ASML HOLDING NV	4.95%
LVMH MOET HENNESSY LOUIS VUI	3.22%
L'OREAL	1.83%
SAP SE	1.79%
SIEMENS AG-REG	1.74%

Breakdown by market capitalisation (in % of the part, excluding cash)



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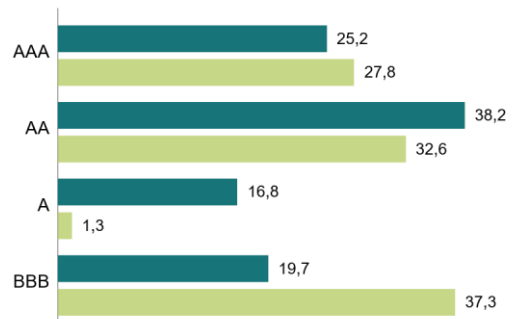
Bond part analysis

Number of holdings	32	Credit derivatives (in %)	0,00%
Number of issuers	15		
Portfolio average rating	A		

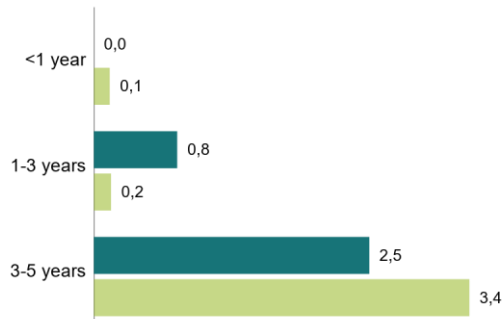
Breakdown by type of issuer (in % of the part, excluding liquidity)



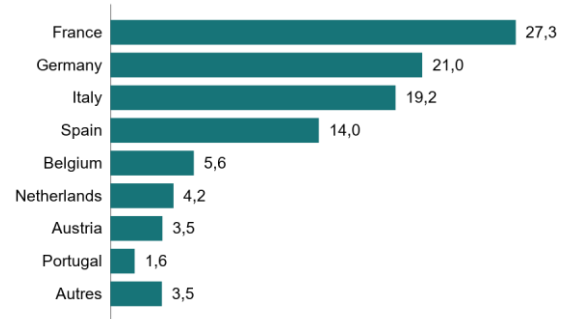
Breakdown by rating (in % of the part, excluding liquidity)



Modified duration breakdown by maturity (in % of the part, excluding liquidity)



Geographical breakdown (in % of the part, excluding liquidity)



Top 5 holdings of the bond part

Obligations	% de l'actif
FRTR 0 1/2 05/25/26	4,23%
FRTR 0 3/4 05/25/28	3,32%
BTPS 1.6 06/01/26	2,62%
DBR 4 3/4 07/04/28	2,56%
SPGB 0 01/31/28	2,50%

Source : Groupama AM

Investment team

Olivier EKAMBI

Fund manager's report

Source : Groupama AM

Data source

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Historical modifications of the benchmark (10 years)

23/05/2013 - 01/08/2017	40% EuroMTS 3-5 ans clôture 17H30 60% MSCI Euro clôture (dividendes nets réinvestis)
01/08/2017 - 24/08/2021	40% Bloomberg EuroAgg Treasury 3-5 Year TR Unhedged 60% MSCI Euro clôture (dividendes nets réinvestis)
24/08/2021	60% MSCI Euro (dividendes nets réinvestis) 40% Bloomberg Euro Agg. Treasury 3-5

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Sustainability information is available at <https://www.groupama-am.com/fr/finance-durable/>.

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