

Aggregate

ISIN Code : FR001400NNK4

Marketing communication

GROUPAMA DYNAMIC BOND MEDIUM TERM NC

French mutual fund (FCP)

October 2024

Data as of

31/10/2024**Total net assets**

866,41 M €

NAV per share

101,94 €

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	GRDBMNC 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	1,20%
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

GROUPAMA DYNAMIC BOND MEDIUM TERM NC

Aggregate

Data as of

31/10/2024

GROUPAMA DYNAMIC BOND MEDIUM TERM NC

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

PORTFOLIO PERFORMANCE

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 NC

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Data as of 31/10/2024

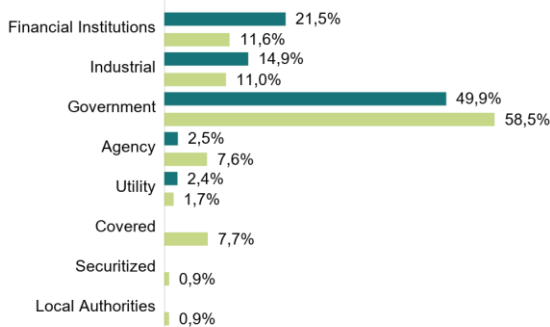
UCI profile

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%

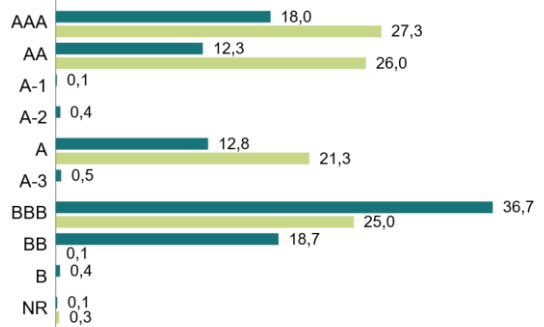
GROUPAMA DYNAMIC BOND MEDIUM TERM NC

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

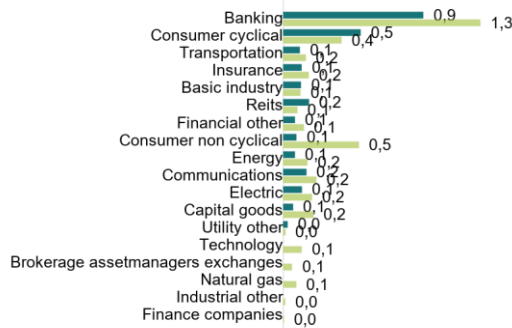
Breakdown by type of issuer (in % of the asset)



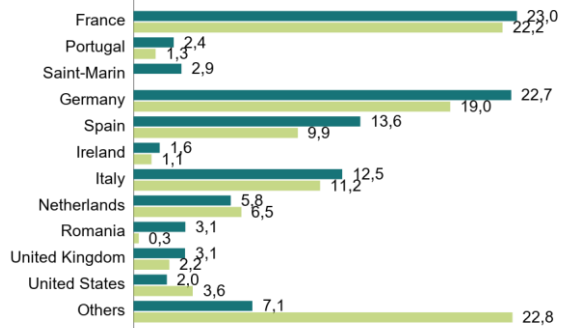
Breakdown by rating (in % of assets, excluding liquidity)



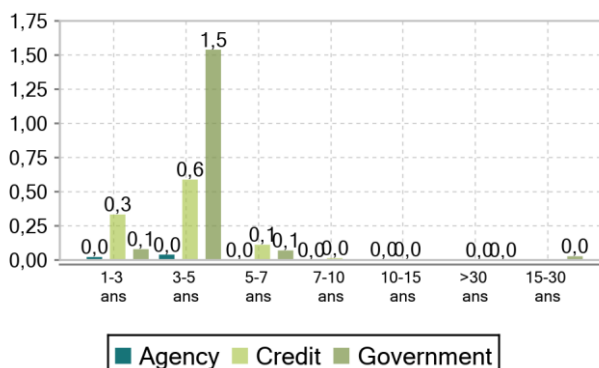
Breakdown by sector in points of sensibility (excluding derivatives)



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%
Total			47,5%

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 ₂)	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



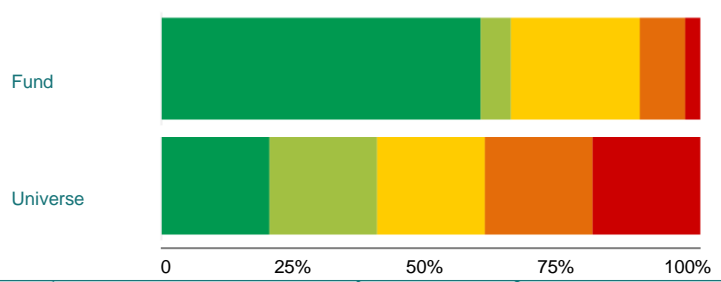
	Fund	Universe
Overall ESG score	73	60
Coverage rate	86%	100%

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%	A
OBL 2.2 04/13/28 - 13/04/28	Treasuries	7,51%	A
FRTR 5 1/2 04/25/29 - 25/04/29	Treasuries	6,05%	A
FRTR 0 3/4 05/25/28 - 25/05/28	Treasuries	4,13%	A
DBR 2.1 11/15/29 - 15/11/29	Treasuries	1,51%	A

Data source

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Historical modifications of the benchmark (10 years)

No

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