

G FUND WORLD VISION(R) ID

Sub-fund of a French SICAV

October 2022

Data as of

31/10/2022**Total net assets**

716,36 M €

NAV per share

371,03 €

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 KIID. The risk category is not guaranteed and may change during the month.

Potentially higher return

Investment term2 years 3 years **5 years** 7 years**Characteristics**

Ticker Bloomberg	SOLELIN FP
Benchmark	MSCI World € closing (net dividend reinvested)
SFDR classification	Article 8
Fund's inception date	06/03/1963
Reference currency	EUR
Unit inception date	06/03/1963
Last ex-dividend date	-
Amount of last dividend paid	-
PEA	-

Fees

Maximum subscription fees	2,75%
Maximum redemption fees	-
Maximum direct management fees	1,10%
Maximum indirect management fees	0,00%



Morningstar rating

(Data as of 30/09/2022)



Category " Global Large-Cap Blend Equity"

**Carbon intensity****454 tCO2**

vs 504 for the benchmark

Green Part**3% of net assets**

vs 4% for the benchmark

Implied temperature**2,84 °C**

vs 2,89 for the benchmark

Terms and conditions

Valuation frequency	Daily
Type of share	Distribution
Minimum initial subscription	-
Centralisation cut-off time	11:00, Paris
Type of NAV per share	unknown
Payment	D+3
Centralizer	CACEIS BANK



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MSCI WORLD € CLOSING (NET DIVIDEND REINVESTED)

Returns 5 years (on a basis of 100)



Past performance does not guarantee future performance.

Source : Groupama AM

Net cumulative returns in %

	1 month	3 months	YTD*	1 year	3 years	5 years	10 years
Fund	7,15	-2,73	-5,81	-0,76	39,17	60,66	-
Benchmark	6,24	-3,90	-8,03	-4,55	34,86	60,53	-
Excess return	0,91	1,17	2,22	3,79	4,30	0,12	-

(*) YTD (Year to Date): performance since the beginning of the current year

Net annual returns %

	2021	2020	2019	2018	2017	2016	2015	2014	2013	2012
Fund	32,88	5,47	27,94	-4,88	8,84	10,47	12,75	21,83	19,01	11,99
Benchmark	31,07	6,33	30,02	-4,11	7,51	10,73	10,42	19,50	21,20	14,05
Excess return	1,81	-0,86	-2,08	-0,77	1,32	-0,26	2,33	2,33	-2,19	-2,05

Source : Groupama AM

Risk analysis

	1 year	3 years	5 years	10 years
Volatility	16,76%	18,79%	16,97%	-
Benchmark volatility	17,48%	19,34%	17,19%	-
Tracking Error (Ex-post)	2,70	2,52	2,38	-
Information Ratio	1,30	0,48	0,03	-
Sharpe Ratio	-0,16	0,56	0,59	-
correlation coefficient	0,99	0,99	0,99	-
Beta	0,95	0,96	0,98	-

Source : Groupama AM

Main Risks Related To The Portfolio

Equity risk

Risque de change

Risque de perte en capital

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International equities

Data as of 31/10/2022

UCI profile

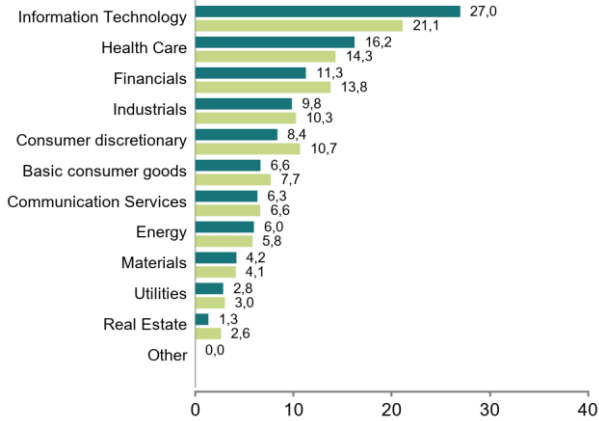
Number of holdings	119
Average capitalization	34,73 Bn €
Median capitalisation	7,42 Bn €



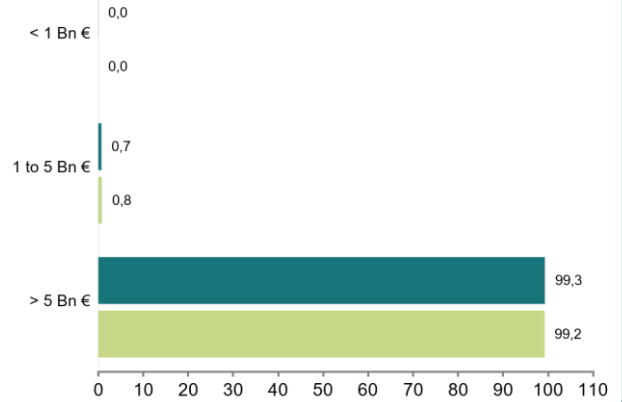
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MSCI WORLD € CLOSING (NET DIVIDEND REINVESTED)

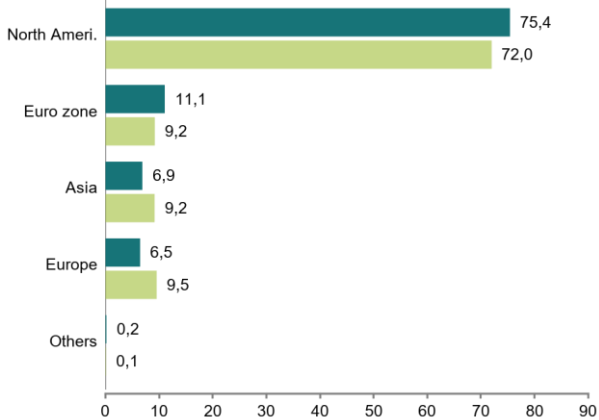
Sector breakdown (as % of assets, excluding liquidity)



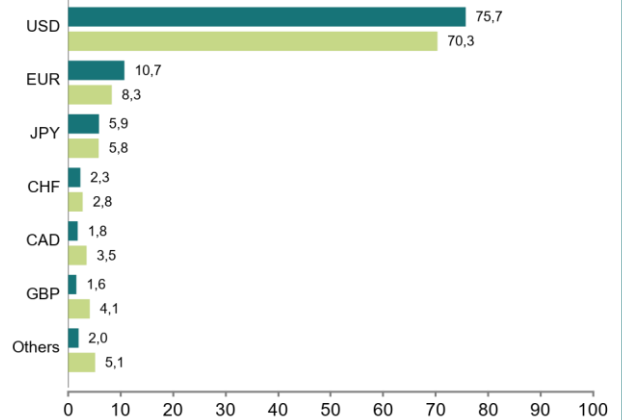
Breakdown by market capitalisation (as % of assets, excluding liquidity)



Geographical breakdown (as % of assets, excluding liquidity)



Breakdown by currency (as % of assets, excluding liquidity)



Top ten equity lines in the portfolio

	Country	Sector	Asset %
APPLE INC	United States	Information Technology	6,46%
MICROSOFT CORP	United States	Information Technology	6,15%
RAYTHEON TECHNOLOGIES CORP	United States	Industrials	3,47%
UNITEDHEALTH GROUP INC	United States	Health Care	3,08%
THERMO FISHER SCIENTIFIC INC	United States	Health Care	2,75%
MERCK & CO. INC.	United States	Health Care	2,48%
NEXTERA ENERGY INC	United States	Utilities	2,45%
MOTOROLA SOLUTIONS INC	United States	Information Technology	2,34%
AMAZON.COM INC	United States	Consumer discretionary	2,02%
SCHLUMBERGER LTD	United States	Energy	2,00%
Total			33,20%

Investment team

Philippe VIALLE

Julia KUNG

Source : Groupama AM

Key ESG performance indicators



Carbon intensity

	Fund	Benchmark
Carbon intensity	454	504



Independence of directors

	Fund	Benchmark
Independence of directors	63%	62%

ESG performance indicators

Criteria	ESG performance indicator	Measurement		Coverage rate(*)	
		Fund	Benchmark	Fund	Benchmark
Environment	Carbon intensity (in tCO ₂)	454	504	93%	95%
Social	Net job creation (in %)	8%	8%	96%	99%
	Training hours (in hours)	28	36	57%	53%
Human Rights	Human rights policy (in %)	100%	98%	96%	99%
Governance	Independence of directors (in %)	63%	62%	96%	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



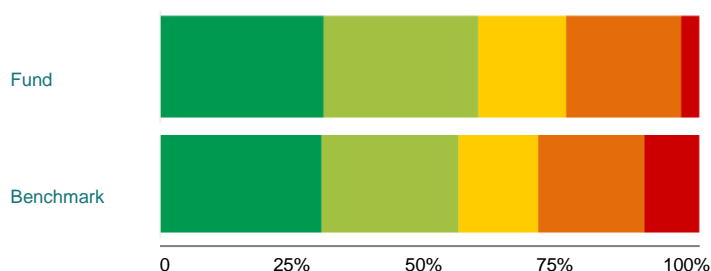
	Fund	Benchmark
Overall ESG score	63	60
Coverage rate	96%	99%

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	Benchmark
Environment	60	56
Social	58	56
Governance	59	55

Portfolio distribution by ESG score



Overall ESG score	Fund	Benchmark
A	30,3%	29,9%
B	28,7%	25,4%
C	16,3%	14,8%
D	21,4%	19,7%
E	3,4%	10,2%

Best portfolio's ESG score

Value	Sector	Weight	ESG rating
MERCK & CO. INC.	Health Care	2,55%	A
MOTOROLA SOLUTIONS INC	Information Technology	2,26%	A
MICRON TECHNOLOGY INC	Information Technology	1,74%	A
GENERAL MOTORS CO	Consumer discretionary	1,66%	A
ASML HOLDING NV	Information Technology	1,20%	A

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)

No

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