

GROUPAMA JAPON STOCK ID

Sub-fund of a French SICAV

October 2022

Data as of

31/10/2022

Total net assets

102,15 M €

NAV per share

1 254,81 €

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 term

2 years 3 years **5 years** 7 years

Morningstar rating

(Data as of 30/09/2022)



Category " Japan Large-Cap Equity"

Characteristics

Ticker Bloomberg	NPPNGAN FP
Benchmark	MSCI Japan closing net €
SFDR classification	Article 6
Fund's inception date	01/09/1986
Reference currency	EUR
Unit inception date	01/09/1986
Last ex-dividend date	-
Amount of last dividend paid	-
PEA	-

Fees

Maximum subscription fees	2,75%
Maximum redemption fees	-
Maximum direct management fees	0,80%
Maximum indirect management fees	0,00%

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 JAPAN CLOSING NET €

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	1,98	-7,40	-13,36	-12,49	-0,10	7,98	-
Benchmark	2,06	-7,21	-12,79	-11,80	2,28	12,43	-
Excess return	-0,07	-0,19	-0,57	-0,69	-2,37	-4,44	-

(*) 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	9,13	3,76	21,58	-9,88	8,03	5,31	20,35	13,30	18,47	5,08
Benchmark	10,01	4,57	22,51	-9,09	8,91	6,17	21,32	9,58	21,13	6,56
Excess return	-0,88	-0,81	-0,94	-0,79	-0,87	-0,86	-0,97	3,71	-2,66	-1,48

Source : Groupama AM

Risk analysis

	1 year	3 years	5 years	10 years
Volatility	15,87%	19,32%	17,01%	-
Benchmark volatility	15,87%	19,32%	17,01%	-
Tracking Error (Ex-post)	0,07	0,09	0,08	-
Information Ratio	-9,86	-8,99	-10,81	-
Sharpe Ratio	-1,01	-0,02	0,10	-
correlation coefficient	1,00	1,00	1,00	-
Beta	1,00	1,00	1,00	-

Source : Groupama AM

Main Risks Related To The Portfolio

Risque actions

Risque de perte en capital

Risque de change

GROUPAMA JAPON STOCK ID

International equities

Data as of 31/10/2022

UCI profile

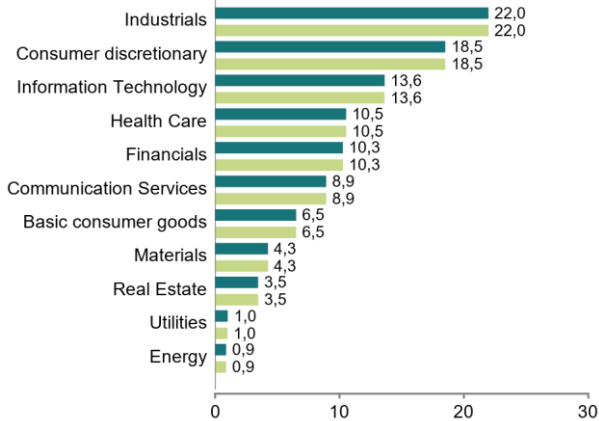
Number of holdings	239
Average capitalization	14,47 Bn €
Median capitalisation	8,05 Bn €



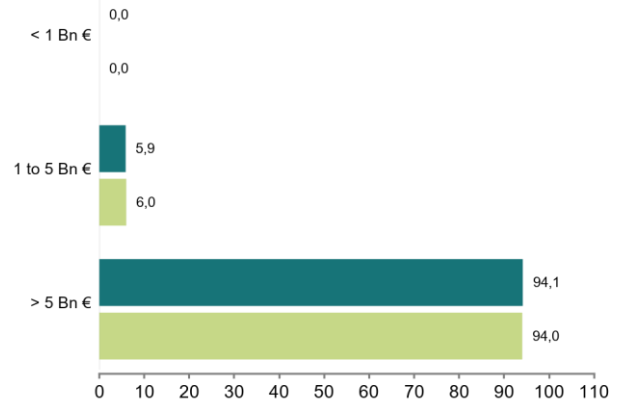
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MSCI JAPAN CLOSING NET €

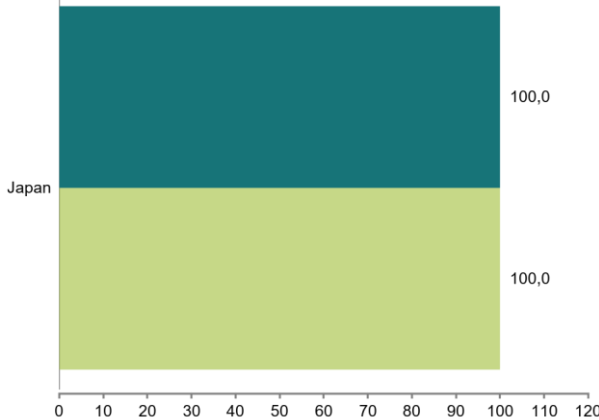
Sector breakdown (as % of assets, excluding liquidity)



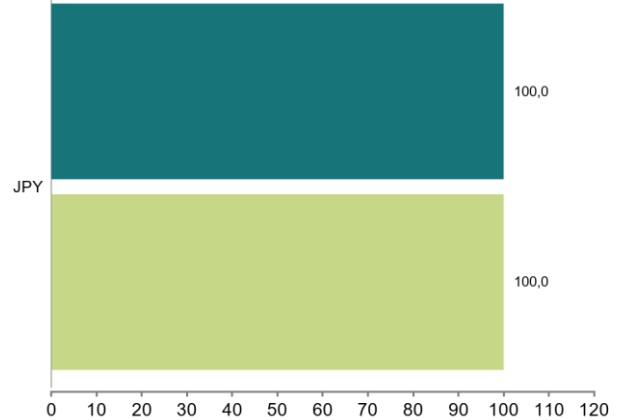
Breakdown by market capitalisation (as % of assets, excluding liquidity)



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 %
TOYOTA MOTOR CORP	Japan	Consumer discretionary	5,10%
SONY GROUP CORP	Japan	Consumer discretionary	2,94%
KEYENCE CORP	Japan	Information Technology	2,58%
MITSUBISHI UFJ FINANCIAL GRO	Japan	Financials	1,95%
DAIICHI SANKYO CO LTD	Japan	Health Care	1,95%
SOFTBANK GROUP CORP	Japan	Communication Services	1,80%
KDDI CORP	Japan	Communication Services	1,66%
NINTENDO CO LTD	Japan	Communication Services	1,57%
RECRUIT HOLDINGS CO LTD	Japan	Industrials	1,55%
HITACHI LTD	Japan	Industrials	1,53%
Total			22,63%

Investment team

Source : Groupama AM

Data source

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Historical modifications of the benchmark (10 years)

01/10/2011 - 20/12/2012	Topix closing € (gross dividend reinvested) d-1
20/12/2012 - 05/02/2014	Topix closing € (gross dividend reinvested)
05/02/2014	MSCI Japan closing net €

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