

GROUPAMA NEW DEAL EUROPE NC

Sub-fund of the Luxembourg SICAV Groupama Fund

June 2025

Data as of

30/06/2025

Total net assets

17,54 M €

NAV per share

100,04 €

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        | GFAINE LX  |
| Benchmark               | N/A        |
| SFDR classification     | Article 8  |
| Sub-fund inception date | 15/11/2013 |
| Unit inception date     | 13/12/2013 |
| Reference currency      | EUR        |
| PEA                     | No         |
| PEA-PME                 | No         |

Fees

|                                  |       |
|----------------------------------|-------|
| Maximum subscription fees        | 2,00% |
| Maximum redemption fees          | -     |
| Maximum direct management fees   | 1,70% |
| Maximum indirect management fees | 0,00% |

Morningstar rating  
(Data as of 31/05/2025)



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    | 12:00, Luxembourg              |
| Type of NAV per share          | unknown                        |
| Payment                        | D+2                            |
| Transfer agent                 | CACEIS BANK, Luxembourg branch |

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Returns 5 years (on a basis of 100)



Net cumulative returns in %

|               | YTD      | 1 month  | 3 months | 1 year   | 3 years  | 5 years | 10 years |
|---------------|----------|----------|----------|----------|----------|---------|----------|
| Since         | 31/12/24 | 30/05/25 | 31/03/25 | 28/06/24 | 30/06/22 | -       | -        |
| Fund          | 0,55     | -1,25    | 0,53     | 0,11     | 12,15    | -       | -        |
| Excess return | -        | -        | -        | -        | -        | -       | -        |

Net annual returns in %

|               | 2024 | 2023 | 2022   | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 |
|---------------|------|------|--------|------|------|------|------|------|------|------|
| Fund          | 2,40 | 9,75 | -19,17 | 7,72 | -    | -    | -    | -    | -    | -    |
| Benchmark     | -    | -    | -      | -    | -    | -    | -    | -    | -    | -    |
| Excess return |      |      |        |      |      |      |      |      |      |      |

Source : Groupama AM

Risk analysis

|                          | 1 year | 3 years | 5 years | 10 years |
|--------------------------|--------|---------|---------|----------|
| Volatility               | 8,44%  | 7,84%   | -       | -        |
| Tracking Error (Ex-post) | 8,44   | 7,84    | -       | -        |
| Information Ratio        | 0,01   | 0,44    | -       | -        |
| Sharpe Ratio             | -0,22  | 0,08    | -       | -        |
| correlation coefficient  | -0,00  | -0,03   | -       | -        |
| Beta                     | -0,50  | -1,41   | -       | -        |

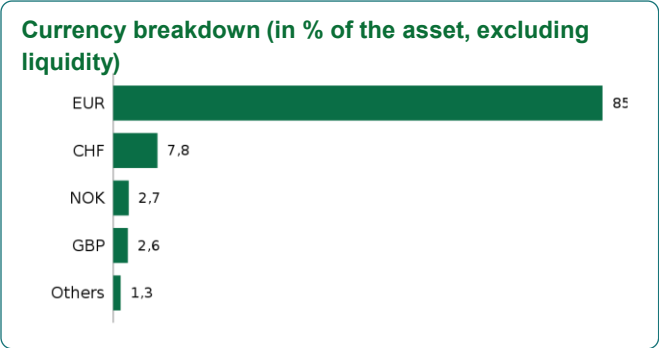
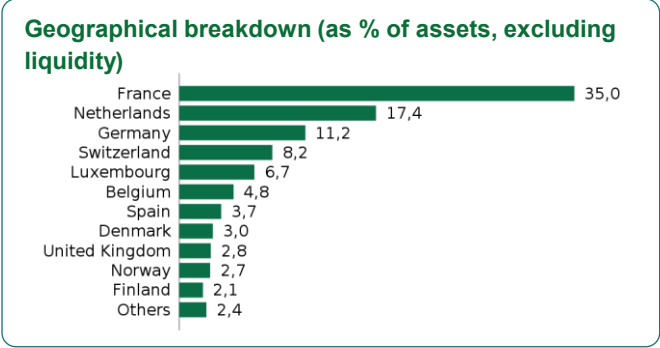
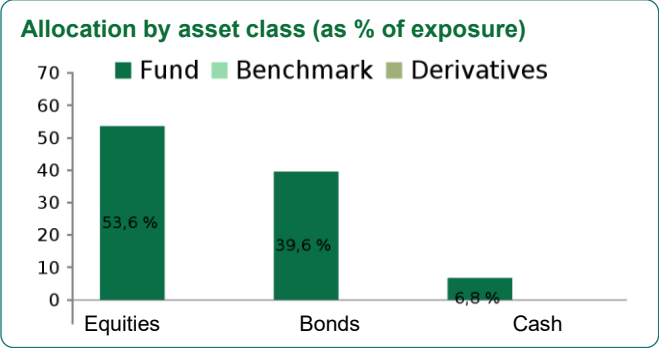
Source : Groupama AM

Main risks related to the portfolio

- Credit risk
- Equity risk
- Interest rate risk
- Risk of capital loss

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Portfolio structure

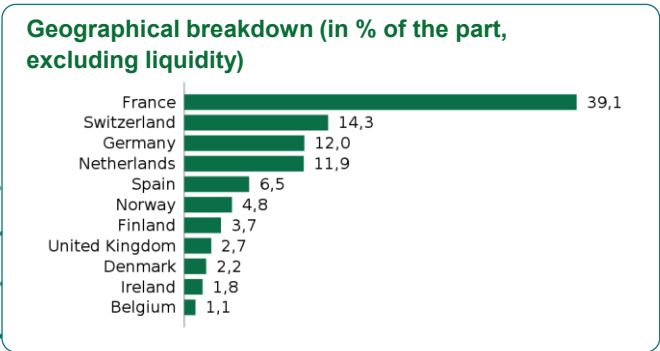
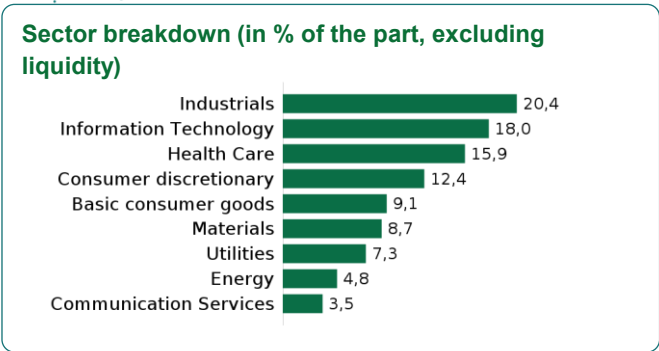


Top 5 holdings (in % of the asset)

| Holdings              | Asset % |
|-----------------------|---------|
| CAFFIL 0 1/2 02/19/27 | 3.33%   |
| SAP SE                | 2.94%   |
| DGFP 1 5/8 01/18/29   | 2.78%   |
| ASML HOLDING NV       | 2.57%   |
| EQUINOR ASA           | 2.56%   |

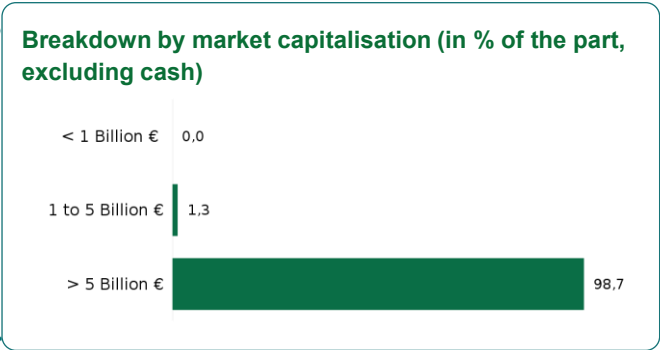
Equity Analysis

|                        |             |
|------------------------|-------------|
| Number of holdings     | 60          |
| Average capitalization | 100,24 Bn € |
| Median capitalization  | 47,05 Bn €  |



Top 5 holdings of the equity part

| Holdings                  | % of the asset |
|---------------------------|----------------|
| SAP SE                    | 2.94%          |
| ASML HOLDING NV           | 2.57%          |
| EQUINOR ASA               | 2.56%          |
| COMPAGNIE DE SAINT GOBAIN | 2.50%          |
| SCHNEIDER ELECTRIC SE     | 2.26%          |



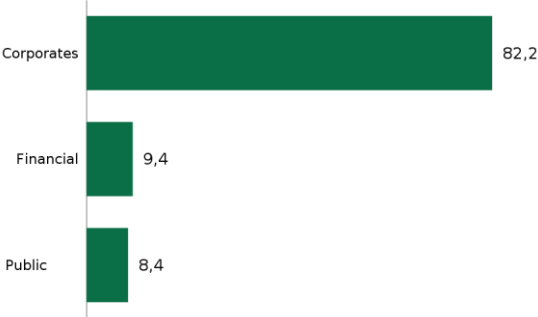
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Fixed Income Analysis

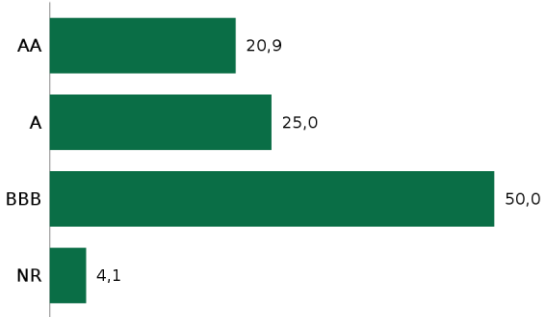
|                          |      |
|--------------------------|------|
| Number of holdings       | 24   |
| Number of issuers        | 22   |
| Portfolio average rating | BBB+ |

|                           |       |
|---------------------------|-------|
| Credit derivatives (in %) | 0,00% |
| Yield to maturity         | 2,8%  |
| Modified duration         | 1.3   |
| Duration                  | 1.3   |

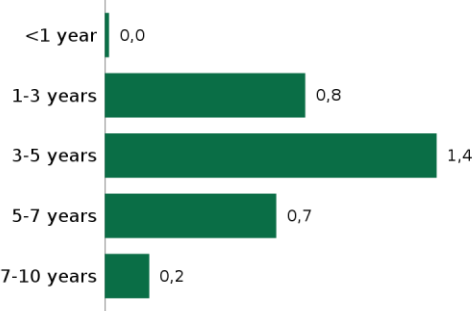
Breakdown by type of issuer (in % of the part, excluding liquidity)



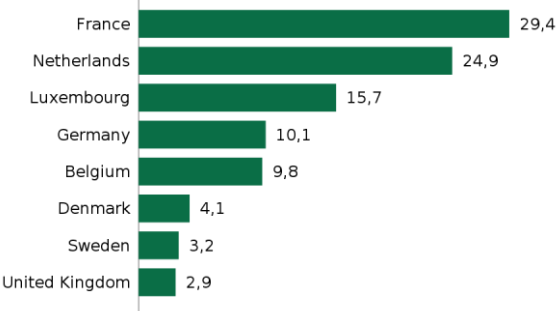
Breakdown by rating (in % of the part, excluding liquidity)



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



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



Source : Groupama AM

Top 5 holdings of the bond part

| Holdings              | Asset % |
|-----------------------|---------|
| CAFFIL 0 1/2 02/19/27 | 3,33%   |
| DGFP 1 5/8 01/18/29   | 2,78%   |
| DSVDC 0 1/2 03/03/31  | 2,48%   |
| NOVNVX 1 5/8 11/09/26 | 2,29%   |
| LONNVX 1 5/8 04/21/27 | 2,26%   |

Investment team

|                  |                     |
|------------------|---------------------|
| Stéphanie FAIBIS | Juliette DE MONTETY |
| Stephan MAZEL    | Stephan MAZEL       |

Source : Groupama AM

Data source

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Historical modifications of the benchmark (10 years)

No

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