

# GROUPAMA JAPON STOCK M

Sub-fund of a French SICAV

**October 2022**

Data as of

**31/10/2022**

## Total net assets

102,15 M €

## NAV per share

264,55 €

## 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	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	4,00%
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



GROUPAMA JAPON STOCK M

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	2,00	-7,37	-13,25	-12,36	0,35	8,80	-
Benchmark	2,06	-7,21	-12,79	-11,80	2,28	12,43	-
Excess return	-0,06	-0,16	-0,47	-0,56	-1,92	-3,63	-

(\*) 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	15,87%	19,32%	17,01%	-
Benchmark volatility	15,87%	19,32%	17,01%	-
Tracking Error (Ex-post)	0,06	0,09	0,08	-
Information Ratio	-8,42	-7,32	-8,80	-
Sharpe Ratio	-1,00	-0,01	0,11	-
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 M

International equities

Data as of 31/10/2022

## UCI profile

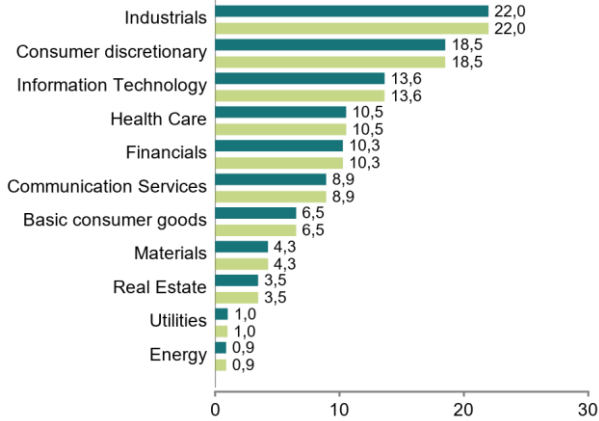
Number of holdings	239
Average capitalization	14,47 Bn €
Median capitalisation	8,05 Bn €



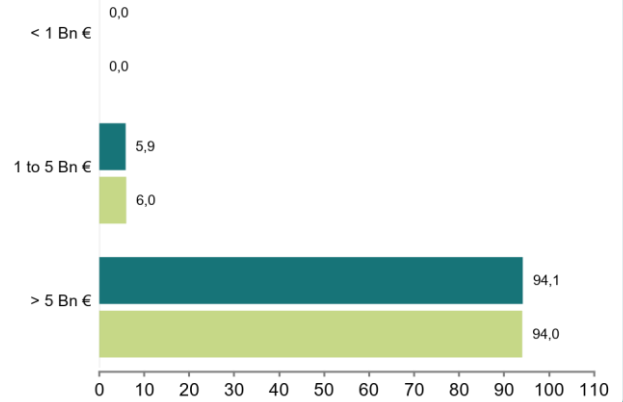
## GROUPAMA JAPON STOCK M

## MSCI JAPAN CLOSING NET €

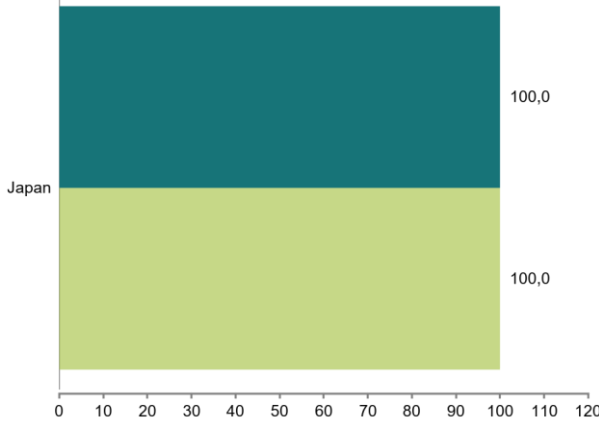
### Sector breakdown (as % of assets, excluding liquidity)



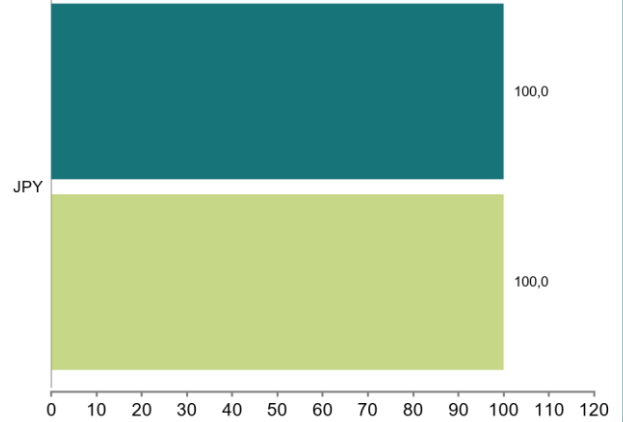
### Breakdown by market capitalisation (as % of assets, excluding liquidity)



### 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	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%
<b>Total</b>			<b>22,63%</b>

# GROUPAMA JAPON STOCK M

International equities

Data as of 31/10/2022

## Investment team

Source : Groupama AM

### Data source

© 2022 Morningstar. All rights reserved. The information, data, analysis and opinions contained herein (1) include proprietary information of Morningstar, (2) may not be copied or redistributed, (3) do not constitute investment advice offered by Morningstar, (4) are provided for information purposes only and, as such, do not constitute an offer to buy or sell any security, and (5) are not guaranteed to be correct, complete or accurate. Morningstar shall not be liable for any business decisions, damages or other losses caused by or related to such information, intelligence, analyses or opinions or their use.

### 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 €

### Disclaimer

This document has been prepared for informational purposes only. Groupama Asset Management and its subsidiaries waive all liability in the event this document is altered, misrepresented or falsified. Any unauthorized changes, use or disclosure in part or in full is strictly prohibited. Past performances are not reliable indicators of future results. The investor is warned that the fund will not necessarily be registered or authorized for sale in all jurisdictions or be available to all investors. Prior to investing, all investors must review the UCITS prospectus or Key Investor Information Document (KIID), its latest annual and semi-annual reports and its articles of incorporation. These documents and other periodic documents may be obtained free of charge upon request to the registered office or respectively at the office of the representative agent duly authorized and agreed by the relevant authority of each relevant concerned jurisdiction or at [www.groupama-am.com](http://www.groupama-am.com). The information contained in this publication is based on sources we deem reliable. However we make no guarantee as to their accuracy, completeness, validity or relevance. This non-contractual material in no way constitutes a recommendation, or a solicitation of an offer of sale, purchase, or arbitrage, and shall under no circumstances be interpreted as such. The sales teams at Groupama Asset Management and its subsidiaries are at your disposal to provide you with personalized advice. Published by Groupama Asset Management – Registered office: 25, rue de la ville l'Evêque, 75008 Paris - Website: [www.groupama-am.com](http://www.groupama-am.com)