

Profiled

ISIN Code : FR0014009CH6

Marketing communication

# GROUPAMA DYNAMISME E3C

Fund of funds

 Previously GROUPAMA SELECTION ISR DYNAMISME E3 . Effective date of the name change: 24/06/2024 .

October 2024

Data as of

31/10/2024



## Total net assets

666,24 M €

## NAV per share

126,05 €

## 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

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

## Characteristics

Ticker Bloomberg	N/A
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	19/04/2022
Reference currency	EUR
PEA	No
PEA-PME	No

## Fees

Maximum subscription fees	4,00%
Maximum redemption fees	-
Maximum direct management fees	1,30%
Maximum indirect management fees	0,20%



## Terms and conditions

Valuation frequency	Daily
Type of share	Accumulation
Minimum initial subscription :	0,01 €
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.

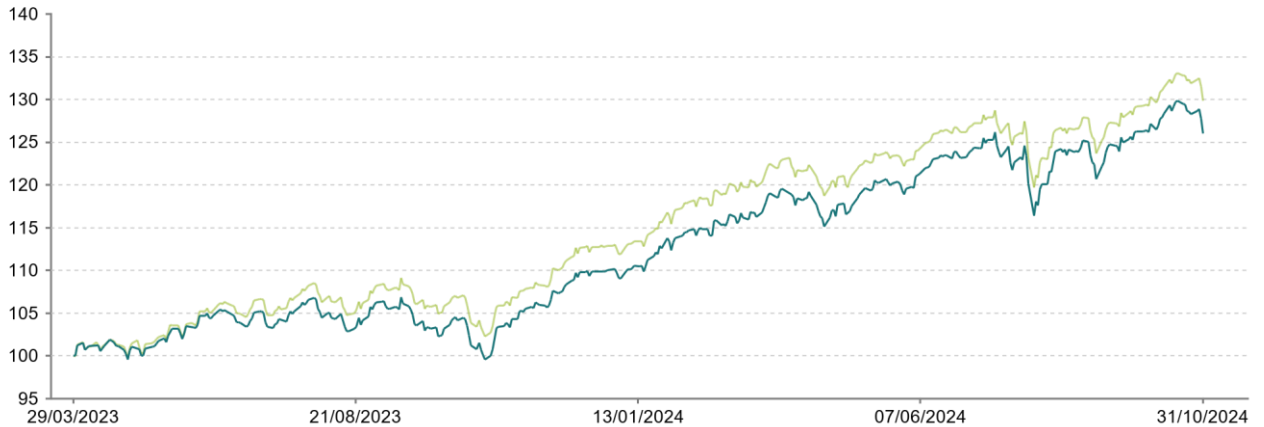


**Groupama**  
ASSET MANAGEMENT

## GROUPAMA DYNAMISME E3C

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

### Returns since the inception (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	-	-	-
Fund	14,61	-0,16	1,15	25,07	-	-	-
Benchmark	15,03	0,46	1,88	25,46	-	-	-
Excess return	-0,42	-0,62	-0,73	-0,38	-	-	-

### Net annual returns in %

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Fund	-	-	-	-	-	-	-	-	-	-
Benchmark	-	-	-	-	-	-	-	-	-	-
Excess return	-	-	-	-	-	-	-	-	-	-

Source : Groupama AM

### Risk analysis

	1 year	3 years	5 years	10 years
Volatility	9,49%	-	-	-
Benchmark volatility	8,66%	-	-	-
Tracking Error (Ex-post)	1,32	-	-	-
Information Ratio	-0,61	-	-	-
Sharpe Ratio	1,71	-	-	-
correlation coefficient	0,99	-	-	-
Beta	1,09	-	-	-

Source : Groupama AM

### Main risks related to the portfolio

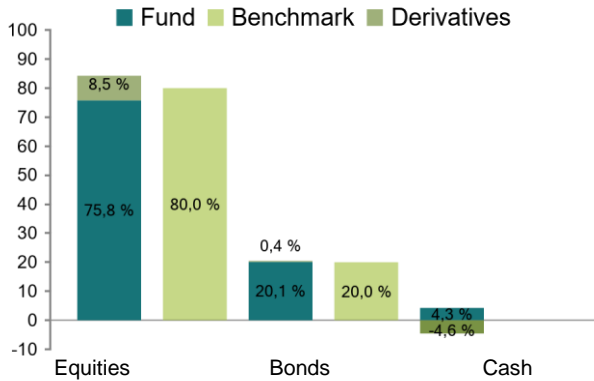
- Equity risk
- Credit risk
- Risk of capital loss
- Interest rate risk
- A decline in foreign exchange rates may result in a loss of value of assets denominated in foreign currencies

GROUPAMA DYNAMISME E3C

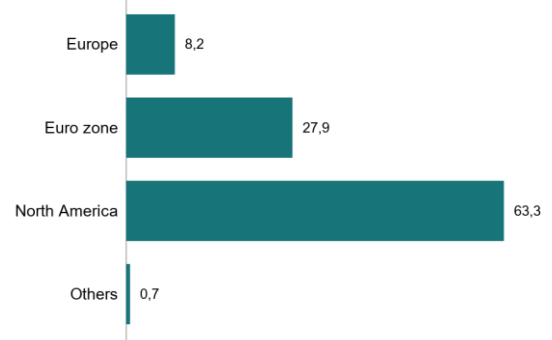
20% BLOOMBERG EUROAGG TOTAL RETURN UNHEDGED EUR  
80% MSCI WORLD CLOSING € (NET DIV. REINVESTED)

## 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	Excess return	Fund MTD returns	Benchmark MTD returns	Excess return
GROUPAMA AMERICA ACTIVE EQUITY - OAC	19,32%	23,32%	22,67%	0,65%	1,38%	1,84%	-0,46%
GROUPAMA US STOCK - OAC	17,00%	19,44%	20,56%	-1,13%	-1,21%	-0,93%	-0,28%
GROUPAMA EURO GOVIES - OAC	7,42%	1,09%	0,98%	0,11%	-0,93%	-0,97%	0,04%
GROUPAMA EUROPE STOCK - OAC	5,45%	9,83%	7,98%	1,85%	-2,35%	-3,26%	0,91%
GROUPAMA GLOBAL ACTIVE EQUITY - OAC	4,14%	19,08%	18,54%	0,54%	0,17%	0,76%	-0,60%

Past performance does not guarantee future performance.

### Investment team

Antoine BYJANI

Sofiane ATRou

Source : Groupama AM

## GROUPAMA DYNAMISME E3C

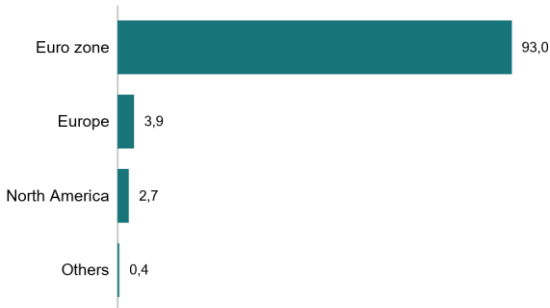
20% BLOOMBERG EUROAGG TOTAL RETURN UNHEDGED EUR  
80% MSCI WORLD CLOSING € (NET DIV. REINVESTED)

### Fixed Income Analysis

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

Fund	% of the asset	Fund YTD returns	Benchmark YTD returns	Excess return	Fund MTD returns	Benchmark MTD returns	Excess return
GROUPAMA EURO GOVIES - OAC	7,42%	1,09%	0,98%	0,11%	-0,93%	-0,97%	0,04%
GROUPAMA EURO CREDIT - OAC	2,47%	4,27%	3,51%	0,75%	-0,10%	-0,31%	0,20%
GROUPAMA EURO BOND - OAC	1,99%	1,75%	1,73%	0,02%	-0,55%	-0,75%	0,20%
GROUPAMA EUROPE HIGH YIELD 2028 - IC	0,34%	5,25%	3,25%	2,00%	0,79%	0,29%	0,50%

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

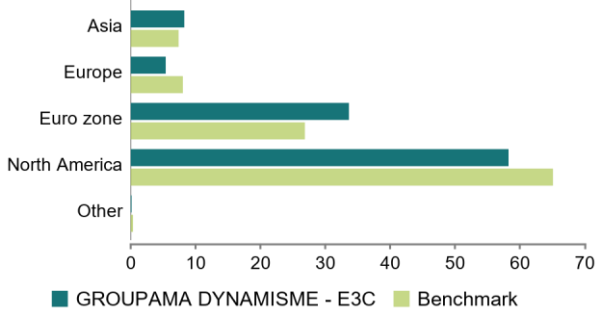


### Equity Analysis

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

Fund	% of the asset	Fund YTD returns	Benchmark YTD returns	Excess return	Fund MTD returns	Benchmark MTD returns	Excess return
GROUPAMA AMERICA ACTIVE EQUITY - OAC	19,32%	23,32%	22,67%	0,65%	1,38%	1,84%	-0,46%
GROUPAMA US STOCK - OAC	17,00%	19,44%	20,56%	-1,13%	-1,21%	-0,93%	-0,28%
GROUPAMA EUROPE STOCK - OAC	5,45%	9,83%	7,98%	1,85%	-2,35%	-3,26%	0,91%
GROUPAMA GLOBAL ACTIVE EQUITY - OAC	4,14%	19,08%	18,54%	0,54%	0,17%	0,76%	-0,60%
GROUPAMA EUROPE ACTIVE EQUITY - OAC	4,08%	8,14%	7,98%	0,16%	-2,72%	-3,26%	0,54%

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



Past performance does not guarantee future performance.

Source : Groupama AM

Source : Groupama AM

## Percentage of labelled funds in portfolio



■ Labelled funds : 93,97%  
 ■ Unlabelled funds : 6,16%

## Details of funds in portfolio

Fund name	Asset class	SRI label	% of net assets
GROUPAMA AMERICA ACTIVE EQUITY	Equities	Yes	19,72%
GROUPAMA US STOCK	Equities	Yes	17,36%
AMUNDI S&P 500 ESG UCITS ACC	Equities	Yes	14,33%
GROUPAMA EURO GOVIES	Bonds	Yes	7,58%
AMUNDI INDEX EURO AGG SRI-C	Bonds	Yes	6,31%
GROUPAMA EUROPE STOCK	Equities	Yes	5,57%
BNP MSCI JAPAN ESG MIN TE	Equities	Yes	4,95%
GROUPAMA GLOBAL ACTIVE EQUITY	Equities	Yes	4,22%
GROUPAMA EUROPE ACTIVE EQUITY	Equities	Yes	4,16%
GROUPAMA GLOBAL DISRUPTION	Equities	No	3,44%
AMUNDI MSCI PAC EXJ SRI PA-C	Equities	Yes	2,89%
GROUPAMA EURO CREDIT	Bonds	Yes	2,52%
GROUPAMA EURO BOND	Bonds	Yes	2,03%
X S&P 500 EQUAL WEIGHT	Equities	No	1,37%
GROUPAMA OPPORTUNITIES EUROPE	Equities	Yes	1,04%
SHELCH OPTIMAL INCOME ESG-I	Bonds	Yes	1,02%
ODDO BHF EUR HY-CP EUR	Bonds	No	0,52%
ISHARES S&P HEALTH CARE	Equities	No	0,49%
GROUPAMA EUROPE HIGH YIELD 2028	Bonds	No	0,34%
SCOR SUS EURO HIGH YIELD	Bonds	Yes	0,27%

## 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: MSCI, 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: Clarity AI, 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: MSCI, 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](http://www.groupama-am.com)

## Data source

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## Historical modifications of the benchmark (10 years)

No

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Spain: The Prospectus and the Investor Information Document available in Spanish and the annual and semi-annual reports can be obtained from Groupama Asset Management SA sucursal en España, Paseo de la Castellana 95 28 Torre Europa, Madrid, registered under number 5 in the SGIC register of the CNMV or at [www.groupama-am.com/es](http://www.groupama-am.com/es).

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