

GROUPAMA JAPON STOCK M

Sub-fund of a French SICAV

December 2022

Data as of

30/12/2022

Total net assets

102,89 M €

NAV per share

269,16 €

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 30/11/2022)



Category " Japan Large-Cap Equity"

Characteristics

Ticker Bloomberg	NPPNGNM FP
Benchmark	MSCI Japan closing net €
SFDR classification	Article 6
Fund's inception date	01/09/1986
Reference currency	EUR
Unit inception date	16/02/2009
Last ex-dividend date	-
Amount of last dividend paid	-
PEA	-

Fees

Maximum subscription fees	3,00%
Maximum redemption fees	-
Maximum direct management fees	0,65%
Maximum indirect management fees	0,00%

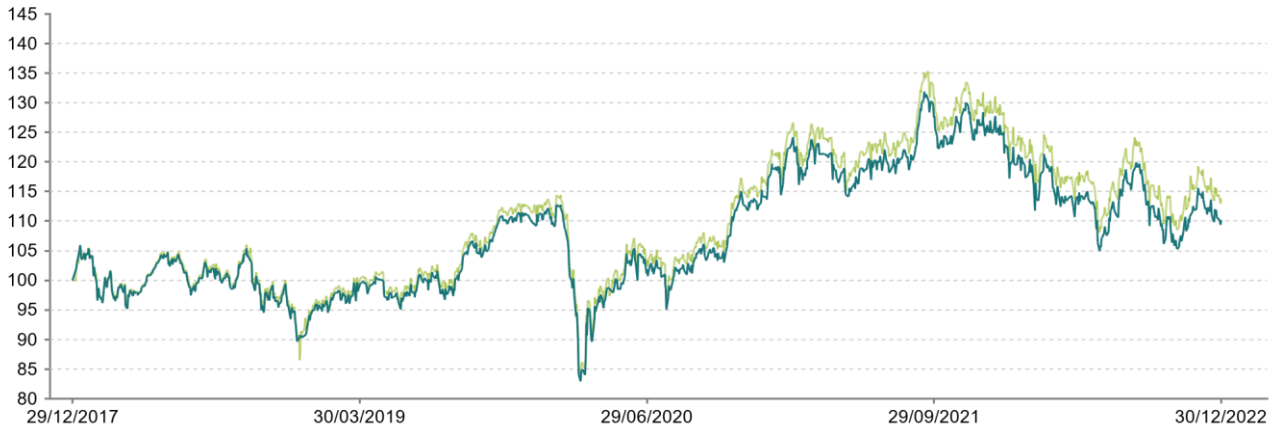
Terms and conditions

Valuation frequency	Daily
Type of share	Accumulation
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	-3,29	3,77	-11,74	-11,74	0,24	10,15	-
Benchmark	-3,27	3,94	-11,18	-11,18	2,18	13,80	-
Excess return	-0,03	-0,16	-0,56	-0,56	-1,94	-3,64	-

(*) 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	9,30	3,92	21,76	-9,75	8,20	5,46	20,53	13,47	18,65	5,24
Benchmark	10,01	4,57	22,51	-9,09	8,91	6,17	21,32	9,58	21,13	6,56
Excess return	-0,72	-0,65	-0,76	-0,65	-0,71	-0,71	-0,79	3,89	-2,48	-1,32

Source : Groupama AM

Risk analysis

	1 year	3 years	5 years	10 years
Volatility	16,07%	19,44%	17,06%	-
Benchmark volatility	16,07%	19,44%	17,05%	-
Tracking Error (Ex-post)	0,06	0,09	0,08	-
Information Ratio	-8,82	-7,46	-8,79	-
Sharpe Ratio	-0,78	0,02	0,13	-
correlation coefficient	1,00	1,00	1,00	-
Beta	1,00	1,00	1,00	-

Source : Groupama AM

Main risks related to the portfolio

Equity risk

Risk of capital loss

Foreign exchange risk

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International equities

Data as of 30/12/2022

UCI profile

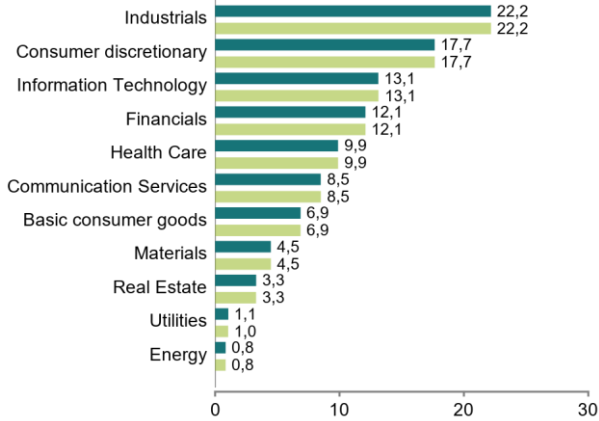
Number of holdings	239
Average capitalization	14,84 Bn €
Median capitalisation	8,43 Bn €



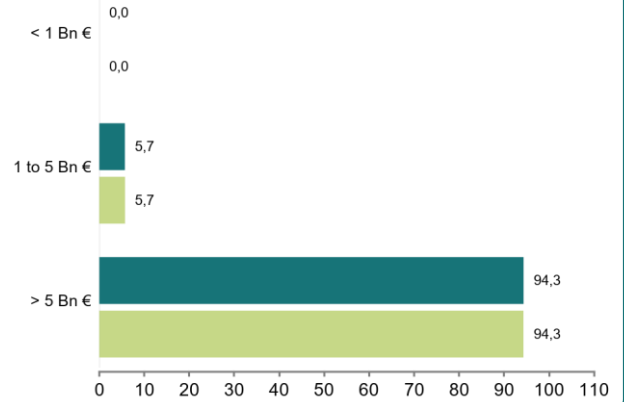
GROUPAMA JAPON STOCK M

MSCI JAPAN CLOSING NET €

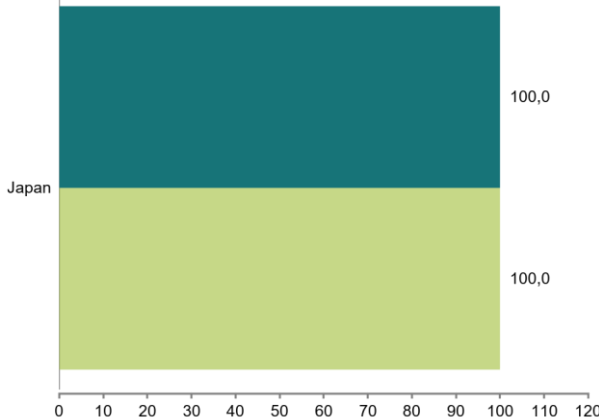
Sector breakdown (as % of assets, excluding liquidity)



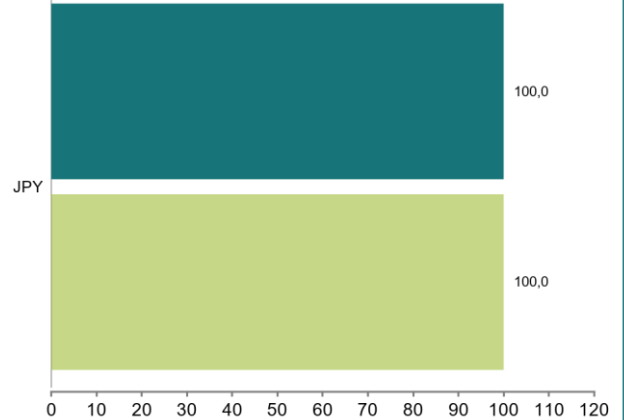
Breakdown by market capitalisation (as % of assets, excluding liquidity)



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	4,83%
SONY GROUP CORP	Japan	Consumer discretionary	3,17%
MITSUBISHI UFJ FINANCIAL GRO	Japan	Financials	2,66%
KEYENCE CORP	Japan	Information Technology	2,52%
DAIICHI SANKYO CO LTD	Japan	Health Care	1,87%
SUMITOMO MITSUI FINANCIAL GR	Japan	Financials	1,73%
SOFTBANK GROUP CORP	Japan	Communication Services	1,71%
HITACHI LTD	Japan	Industrials	1,62%
KDDI CORP	Japan	Communication Services	1,61%
TAKEDA PHARMACEUTICAL CO LTD	Japan	Health Care	1,55%
Total			23,26%

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International equities

Data as of 30/12/2022

Investment team

Source : Groupama AM

Data source

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Historical modifications of the benchmark (10 years)

20/12/2012 - 05/02/2014	Topix closing € (gross dividend reinvested)
05/02/2014	MSCI Japan closing net €

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