CM-AM DYNAMIQUE EUROPE D

Registered in: FR

KEY FIGURES

NAV : 46.92€

Fund size : €233.53M

SYNTHETIC RISK INDICATOR

1 2 3 **4** 5 6 7

Lowest risk — Highest risk

INVESTMENT HORIZON

1 year	2 years	3 years	4 years	**>5 years**

CHARACTERISTICS

Legal form : UCITS fund

Marketing category : Mixed fund

Inception date : 21/04/1997

Benchmark : €STR Capitalisé 20% + Euro Stoxx Net Return 80%

Allocation of distributable amounts : Distribution

Currency : EUR

Valuation frequency : Daily

Major risks not taken into account by the indicator : Impact of techniques such as derivative investments

COMMERCIAL INFORMATION

ISIN code : FR0010361303

Bloomberg Ticker : CICDYND FP Equity

Cut-off time : D-1 before 09:00 am CET

Settlement : D+2 business days

Min. initial subscription : 1 thousandth of unit

Eligibility for PEA : Yes

Max. subscription fees : 2%

Max. redemption fees : 0%

Maximum management fees : 2,4% max, incl. tax

Management fees and other administrative and operating expenses : 2.27%

Custodian : Banque Fédérative du Crédit Mutuel

Administrator : CIC

Management company : Crédit Mutuel Asset Management

Portfolio Manager(s) :

Hugues **DANINOS**

Julien **DAPSENS**

INVESTMENT STRATEGY

This fund is actively managed on a discretionary basis. Its management objective is to outperform its composite performance indicator, 80% EURO STOXX Net Return (SXXT) + 20% capitalized €STR, net of fees, over the recommended investment period of. The composition of the UCITS may deviate significantly from the breakdown of the indicator.

Indices are based on closing prices and expressed in euros, with dividends reinvested for Euro Stoxx Net Return and interest capitalized for €STR.

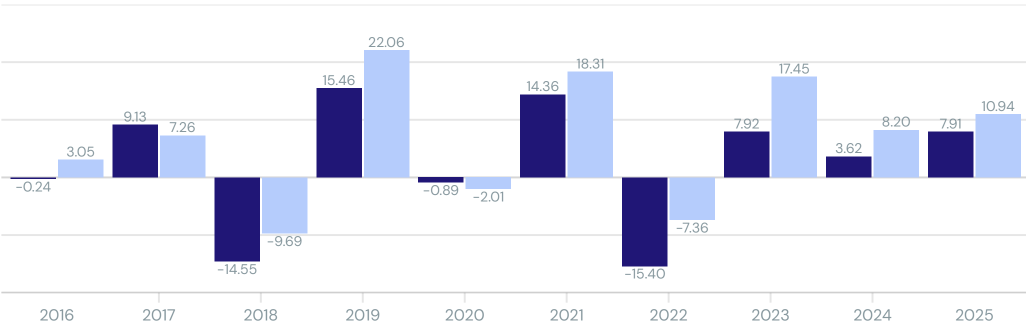
NET PERFORMANCES

The figures quoted relate to previous years. Past performance is not a reliable indication of future performance. This performance does not take into account the fees and costs for the issue and redemption of units.

Cumulative	1 month	3 months	6 months	YTD	1 year	3 years	5 years	10 years
Fund	-0.19%	4.80%	7.91%	7.91%	7.59%	23.18%	32.21%	23.96%
Benchmark	-0.48%	4.37%	10.94%	10.94%	12.43%	52.92%	67.71%	78.85%

Annualized	3 years	5 years	10 years
Fund	7.19%	5.74%	2.17%
Benchmark	15.19%	10.89%	5.98%

CALENDAR NET PERFORMANCES



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EVOLUTION OF PERFORMANCE OVER 10 YEARS

PERFORMANCE INDICATORS

	1 year	3 years	5 years
Fund volatility	12.12%	11.41%	11.59%
Sharpe ratio	0.38	0.38	0.35

	Over 5 years
Max. run-up	33.87%
Max. Drawdown	-22.23%
Recovery	868 days (the 13/02/2025)

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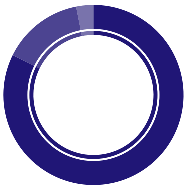
ASSET TYPE

In % of AUM



Equity funds	82.28%
Money market funds	14.61%
Cash	3.11%

STRATEGY

In % of AUM (excluding cash)

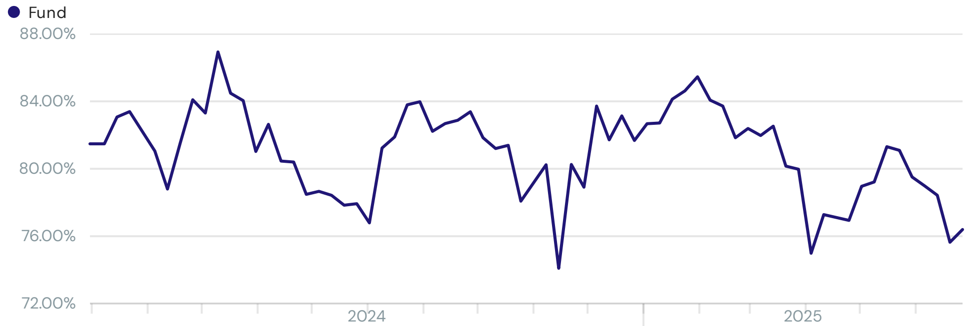
TOP PORTFOLIO HOLDINGS

Excluding cash

Name	Strategy	Weight
Cm-am Convictions Euro - Part Ic	Core	9.45%
Eleva Ucits Fund – Fonds Eleva Euroland Selection - Part I Eur	Core	6.68%
Allianz Valeurs Durables - Part Ic	Core	6.58%
Bgf Euro-markets I2 Eur	Core	6.35%
Jpmorgan Funds Euroland Equity - Part C	Core	5.67%
Cm-am Europe Value - Part Ic	Value	5.59%
Jpm Eurozone Rei Eq Esg Etf	Core	5.35%
Bdl Convictions - Part I	Value	4.98%
Mansartis Zone Euro Isr Part I	Growth	4.48%
Dpam Invest B - Equities Euroland F	Growth	4.05%

Number of holdings: 22 **Top 10 holdings weight:** 59.19%

EQUITY EXPOSURE (76.44%)



MAIN MOVEMENTS OF THE MONTH

Excluding cash and in % of AUM on operation date

New positions	%
No new position	

Closed positions	%
No sold position	

Strengthened positions	%
No strengthened position	

Reduced positions	%
Cm-am Indiciel Amerique 500 - Pa	-1.01%

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1/ Automatically all funds are classified in Article 6, without sustainability objective.
2/ Article 8 applies for funds that promote ESG characteristics.
3/ Article 9 goes further, with a sustainable and measurable investment objective. That is, the funds invest in an activity that contributes to an environmental or social objective, such as reducing CO2 emissions or fighting inequality.

For more information on sustainability issues, please visit the management company's website (www.creditmutuel-am.eu)

DEFINITIONS

The synthetic risk indicator makes it possible to assess the level of risk of this product compared to others. It indicates the likelihood of this product incurring losses in the event of market developments or our inability to pay you.

Volatility is a measure for the strength of fluctuation in the performance of the fund during a certain period. The higher it is the more volatile and therefore risky a fund is.

The Sharpe Ratio measures the average return earned in excess in dependency of the risk relative to a benchmark (risk-free rate). For the assessment of this key figure, the attainable riskfree yield is subtracted from the yield actually earned. The result is divided by the risk that has been taken by the fund. A Sharpe Ratio > 1 indicates that an excess yield compared to the riskfree money market investment has been earned. At the same time, it shows the ratio of this excess yield to the risk taken. In reverse, a negative Sharpe Ratio (<0) illustrates that the money market interest rate has not been outperformed.

Information ratio: measure of outperformance or underperformance of the fund compared with its index, in consideration of the relative risk involved

Max.Drawdown: Historical maximum loss that would have been incurred by an investor who invested at the highest and exited at the lowest

The recovery is the time needed to recover the maximum loss (max drawdown).

Equity exposure: more precise than the composition of the portfolio, it constantly takes into account ongoing transactions and in particular those carried out on derivative markets, which may increase or decrease management risks depending on market fluctuations.

Modified duration: makes it possible to measure the percentage change, upward or downward, of the price of a bond or of the net asset value of a bond UCITS, induced by a 1% fluctuation of market interest rates.