

Profiled

ISIN Code : FR0014005344

Marketing communication

GROUPAMA DYNAMISME F2D

Fund of funds

1 Previously GROUPAMA SELECTION ISR DYNAMISME F2 . 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

118,26 €

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	15/11/2021
Reference currency	EUR
PEA	No
PEA-PME	No

Fees

Maximum subscription fees	3,00%
Maximum redemption fees	-
Maximum direct management fees	0,15%
Maximum indirect management fees	0,20%



Terms and conditions

Valuation frequency	Daily
Type of share	Distribution
Minimum initial subscription :	150 000,00 €
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 F2D

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	15,51	-0,10	1,46	26,25	-	-	-
Benchmark	15,03	0,46	1,88	25,46	-	-	-
Excess return	0,48	-0,56	-0,42	0,79	-	-	-

Net annual returns in %

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Fund	14,04	-	-	-	-	-	-	-	-	-
Benchmark	17,06	-	-	-	-	-	-	-	-	-
Excess return	-3,03	-	-	-	-	-	-	-	-	-

Source : Groupama AM

Risk analysis

	1 year	3 years	5 years	10 years
Volatility	9,55%	-	-	-
Benchmark volatility	8,66%	-	-	-
Tracking Error (Ex-post)	1,37	-	-	-
Information Ratio	0,25	-	-	-
Sharpe Ratio	1,79	-	-	-
correlation coefficient	0,99	-	-	-
Beta	1,10	-	-	-

Source : Groupama AM

Main risks related to the portfolio

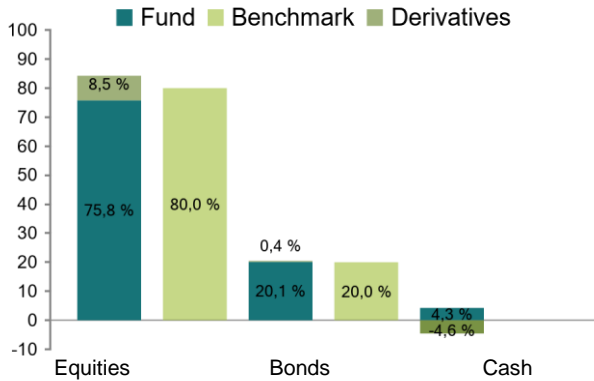
- Equity risk
- Credit risk
- Risk of capital loss
- Interest rate risk
- A decline in foreign exchange rates may result in a loss of value of assets denominated in foreign currencies

GROUPAMA DYNAMISME F2D

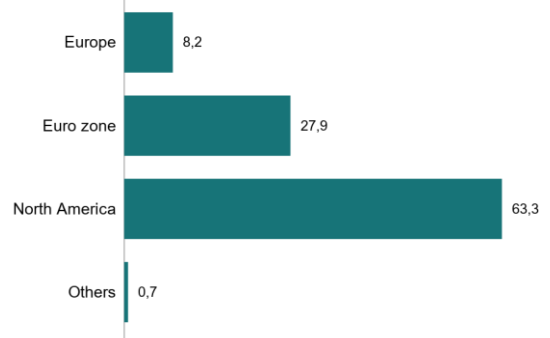
20% BLOOMBERG EUROAGG TOTAL RETURN UNHEDGED EUR
80% MSCI WORLD CLOSING € (NET DIV. REINVESTED)

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 F2D

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)

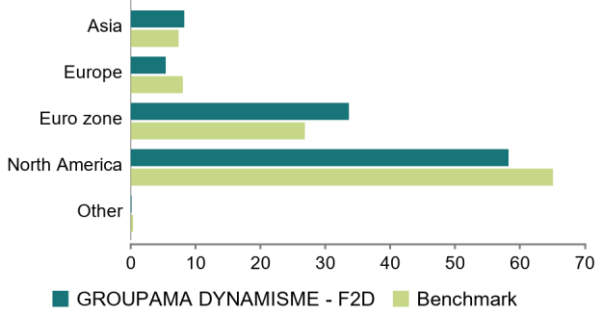


Equity Analysis

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

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.

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