Diversified Management

ISIN Code : FR0010013912

Marketing communication

GROUPAMA SELECTION ISR DYNAMISME N

OPC d'OPC

October 2023

Data as of 31/10/2023

Total net assets

559,79 M €

NAV per share

172,12 €

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

Label ISR

Morningstar rating

(Data as of 30/09/2023)

★★★★

Category " EAA Fund EUR Aggressive Allocation - Global"

SFDR 8

Investment term

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

Characteristics

Ticker Bloomberg	GPDYNAM FP
Benchmark	20% Bloomberg EuroAgg Total Return Unhedged EUR 80% MSCI World closing € (net div. reinvested)
SFDR classification	Article 8
Sub-fund inception date	05/02/2001
Unit inception date	05/02/2001
Reference currency	EUR
PEA	No
PEA-PME	No

Fees

Maximum subscription fees	2,75%
Maximum redemption fees	-
Maximum direct management fees	1,70%
Maximum indirect management fees	0,20%

Terms and conditions

Valuation frequency	Daily
Type of share	Accumulation
Minimum initial subscription :	-
Centralisation cut-off time	09:30, Paris
Type of NAV per share	unknown
Payment	D+3
Centralizer	CACEIS BANK

Past performance does not guarantee future performance.

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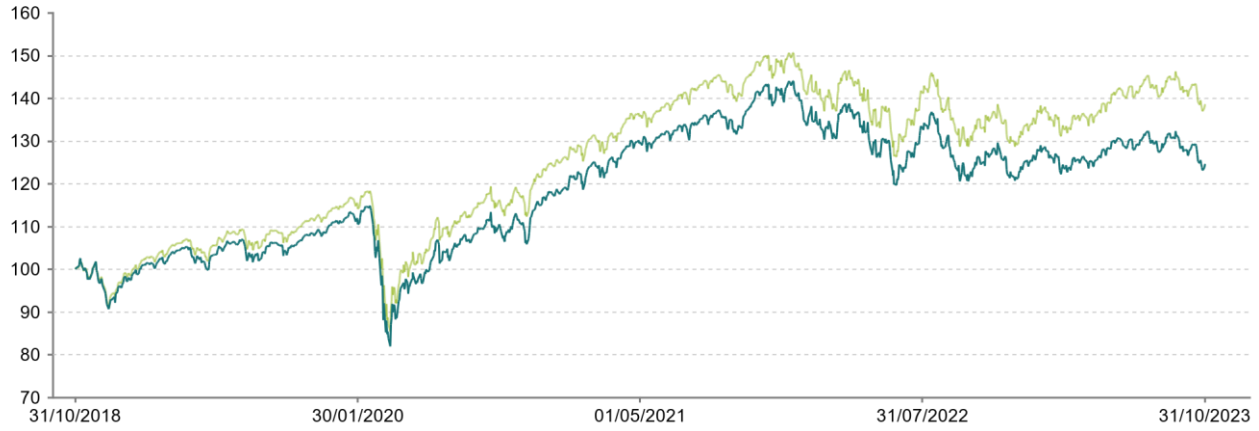
20% BLOOMBERG EUROAGG TOTAL RETURN UNHEDGED EUR
80% MSCI WORLD CLOSING € (NET DIV. REINVESTED)

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	30/12/22	29/09/23	31/07/23	31/10/22	30/10/20	31/10/18	31/10/13
Fund	**2,93**	**-2,40**	**-5,81**	**-1,32**	**17,78**	**24,73**	**64,44**
Benchmark	7,33	-2,11	-4,60	2,62	23,42	38,68	91,49
Overweight	-4,40	-0,29	-1,20	-3,95	-5,64	-13,95	-27,05

Net annual returns %

	2022	2021	2020	2019	2018	2017	2016	2015	2014	2013
Fund	**-15,30**	**19,96**	**7,68**	**18,82**	**-10,49**	**12,21**	**4,40**	**5,14**	**7,80**	**18,40**
Benchmark	-13,56	18,33	10,69	20,78	-7,35	13,40	6,80	3,84	9,39	21,31
Overweight	-1,74	1,63	-3,01	-1,96	-3,13	-1,19	-2,39	1,30	-1,59	-2,91

Source : Groupama AM

Risk analysis

	1 year	3 years	5 years	10 years
Volatility	9,54%	11,41%	14,86%	12,98%
Benchmark volatility	9,77%	11,37%	14,60%	12,38%
Tracking Error (Ex-post)	0,96	1,25	1,45	2,74
Information Ratio	-4,59	-1,38	-1,60	-0,60
Sharpe Ratio	-0,31	0,26	0,26	0,38
correlation coefficient	1,00	0,99	1,00	0,98
Beta	0,97	1,00	1,01	1,03

Source : Groupama AM

Main risks related to the portfolio

Equity risk

Credit risk

Risk of capital loss

Interest rate risk

Une baisse des cours de change peut entrainer une perte de valeur des actifs libellés en devises étrangères

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For more information on technical terms, please visit our website: www.groupama-am.com

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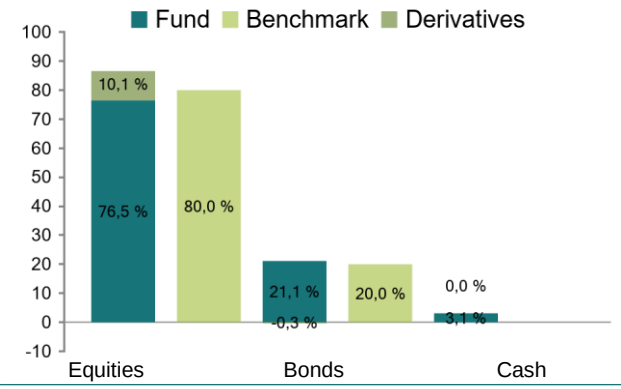
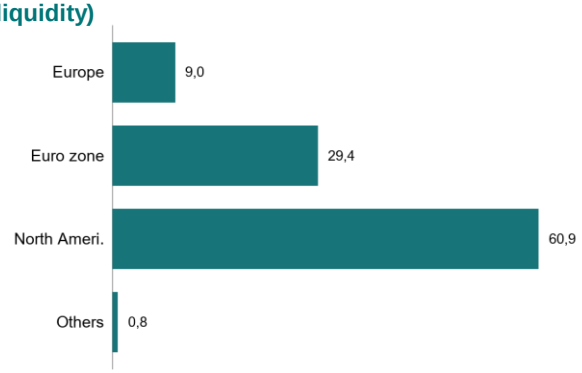
20% BLOOMBERG EUROAGG TOTAL RETURN UNHEDGED EUR
80% MSCI WORLD CLOSING € (NET DIV. REINVESTED)

Portfolio structure

Breakdown by asset class (as % of exposure)



Geographical breakdown (as % of assets, excluding liquidity)



5 main internal funds returns (in % of the asset)

Fund	% of the asset	Fund YTD returns	Benchmark YTD returns	Overweight	Fund MTD returns	Benchmark MTD returns	Overweight
AMERI-GAN - OSC	19,65%	9,79%	11,32%	-1,53%	-1,78%	-1,97%	0,19%
GROUPAMA US EQUITIES - OS	19,29%	9,24%	10,25%	-1,01%	-1,95%	-2,13%	0,18%
GROUPAMA ETAT EURO ISR - OS	8,21%	0,68%	0,34%	0,34%	0,37%	0,40%	-0,03%
GROUPAMA EUROPE EQUITIES - OS	8,03%	5,23%	4,94%	0,30%	-3,24%	-3,57%	0,34%
G FUND - WORLD (R)EVOLUTIONS - OD	4,01%	13,49%	8,93%	4,56%	-2,22%	-2,74%	0,52%

Past performance does not guarantee future performance.

Investment team

Antoine BYJANI

Sofiane ATROU

Source : Groupama AM

Source : Groupama AM

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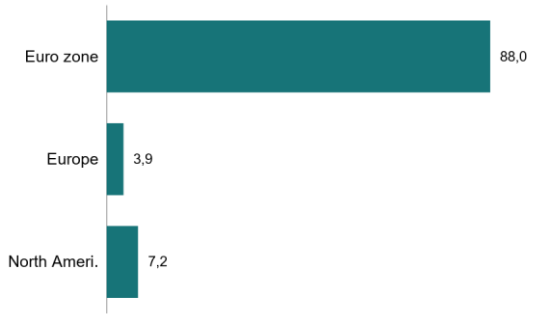
20% BLOOMBERG EUROAGG TOTAL RETURN UNHEDGED EUR
80% MSCI WORLD CLOSING € (NET DIV. REINVESTED)

Bond part analysis

5 main internal bond funds returns (in % of the asset)

Fund	% of the asset	Fund YTD returns	Benchmark YTD returns	Overweight	Fund MTD returns	Benchmark MTD returns	Overweight
GROUPAMA ETAT EURO ISR - OS	8,21%	0,68%	0,34%	0,34%	0,37%	0,40%	-0,03%
G FUND CREDIT EURO ISR - OS	3,24%	3,89%	2,94%	0,94%	0,50%	0,40%	0,10%
GROUPAMA OBLIG EURO - OS	2,21%	2,26%	0,99%	1,27%	0,53%	0,40%	0,13%
G FUND - GLOBAL INFLATION SHORT DURATION - OC	1,54%	1,81%	0,74%	1,07%	0,33%	0,29%	0,04%
G FUND - HIGH YIELD MATURITY 3 - IC	0,37%	6,56%			-0,28%		

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

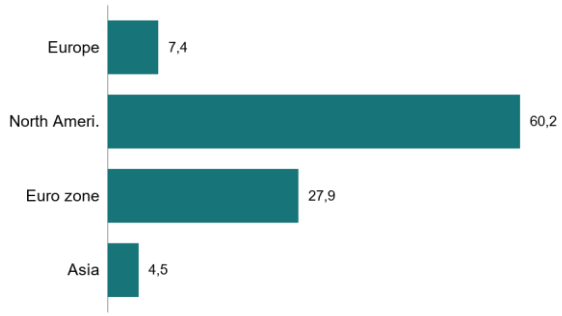


Equity part analysis

5 main internal equity funds returns (in % of the asset)

Fund	% of the asset	Fund YTD returns	Benchmark YTD returns	Overweight	Fund MTD returns	Benchmark MTD returns	Overweight
AMERI-GAN - OSC	19,65%	9,79%	11,32%	-1,53%	-1,78%	-1,97%	0,19%
GROUPAMA US EQUITIES - OS	19,29%	9,24%	10,25%	-1,01%	-1,95%	-2,13%	0,18%
GROUPAMA EUROPE EQUITIES - OS	8,03%	5,23%	4,94%	0,30%	-3,24%	-3,57%	0,34%
G FUND - WORLD (R)EVOLUTIONS - OD	4,01%	13,49%	8,93%	4,56%	-2,22%	-2,74%	0,52%
G FUND WORLD VISION(R) - OS	3,80%	7,46%	8,93%	-1,46%	-2,07%	-2,74%	0,67%

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



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Source : Groupama AM

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Percentage of labelled funds in portfolio

Details of funds in portfolio

Fund name	Asset class	SRI label	% of net assets
AMUNDI S&P 500 ESG UCITS ACC	Equities	Yes	8,54%
GROUPAMA ETAT EURO ISR	Bonds	Yes	8,30%
GROUPAMA EUROPE EQUITIES	Equities	Yes	8,11%
AMUN MSCI JAPAN SRI PAB	Equities	Yes	5,09%
G FUND - WORLD (R)EVOLUTIONS	Equities	No	4,05%
G FUND WORLD VISION(R)	Equities	Yes	3,84%
G FUND CREDIT EURO ISR	Bonds	Yes	3,28%
BNPP HY SRI FF UCITS ETF C	Bonds	Yes	3,16%
G FUND - AVENIR EUROPE	Equities	Yes	2,26%
GROUPAMA OBLIG EURO	Bonds	Yes	2,23%
AMUNDI MSCI PAC EXJ SRI PA-C	Equities	Yes	2,06%
AMERI-GAN	Equities	Yes	19,86%
GROUPAMA US EQUITIES	Equities	Yes	19,50%
G FUND OPPORTUNITIES EUROPE	Equities	Yes	1,79%
G FUND - GLOBAL INFLATION SHORT DURATION	Bonds	No	1,56%
G FUND - TOTAL RETURN ALL CAP EUROPE	Equities	Yes	1,54%
AMUNDI INDEX EURO AGG SRI-C	Bonds	Yes	1,36%
SCHELCH OPTIMAL INCOME ESG-I	Bonds	No	1,11%
AM S&P G ENERGY CAR ETF DR U	Equities	No	1,03%
BNP MSCI EUROPE SRI PAB 5%	Equities	Yes	0,85%
ISHARES US VALUE ESG USD A	Equities	No	0,57%
G FUND - HIGH YIELD MATURITY 3	Bonds	No	0,37%
SCOR SUS EURO HIGH YIELD	Bonds	No	0,28%
BNP MSCI USA SRI PAB 5%	Equities	Yes	0,00%
G FUND WORLD VISION(R)	Equities	Yes	0,00%

Source : Groupama AM

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ESG performance indicators definition

Carbon intensity

The carbon intensity is the weighted average greenhouse gas (GHG) emissions per million euros of revenue. Scope 1, 2 and 3 emissions are taken into account.
Scope 1 and 2 correspond to emissions directly emitted by the company and those indirectly linked to its energy consumption. Scope 3 emissions are those emitted by the company's suppliers and those emitted during the use and end of life of the products it creates.
Source: Iceberg Data Lab, Groupama AM calculations.

Green Part

The green share is the percentage of a company's revenue devoted to economic activities that contribute positively to energy and ecological transition.
Source: Iceberg Data Lab, Groupama AM calculations

Implied temperature

Implied temperature is the difference between a company's projected carbon intensity trajectory and the reference trajectory of a climate scenario compatible with the Paris Agreements.
Source: Iceberg Data Lab, Groupama AM calculations.

Net job creation

Average percentage of growth in number of employees over one year.
Source: Moody's ESG, Groupama AM calculations.

Training hours

Average number of training hours per employee per year.
Source : Vigeo Eiris, Groupama AM calculations.

Human rights policy

Proportion of portfolio made up of companies that have implemented a human rights policy.
Source : Moody's ESG, Groupama AM calculations.

Independence of directors

Proportion of portfolio made up of companies in which independent directors form a majority on the Board of Directors or Supervisory Board.
Source: Moody's ESG, Groupama AM calculations.

For more information on technical terms, please visit our website: www.groupama-am.com

Data source

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Historical modifications of the benchmark (10 years)

30/09/2011 - 15/01/2015	40% MSCI Euro closing (net dividend reinvested) d-1 20% EuroMTS 7-10 years closing d-1 40% MSCI World closing Local Currency (net dividend reinvested) d-1
15/01/2015 - 10/03/2016	80% MSCI World closing Local Currency (net dividend reinvested) d-1 20% Barclays Capital Euro Aggregate closing d-1
10/03/2016 - 24/08/2021	80% MSCI World Hedged Euro (net dividend reinvested) 20% Barclays Capital Euro Aggregate closing
24/08/2021 - 15/11/2021	80% MSCI World Hedged Euro (net dividend reinvested) 20% Bloomberg Capital Euro Aggregate closing
15/11/2021	20% Bloomberg EuroAgg Total Return Unhedged EUR 80% MSCI World closing € (net div. reinvested)

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