

Aggregate

ISIN Code : FR001400NNI8

Marketing communication

# GROUPAMA DYNAMIC BOND MEDIUM TERM IC

French mutual fund (FCP)

October 2024

Data as of

31/10/2024

## Total net assets

866,41 M €

## NAV per share

1 021,42 €

## 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	GRDBMIC FP
Benchmark	Bloomberg Euro Aggregate 3 - 5 years Total Return Index close coupons reinvested
SFDR classification	Article 8
Fund's inception date	14/05/2024
Unit inception date	14/05/2024
Reference currency	EUR
PEA	No
PEA-PME	No

## Fees

Maximum subscription fees	2,00%
Maximum redemption fees	-
Maximum direct management fees	0,60%
Maximum indirect management fees	0,00%

SFDR 8

## Carbon intensity



259 tCO2

vs 480 for the universe

## Green Part



3% of net assets

3% for the universe

## Terms and conditions

Valuation frequency	Daily
Type of share	Accumulation
Minimum initial subscription :	-
Centralisation cut-off time	11:00, Paris
Type of NAV per share	unknown
Payment	D+2
Centralizer	CACEIS BANK

Past performance does not guarantee future performance.



**Groupama**  
ASSET MANAGEMENT

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Data as of

31/10/2024

GROUPAMA DYNAMIC BOND MEDIUM TERM IC

BLOOMBERG EURO AGGREGATE 3 - 5 YEARS TOTAL RETURN INDEX CLOSE COUPONS REINVESTED

## Returns since the inception (on a basis of 100)

The share was launched on 2024-05-14. In accordance with regulations, performance will be displayed starting from one year of historical data.

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	-	30/09/24	31/07/24	-	-	-	-
Fund	-	-	-	-	-	-	-
Benchmark	-	-	-	-	-	-	-
Excess return	-	-	-	-	-	-	-

## 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	-	-	-	-
Benchmark volatility	-	-	-	-
Tracking Error (Ex-post)	-	-	-	-
Information Ratio	-	-	-	-
Sharpe Ratio	-	-	-	-
correlation coefficient	-	-	-	-
Beta	-	-	-	-

Source : Groupama AM

# GROUPAMA DYNAMIC BOND MEDIUM TERM IC

Aggregate

Data as of 31/10/2024

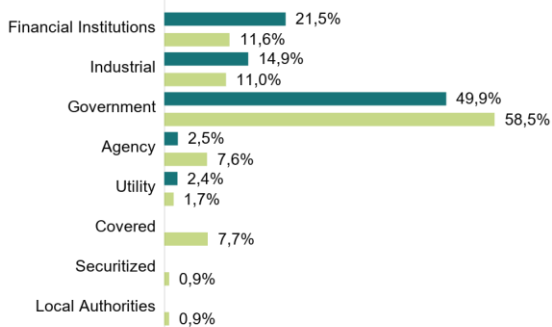
## UCI profile

Number of holdings	126	Yield to maturity	3,1%
Number of issuers	93	Modified duration	3.7
Portfolio average rating	BBB	Duration	3.1
		Credit derivatives (in %)	-0,39%

## GROUPAMA DYNAMIC BOND MEDIUM TERM IC

## BLOOMBERG EURO AGGREGATE 3 - 5 YEARS TOTAL RETURN INDEX CLOSE COUPONS REINVESTED

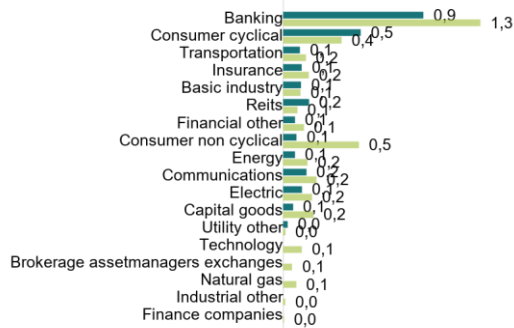
### Breakdown by type of issuer (in % of the asset)



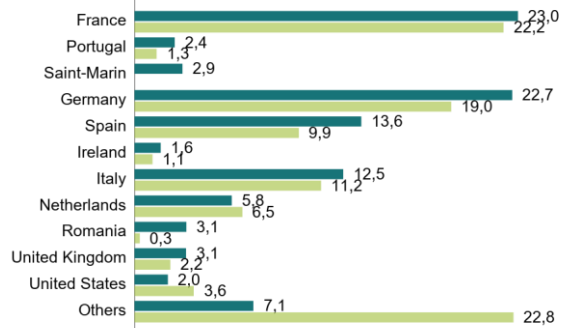
### Breakdown by rating (in % of assets, excluding liquidity)



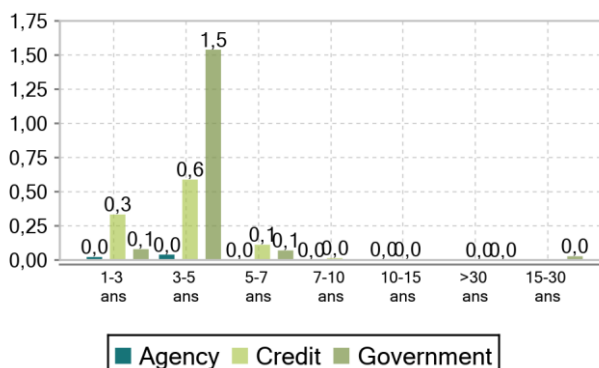
### Breakdown by sector in points of sensibility (excluding derivatives)



### Geographical breakdown (in % of the asset)



### Breakdown of sensibility by sector and by segment



Source : Groupama AM

## Top ten holdings in the portfolio (in % of assets)

	Country	Sector	% of the asset
FEDERAL REPUBLIC OF GERMANY - Groupe	Germany	Treasuries	8,7%
FEDERAL REPUBLIC OF GERMANY - Groupe	Germany	Treasuries	7,5%
KINGDOM OF SPAIN	Spain	Treasuries	6,6%
FRENCH REPUBLIC - Groupe	France	Treasuries	6,0%
REPUBLIC OF ITALY - Groupe	Italy	Treasuries	4,6%
FRENCH REPUBLIC - Groupe	France	Treasuries	4,1%
REPUBLIC OF ITALY - Groupe	Italy	Treasuries	2,9%
ROMANIA - Groupe	Romania	Sovereign	2,8%
REPUBLIC OF SAN MARINO	Saint-Marin	Sovereign	2,6%
FEDERAL REPUBLIC OF GERMANY - Groupe	Germany	Treasuries	1,5%
<b>Total</b>			<b>47,5%</b>

Source : Groupama AM

## Investment team

Damien MARTIN

François FREYSSINIER

Source : Groupama AM

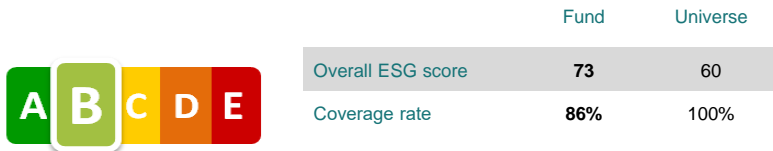


## ESG performance indicators

Criteria	ESG performance indicator	Measurement		Coverage rate(*)	
		Fund	Universe	Fund	Universe
Environment	Carbon intensity (in tCO <sub>2</sub> )	259	480	96%	92%
Social	Net job creation (in %)	4%	2%	39%	97%
	Training hours (in hours)	31	25	34%	54%
Human Rights	Human rights policy (in %)	95%	95%	39%	99%
Governance	Independence of directors (in %)	82%	52%	39%	99%

(\*) The coverage ratio is the percentage of stocks that contribute to the ESG indicator score  
For definitions of ESG performance indicators, please refer to the last page of the document.

## Portfolio ESG score

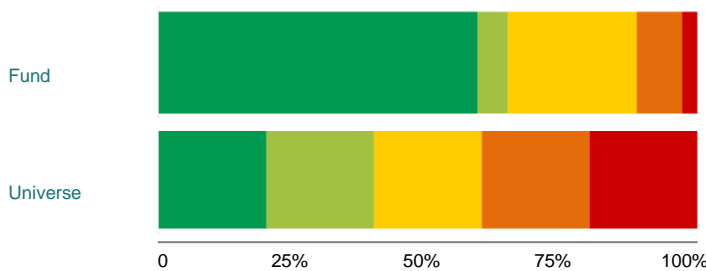


Levels A B C D E refer to the five equal portions (quintiles) into which the universe is divided, with A being the best score and E the worst.

## Score for E, S and G factors

	Fund	Universe
Environment	82	60
Social	63	60
Governance	59	60

## Portfolio distribution by ESG score



Overall ESG score	Fund	Universe
A	59,2%	20,0%
B	5,6%	20,0%
C	23,9%	20,0%
D	8,4%	20,0%
E	2,8%	20,0%

## Best portfolio's ESG score

Value	Sector	Weight	ESG rating
DBR 4 3/4 07/04/28 - 04/07/28	Treasuries	8,74%	<b>A</b>
OBL 2.2 04/13/28 - 13/04/28	Treasuries	7,51%	<b>A</b>
FRTR 5 1/2 04/25/29 - 25/04/29	Treasuries	6,05%	<b>A</b>
FRTR 0 3/4 05/25/28 - 25/05/28	Treasuries	4,13%	<b>A</b>
DBR 2.1 11/15/29 - 15/11/29	Treasuries	1,51%	<b>A</b>

## Data source

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## Historical modifications of the benchmark (10 years)

No

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