

GROUPAMA JAPON STOCK N

Sub-fund of a French SICAV

October 2022

Data as of

31/10/2022

Total net assets

102,15 M €

NAV per share

503,97 €

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 | NPPNGNN FP |
| Benchmark | MSCI Japan closing net € |
| SFDR classification | Article 6 |
| Fund's inception date | 01/09/1986 |
| Reference currency | EUR |
| Unit inception date | 03/02/2006 |
| Last ex-dividend date | - |
| Amount of last dividend paid | - |
| PEA | - |

Fees

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

Terms and conditions

| | |
|------------------------------|--------------|
| Valuation frequency | Daily |
| Type of share | Accumulation |
| Minimum initial subscription | 500 € |
| Centralisation cut-off time | 11:00, Paris |
| Type of NAV per share | unknown |
| Payment | D+3 |
| Centralizer | CACEIS BANK |



GROUPAMA JAPON STOCK N

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 | 1,92 | -7,58 | -13,89 | -13,14 | -2,29 | 4,13 | - |
| Benchmark | 2,06 | -7,21 | -12,79 | -11,80 | 2,28 | 12,43 | - |
| Excess return | -0,14 | -0,37 | -1,11 | -1,34 | -4,57 | -8,30 | - |

(*) 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 | 8,32 | 3,00 | 20,70 | -10,51 | 7,28 | 4,56 | 19,53 | 12,51 | 17,64 | 4,22 |
| Benchmark | 10,01 | 4,57 | 22,51 | -9,09 | 8,91 | 6,17 | 21,32 | 9,58 | 21,13 | 6,56 |
| Excess return | -1,69 | -1,57 | -1,82 | -1,42 | -1,63 | -1,61 | -1,79 | 2,92 | -3,48 | -2,34 |

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 | -18,57 | -16,79 | -19,60 | - |
| Sharpe Ratio | -1,06 | -0,06 | 0,06 | - |
| 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 N

International equities

Data as of 31/10/2022

UCI profile

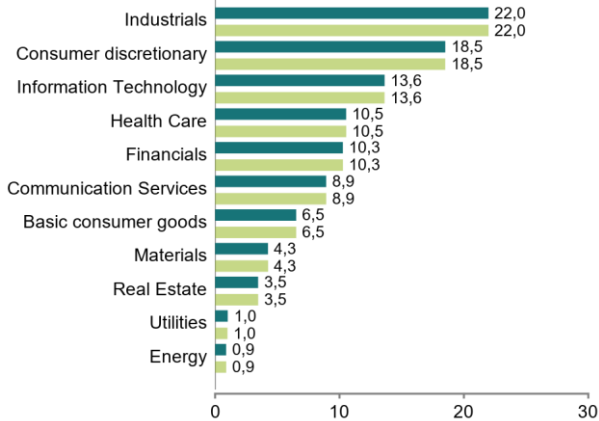
| | |
|------------------------|------------|
| Number of holdings | 239 |
| Average capitalization | 14,47 Bn € |
| Median capitalisation | 8,05 Bn € |



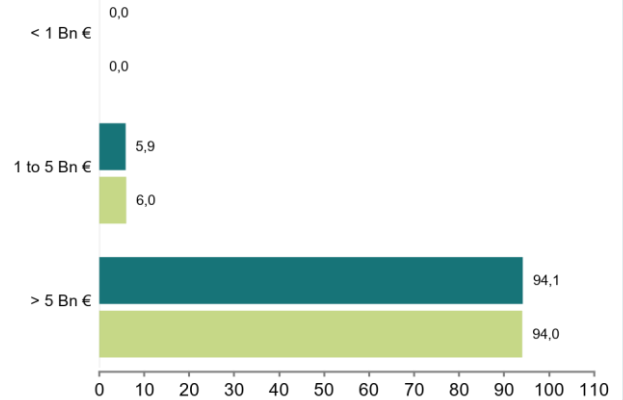
GROUPAMA JAPON STOCK N

MSCI JAPAN CLOSING NET €

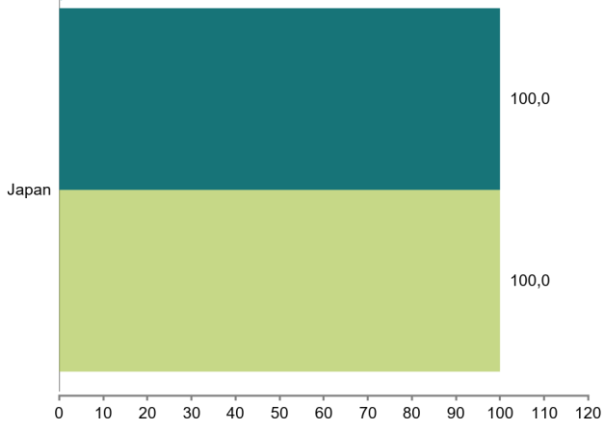
Sector breakdown (as % of assets, excluding liquidity)



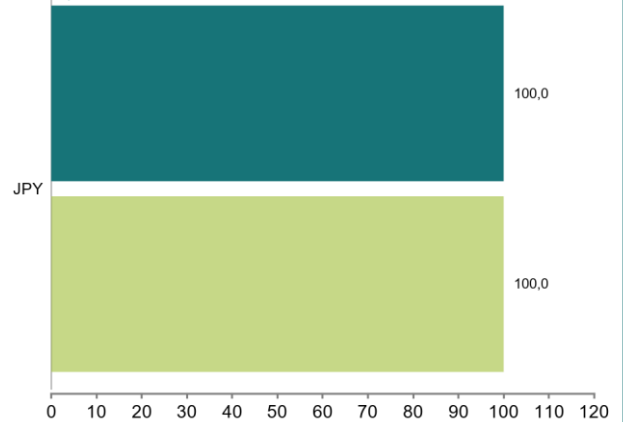
Breakdown by market capitalisation (as % of assets, excluding liquidity)



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% |

GROUPAMA JAPON STOCK N

International equities

Data as of 31/10/2022

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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