



28/06/2024

## **GROUPAMA DINAMICO**

**A French FCP fund**

**HALF-YEARLY REPORT**



**STATEMENT OF ASSETS AND LIABILITIES (in EUR)**

Types of assets held	Amount at end of period (*)
a) The eligible securities indicated in Sub-section 1 of Section I of Article L. 214-20 of the French monetary and financial code.	
b) Bank balances	94,883.12
c) Other assets held by the fund	6,721,740.41
d) Total assets held by the fund (lines a+b+c)	6,816,623.53
e) Liabilities	-82,662.87
f) Net asset value (lines d+e = the fund's net assets)	6,733,960.66

(\*) These amounts have been approved

**NUMBER OF UNITS OUTSTANDING AND NET ASSET VALUE PER UNIT**

Unit class	Unit type	Net assets per unit	Number of units outstanding	Net asset value per unit
GROUPAMA DINAMICO I in EUR	A	1,052,608.46	8,227.232000	127.94
GROUPAMA DINAMICO N in EUR	A	5,681,352.20	290,151.744000	19.58

## BREAKDOWN OF PORTFOLIO SECURITIES BY TYPE

Type of securities held	Percentage of net assets (*)	Percentage of total assets (**)
A) Eligible securities and money-market instruments that are admitted for trading on a regulated market pursuant to Article L. 422-1 of the French monetary and financial code;		
B) Eligible securities and money-market instruments that are traded on other recognised, functionally operational and regulated markets that are open to the public and have their registered office in a Member State of the European Union or in another country that is a member of the European Economic Area.		
C) Eligible securities and money-market instruments that are admitted to official listing on the stock exchange of a third-party country or are traded on another third-party country market that is recognised, functionally operational, regulated and open to the public, provided that such exchange or market has not been barred by the AMF or that the choice of such exchange or market is not prohibited by law or by the fund's rules or articles of association.		
D) The newly issued eligible securities indicated in Sub-section 4 of Section I of Article R. 214-11 of the French monetary and financial code.		
E) Other assets.	99.58	98.37

(\*) See line f) in the Statement of Assets and Liabilities

(\*\*) See line d) in the Statement of Assets and Liabilities

**BREAKDOWN OF PORTFOLIO ASSET CLASSES A, B, C AND D BY CURRENCY**

Securities	Curr.	Amount (in EUR)	Percentage of net assets (*)	Percentage of total assets (**)
N/A				

(\*) See line f) in the Statement of Assets and Liabilities

(\*\*) See line d) in the Statement of Assets and Liabilities

**BREAKDOWN OF PORTFOLIO ASSET CLASSES A, B, C AND D BY ISSUER COUNTRY**

Country	Percentage of net assets (*)	Percentage of total assets (**)
N/A		

(\*) See line f) in the Statement of Assets and Liabilities

(\*\*) See line d) in the Statement of Assets and Liabilities

**BREAKDOWN OF PORTFOLIO ASSET CLASS E BY TYPE**

Type of assets	Percentage of net assets (*)	Percentage of total assets (**)
UCITS and equivalent funds of other European Union member states.	99.58	98.37
Other CIU and investment funds		
AIF and equivalent funds of other European Union member states.		
Other		
<b>TOTAL</b>	<b>99.58</b>	<b>98.37</b>

(\*) See line f) in the Statement of Assets and Liabilities

(\*\*) See line d) in the Statement of Assets and Liabilities

**PORTFOLIO ACQUISITIONS AND DISPOSALS DURING THE PERIOD (in EUR)**

Type of securities held	Transactions (amount)	
	Purchases	Sales
A) Eligible securities and money-market instruments that are admitted for trading on a regulated market pursuant to Article L. 422-1 of the French monetary and financial code;		
B) Eligible securities and money-market instruments that are traded on other recognised, functionally operational and regulated markets that are open to the public and have their registered office in a Member State of the European Union or in another country that is a member of the European Economic Area.		
C) Eligible securities and money-market instruments that are admitted to official listing on the stock exchange of a third-party country or are traded on another third-party country market that is recognised, functionally operational, regulated and open to the public, provided that such exchange or market has not been barred by the AMF or that the choice of such exchange or market is not prohibited by law or by the fund's rules or articles of association.		
D) The newly issued eligible securities indicated in Sub-section 4 of Section I of Article R. 214-11 of the French monetary and financial code.		
E) Other assets.	1,454,676.50	2,204,503.78

**SUNDRY INFORMATION**

**Depository:** *Caceis Bank - 12 place des États-Unis - CS 40083 - 92549 - Montrouge Cedex*

The itemised half-yearly statement of assets is available within eight weeks of the end of the period. It is available from the management company upon request to:

**GROUPAMA ASSET MANAGEMENT - 25 rue de la Ville l'Evêque - 75008 - Paris**



**DISCLOSURE OF SECURITIES FINANCING TRANSACTIONS AND REUSE OF FINANCIAL INSTRUMENTS PURSUANT TO SFTR REGULATIONS – in the Fund's base currency (EUR)**

During the period the fund engaged in no transactions that are subject to SFTR regulations.

## INVENTORY OF ASSETS AND LIABILITIES

### Inventory of assets and liabilities

Portfolio securities by economic sector (*)	Curr.	Quantity or nom. value	Current value	% Net Assets
<b>CIU SECURITIES</b>			<b>6,705,825.71</b>	<b>99.58</b>
<b>UCITS</b>			<b>6,705,825.71</b>	<b>99.58</b>
<b>Collective asset management</b>			<b>6,705,825.71</b>	<b>99.58</b>
AMUNDI PRIME JAPAN - UCITS ETF DR ( C )	EUR	11,967	314,511.91	4.67
CS ETF (IE) ON MSCI CANADA	USD	931	162,242.44	2.41
GROUPAMA AMERICA ACTIVE EQUITY - OAC	EUR	107.718	1,307,262.42	19.41
GROUPAMA EURO CREDIT - OAC	EUR	48.323	491,347.30	7.30
GROUPAMA EURO EQUITIES OA	EUR	32.23	361,144.24	5.36
GROUPAMA EUROPE EQUITIES OA	EUR	52.457	610,867.54	9.07
GROUPAMA OBLIG EURO PART OA	EUR	57.091	570,129.00	8.47
GROUPAMA US EQUITIES OA	USD	121.794	1,314,469.48	19.52
ISHARES VII PLC ISHARES CORE MSCI PAC EX JPN UCITS ETF USD A	USD	838	136,939.80	2.03
ISH MSCI EUR ACC	EUR	1,456	114,445.24	1.70
SOURCE S&P 500 UCITS ETF	USD	1,320	1,322,466.34	19.64
<b>Total</b>			<b>6,705,825.71</b>	<b>99.58</b>

(\*) The economic sector is the security issuer's main business activity. It is determined using globally recognised economic classification resources and mainly GICS and NACE.

### Inventory of forward currency transactions

Type of transaction	Current value on balance sheet		Amount of exposure (*)			
	Assets	Liabilities	Currencies to be received (+)		Currencies to be delivered (-)	
			Curr.	Amount (*)	Curr.	Amount (*)
A/EUR/GBP/20240710		-722.76	EUR	150,247.34	GBP	-150,970.10
A/EUR/GBP/20240710	19.40		EUR	11,813.94	GBP	-11,794.54
A/EUR/JPY/20240710	5,895.30		EUR	319,697.31	JPY	-313,802.01
A/EUR/USD/20240710		-67,159.25	EUR	4,178,233.80	USD	-4,245,393.05
<b>Total</b>	<b>5,914.70</b>	<b>-67,882.01</b>		<b>4,659,992.39</b>		<b>-4,721,959.70</b>

(\*) This amount is determined in compliance with the regulations that apply to the presentation of exposure in the accounting currency.

## Inventory of derivative instruments

### Inventory of derivative instruments – equities

Type of commitment	Quantity or nom. value	Current value on balance sheet		Amount of exposure (*)
		Assets	Liabilities	+/-
1. Futures				
Sub-total 1.				
2. Options				
Sub-total 2.				
3. Swaps				
Sub-total 3.				
4. Other instruments				
Sub-total 4.				
<b>Total</b>				

(\*) This amount is determined in compliance with the regulations that apply to the presentation of exposures.

### Inventory of derivative instruments - interest rates

Type of commitment	Quantity or nom. value	Current value on balance sheet		Amount of exposure (*)
		Assets	Liabilities	+/-
1. Futures				
Sub-total 1.				
2. Options				
Sub-total 2.				
3. Swaps				
Sub-total 3.				
4. Other instruments				
Sub-total 4.				
<b>Total</b>				

(\*) This amount is determined in compliance with the regulations that apply to the presentation of exposures.

### Inventory of derivative instruments - currencies

Type of commitment	Quantity or nom. value	Current value on balance sheet		Amount of exposure (*)
		Assets	Liabilities	+/-
<b>1. Futures</b>				
<b>Sub-total 1.</b>				
<b>2. Options</b>				
<b>Sub-total 2.</b>				
<b>3. Swaps</b>				
<b>Sub-total 3.</b>				
<b>4. Other instruments</b>				
<b>Sub-total 4.</b>				
<b>Total</b>				

(\*) This amount is determined in compliance with the regulations that apply to the presentation of exposures.

### Inventory of derivative instruments – on credit risk

Type of commitment	Quantity or nom. value	Current value on balance sheet		Amount of exposure (*)
		Assets	Liabilities	+/-
<b>1. Futures</b>				
<b>Sub-total 1.</b>				
<b>2. Options</b>				
<b>Sub-total 2.</b>				
<b>3. Swaps</b>				
<b>Sub-total 3.</b>				
<b>4. Other instruments</b>				
<b>Sub-total 4.</b>				
<b>Total</b>				

(\*) This amount is determined in compliance with the regulations that apply to the presentation of exposures.

## Inventory of derivative instruments - other exposures

Type of commitment	Quantity or nom. value	Current value on balance sheet		Amount of exposure (*)
		Assets	Liabilities	+/-
<b>1. Futures</b>				
<b>Sub-total 1.</b>				
<b>2. Options</b>				
<b>Sub-total 2.</b>				
<b>3. Swaps</b>				
<b>Sub-total 3.</b>				
<b>4. Other instruments</b>				
<b>Sub-total 4.</b>				
<b>Total</b>				

(\*) This amount is determined in compliance with the regulations that apply to the presentation of exposures.

## Inventory of derivative instruments or forward currency transactions used to hedge a unit class.

This section does not apply to this fund.

## Inventory summary

	Current value on balance sheet
Total inventory of eligible assets and liabilities, excluding derivative instruments (DI)	6,705,825.71
Inventory of DI (excluding DI used to hedge units issued)	
Total forward currency transactions	-61,967.31
Total derivative instruments – equities	
Total derivative instruments – interest rates	
Total derivative instruments – currencies	
Total derivative instruments – credit	
Total derivative instruments – other exposures	
Inventory of derivative instruments or forward currency transactions used to hedge units issued.	
Other assets (+)	104,883.12
Other liabilities (-)	-14,780.86
Funding liabilities (-)	
<b>Total = net assets</b>	<b>6,733,960.66</b>

Unit class	Unit currency	Number of units	Net asset value per unit
GROUPAMA DINAMICO I	EUR	8,227.232000	127.94
GROUPAMA DINAMICO N	EUR	290,151.744000	19.58