

Profiled

ISIN Code : FR0013321254

Marketing communication

GROUPAMA SELECTION ISR DYNAMISME M

Fund of funds

April 2024

Data as of

30/04/2024



Total net assets

627,25 M €

NAV per share

1 060,31 €

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

Investment term

2 years 3 years 5 years 7 years

SFDR 8

Characteristics

Ticker Bloomberg	GRGDMEM FP
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	16/04/2018
Reference currency	EUR
PEA	No
PEA-PME	No

Fees

Maximum subscription fees	3,00%
Maximum redemption fees	-
Maximum direct management fees	1,00%
Maximum indirect management fees	0,20%

Terms and conditions

Valuation frequency	Daily
Type of share	Accumulation
Minimum initial subscription :	-
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 SELECTION ISR DYNAMISME M

Profiled

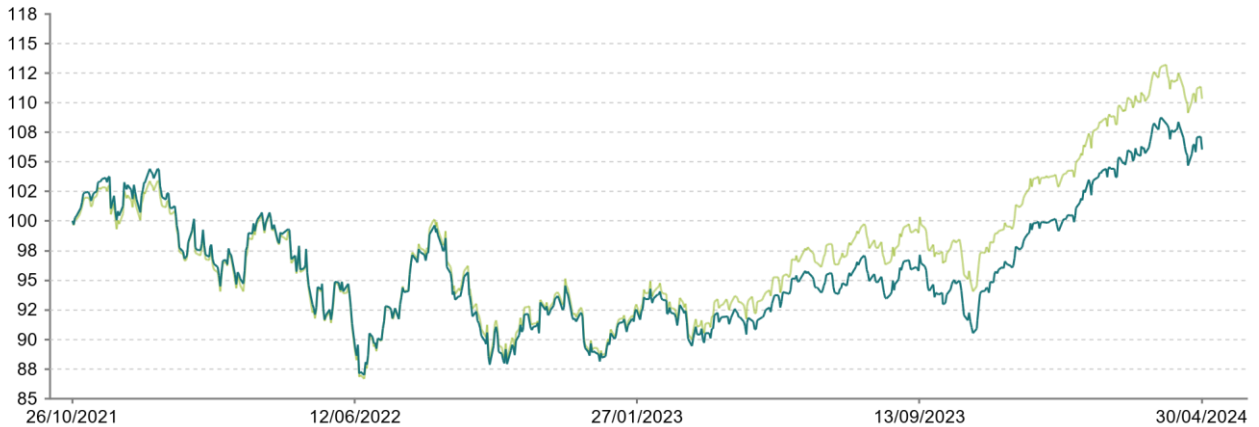
Data as of

30/04/2024

GROUPAMA SELECTION ISR DYNAMISME M

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

PORTFOLIO PERFORMANCE



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	28/03/24	31/01/24	28/04/23	-	-	-
Fund	6,03	-2,51	3,77	15,49	-	-	-
Benchmark	6,29	-2,43	3,94	18,25	-	-	-
Excess return	-0,27	-0,09	-0,17	-2,77	-	-	-

Net annual returns %

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Fund	13,07	-14,65	-	-	-	-	-	-	-	-
Benchmark	17,06	-13,56	-	-	-	-	-	-	-	-
Excess return	-3,99	-1,09	-	-	-	-	-	-	-	-

Source : Groupama AM

Risk analysis

	1 year	3 years	5 years	10 years
Volatility	9,65%	-	-	-
Benchmark volatility	9,20%	-	-	-
Tracking Error (Ex-post)	1,11	-	-	-
Information Ratio	-2,42	-	-	-
Sharpe Ratio	1,15	-	-	-
correlation coefficient	0,99	-	-	-
Beta	1,04	-	-	-

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 SELECTION ISR DYNAMISME M

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Data as of

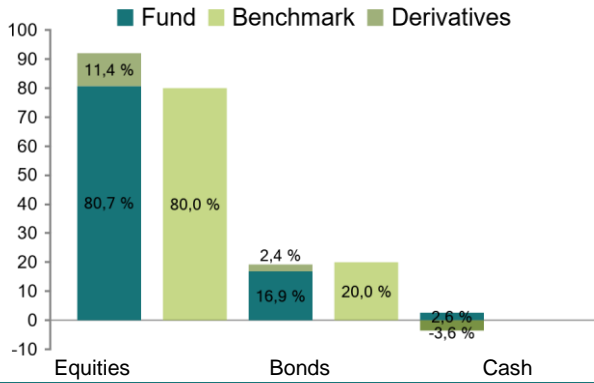
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GROUPAMA SELECTION ISR DYNAMISME M

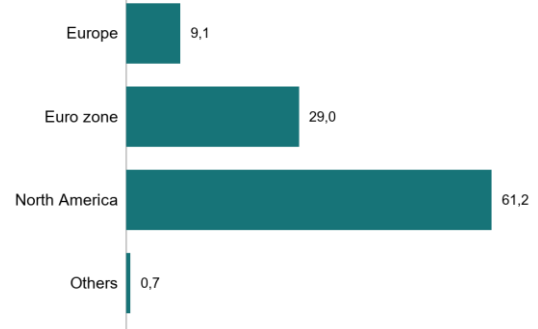
20% BLOOMBERG EUROAGG TOTAL RETURN UNHEDGED EUR
80% MSCI WORLD CLOSING € (NET DIV. REINVESTED)

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
AMERI-GAN - OAC	19,56%	11,43%	9,41%	2,02%	-2,32%	-3,14%	0,83%
GROUPAMA US EQUITIES - OA	17,61%	5,31%	5,90%	-0,59%	-3,71%	-4,11%	0,39%
GROUPAMA EUROPE EQUITIES - OA	7,73%	8,11%	6,65%	1,45%	-0,82%	-0,91%	0,09%
GROUPAMA ETAT EURO ISR - OA	7,65%	-1,94%	-2,05%	0,11%	-1,32%	-1,41%	0,09%
G FUND WORLD VISION(R) - OA	4,08%	10,51%	8,31%	2,20%	-2,29%	-2,72%	0,43%

Past performance does not guarantee future performance.

Investment team

Antoine BYJANI

Sofiane ATRou

Source : Groupama AM

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Data as of

30/04/2024

GROUPAMA SELECTION ISR DYNAMISME M

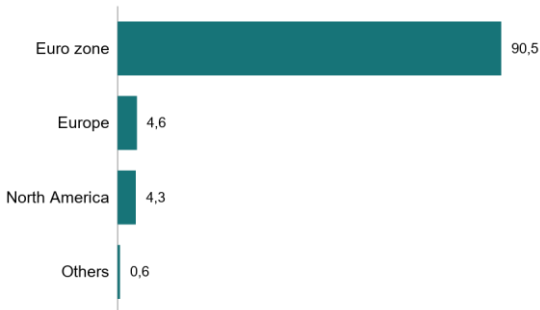
20% BLOOMBERG EUROAGG TOTAL RETURN UNHEDGED EUR
80% MSCI WORLD CLOSING € (NET DIV. REINVESTED)

Bond part 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 ETAT EURO ISR - OA	7,65%	-1,94%	-2,05%	0,11%	-1,32%	-1,41%	0,09%
G FUND CREDIT EURO ISR - OA	3,05%	0,11%	-0,39%	0,50%	-0,75%	-0,85%	0,09%
GROUPAMA OBLIG EURO - OA	2,05%	-1,17%	-1,59%	0,42%	-1,15%	-1,26%	0,11%
G FUND - HIGH YIELD MATURITY 2028 - IC	0,35%	2,92%			0,69%		

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

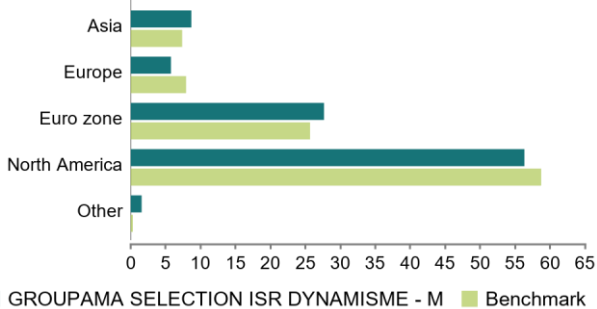


Equity part analysis

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
AMERI-GAN - OAC	19,56%	11,43%	9,41%	2,02%	-2,32%	-3,14%	0,83%
GROUPAMA US EQUITIES - OA	17,61%	5,31%	5,90%	-0,59%	-3,71%	-4,11%	0,39%
GROUPAMA EUROPE EQUITIES - OA	7,73%	8,11%	6,65%	1,45%	-0,82%	-0,91%	0,09%
G FUND WORLD VISION(R) - OA	4,08%	10,51%	8,31%	2,20%	-2,29%	-2,72%	0,43%
G FUND - GLOBAL DISRUPTION - OAD	3,28%	9,18%	8,31%	0,88%	-3,99%	-2,72%	-1,27%

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



Past performance does not guarantee future performance.

Source : Groupama AM

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Percentage of labelled funds in portfolio



■ Labelled funds : 93,41%
 ■ Unlabelled funds : 6,74%

Details of funds in portfolio

Fund name	Asset class	SRI label	% of net assets
AMERI-GAN	Equities	Yes	19,71%
GROUPAMA US EQUITIES	Equities	Yes	17,75%
AMUNDI S&P 500 ESG UCITS ACC	Equities	Yes	14,90%
GROUPAMA EUROPE EQUITIES	Equities	Yes	7,79%
GROUPAMA ETAT EURO ISR	Bonds	Yes	7,70%
BNP MSCI JAPAN ESG MIN TE	Equities	Yes	5,13%
G FUND WORLD VISION(R)	Equities	Yes	4,11%
G FUND - GLOBAL DISRUPTION	Equities	No	3,30%
G FUND CREDIT EURO ISR	Bonds	Yes	3,07%
AMUNDI MSCI PAC EXJ SRI PA-C	Equities	Yes	2,92%
AMUNDI INDEX EURO AGG SRI-C	Bonds	Yes	2,79%
G FUND - TOTAL RETURN ALL CAP EUROPE	Equities	Yes	2,33%
GROUPAMA OBLIG EURO	Bonds	Yes	2,07%
G FUND - AVENIR EUROPE	Equities	Yes	2,05%
AM S&P G ENERGY CAR ETF DR U	Equities	No	1,79%
G FUND OPPORTUNITIES EUROPE	Equities	Yes	1,09%
SHELCH OPTIMAL INCOME ESG-I	Bonds	No	1,03%
G FUND - HIGH YIELD MATURITY 2028	Bonds	No	0,35%
SCOR SUS EURO HIGH YIELD	Bonds	No	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: Iceberg Data Lab, 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: Iceberg Data Lab, 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: Iceberg Data Lab, 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)

24/08/2021 - 15/11/2021	80% MSCI World Hedged Euro (net dividend reinvested) 20% Bloomberg Capital Euro Aggregate closing
15/11/2021	20% Bloomberg EuroAgg Total Return Unhedged EUR 80% MSCI World closing € (net div. reinvested)

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Past performance is no guarantee of future performance and is not constant over time.

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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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