

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 .

November 2024

Data as of

29/11/2024



Total net assets

705,13 M €

NAV per share

125,5 €

Risk Return

Lower risk

1 2 3 **4** 5 6 7

Higher risk

Potentially lower return Potentially higher return This indicator represents the risk profile displayed in the KID. The risk category is not guaranteed and may change during the month.

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.

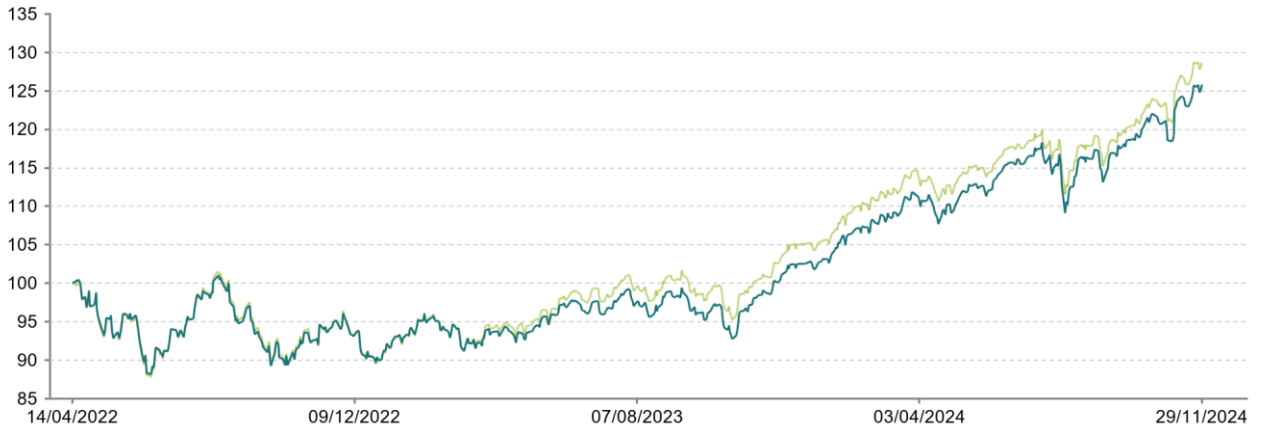


Groupama
ASSET MANAGEMENT

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	31/10/24	30/08/24	30/11/23	-	-	-
Fund	22,58	6,12	7,18	26,61	-	-	-
Benchmark	22,39	6,40	8,00	26,75	-	-	-
Excess return	0,19	-0,27	-0,82	-0,15	-	-	-

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	10,40%	-	-	-
Benchmark volatility	9,44%	-	-	-
Tracking Error (Ex-post)	1,45	-	-	-
Information Ratio	0,02	-	-	-
Sharpe Ratio	1,83	-	-	-
correlation coefficient	0,99	-	-	-
Beta	1,09	-	-	-

Source : Groupama AM

Main risks related to the portfolio

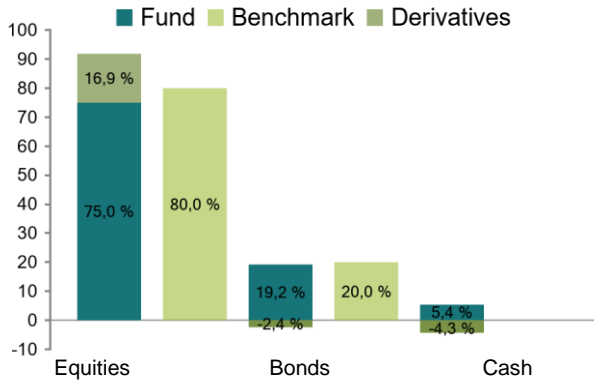
- Equity risk
- Credit risk
- Risk of capital loss
- Interest rate risk
- A decline in foreign exchange rates may result in a loss of value of assets denominated in foreign currencies

GROUPAMA DYNAMISME F2D

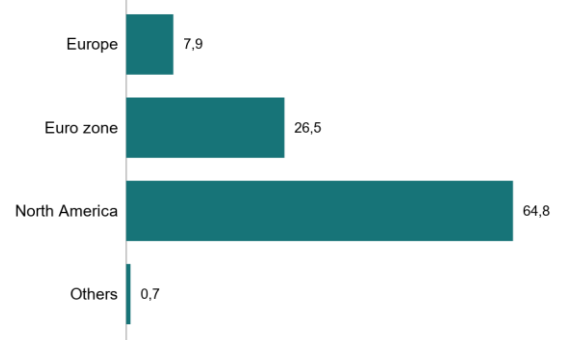
20% BLOOMBERG EUROAGG TOTAL RETURN UNHEDGED EUR
80% MSCI WORLD CLOSING € (NET DIV. REINVESTED)

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	19,95%	32,86%	33,44%	-0,58%	7,73%	8,78%	-1,04%
GROUPAMA US STOCK - OAC	17,59%	25,46%	27,59%	-2,13%	5,04%	5,83%	-0,79%
GROUPAMA EURO GOVIES - OAC	7,28%	3,54%	3,31%	0,22%	2,42%	2,31%	0,11%
GROUPAMA EUROPE STOCK - OAC	5,28%	11,03%	9,13%	1,90%	1,09%	1,06%	0,03%
GROUPAMA GLOBAL ACTIVE EQUITY - OAC	4,22%	26,73%	27,44%	-0,70%	6,43%	7,50%	-1,07%

Past performance does not guarantee future performance.

Investment team

Antoine BYJANI

Sofiane ATRou

Source : Groupama AM

GROUPAMA DYNAMISME F2D

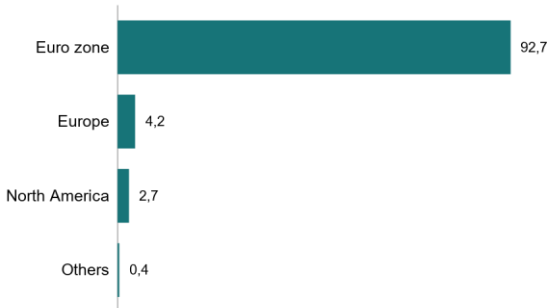
20% BLOOMBERG EUROAGG TOTAL RETURN UNHEDGED EUR
80% MSCI WORLD CLOSING € (NET DIV. REINVESTED)

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	7,28%	3,54%	3,31%	0,22%	2,42%	2,31%	0,11%
GROUPAMA EURO CREDIT - OAC	2,40%	5,83%	5,13%	0,69%	1,49%	1,56%	-0,07%
GROUPAMA EURO BOND - OAC	1,95%	3,84%	3,72%	0,13%	2,06%	1,96%	0,10%
GROUPAMA EUROPE HIGH YIELD 2028 - IC	0,32%	5,30%	3,52%	1,78%	0,04%	0,26%	-0,22%

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

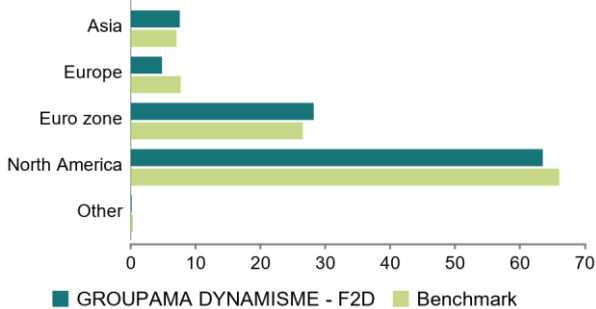


Equity Analysis

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	19,95%	32,86%	33,44%	-0,58%	7,73%	8,78%	-1,04%
GROUPAMA US STOCK - OAC	17,59%	25,46%	27,59%	-2,13%	5,04%	5,83%	-0,79%
GROUPAMA EUROPE STOCK - OAC	5,28%	11,03%	9,13%	1,90%	1,09%	1,06%	0,03%
GROUPAMA GLOBAL ACTIVE EQUITY - OAC	4,22%	26,73%	27,44%	-0,70%	6,43%	7,50%	-1,07%
GROUPAMA EUROPE ACTIVE EQUITY - OAC	3,94%	8,94%	9,13%	-0,19%	0,73%	1,06%	-0,32%

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 : 94,70%
 ■ Unlabelled funds : 4,87%

Details of funds in portfolio

Fund name	Asset class	SRI label	% of net assets
GROUPAMA AMERICA ACTIVE EQUITY	Equities	Yes	20,28%
GROUPAMA US STOCK	Equities	Yes	17,89%
AMUNDI S&P 500 ESG UCITS ACC	Equities	Yes	14,87%
GROUPAMA EURO GOVIES	Bonds	Yes	7,41%
AMUNDI INDEX EURO AGG SRI-C	Bonds	Yes	6,14%
GROUPAMA EUROPE STOCK	Equities	Yes	5,37%
BNP MSCI JAPAN ESG MIN TE	Equities	Yes	4,91%
GROUPAMA GLOBAL ACTIVE EQUITY	Equities	Yes	4,29%
GROUPAMA EUROPE ACTIVE EQUITY	Equities	Yes	4,00%
GROUPAMA GLOBAL DISRUPTION	Equities	No	3,55%
AMUNDI MSCI PAC EXJ SRI PA-C	Equities	Yes	2,90%
GROUPAMA EURO CREDIT	Bonds	Yes	2,44%
GROUPAMA EURO BOND	Bonds	Yes	1,98%
GROUPAMA OPPORTUNITIES EUROPE	Equities	Yes	0,99%
SCHELCH OPTIMAL INCOME ESG-I	Bonds	Yes	0,98%
ODDO BHF EUR HY-CP EUR	Bonds	No	0,50%
ISHARES S&P HEALTH CARE	Equities	No	0,49%
GROUPAMA EUROPE HIGH YIELD 2028	Bonds	No	0,33%
SCOR SUS EURO HIGH YIELD	Bonds	Yes	0,25%

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

© 2024 Morningstar. All rights reserved. The information, data, analysis and opinions contained herein (1) include proprietary information of Morningstar, (2) may not be copied or redistributed, (3) do not constitute investment advice offered by Morningstar, (4) are provided for information purposes only and, as such, do not constitute an offer to buy or sell any security, and (5) are not guaranteed to be correct, complete or accurate. Morningstar shall not be liable for any business decisions, damages or other losses caused by or related to such information, intelligence, analyses or opinions or their use.

Historical modifications of the benchmark (10 years)

No

Disclaimer

Groupama Asset Management disclaims any liability in the event of alteration, distortion or falsification of this document. Any unauthorised modification, use or distribution thereof, in whole or in part, in any manner whatsoever, is prohibited.

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

Sustainability information is available at <https://www.groupama-am.com/fr/finance-durable/>.

The information contained in this publication is based on sources that we consider reliable, but we do not guarantee that it is accurate, complete, valid or relevant. This Document may be modified at any time without prior notice.

Under no circumstances does this non-contractual document constitute a recommendation, a solicitation of an offer or an offer for purchase, sale or arbitrage, and should in no case be interpreted as such.

Investment carries a risk of capital loss. Before investing, investors should read the UCI's prospectus or key information document (KID). These and other periodic documents can be obtained free of charge on request from Groupama AM or at www.groupama-am.com.

Sub-fund of GROUPAMA SELECTION, an open-ended investment company (SICAV) incorporated under French law in the form of a Société Anonyme (public limited company) - domiciled at 25 rue de la Ville l'Evêque - 75008 Paris and approved by the French Financial Markets Authority (Autorité des Marchés Financiers - AMF).

Not all sub-funds of the SICAV will necessarily be registered or authorised for sale in all jurisdictions or be available to all investors. The Management Company may at any time decide to terminate the marketing of the Sub-Fund in one or more jurisdictions.

Access to the products and services presented may be subject to restrictions with regard to certain persons or certain countries. The tax treatment depends on each person's situation.

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.

Italy: the Prospectus and the Investor Information Document available in Italian and the annual and semi-annual reports can be obtained from Groupama AM succursale italiana, Via di Santa Teresa 35, Roma or at www.groupama-am.fr/it.