



Monthly Report as of 30/09/2021

KEY FIGURES

AUM :	8,11 M €
NAV :	7,88 M €
VL garantie au 30/09/2021	90,47
NAV per share as of 30/09/21 :	100,33
Reference currency :	EUR
Valuation frequency :	Daily

INFORMATION ON THE FUND

Characteristics

ECB Category :	Mixtes
Type of fund :	UCITS
Inception date :	19/06/2019
Ticker Bloomberg :	GPAP85N FP

Investment term

5 years

Terms and conditions

Minimum initial subscription :	-
Following subscription :	In thousandths of share
Centralizer :	CACEIS BANK
Subscription conditions / repurchases :	Every day until 11:00 - NAV per share unknown - Payment D+3

Fees

Maximum subscription fees :	4,00%
Maximum redemption fees :	-
Maximum direct management fees :	1,20%
Maximum indirect management fees :	1,00%

The detail of the fees covered by the fund is available in the funds' legal prospectus.

LIMIT OF MODIFIED DURATION

Minimum	Maximum
0,0	8,0

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RETURNS EVOLUTION*

GROUPAMA SELECTION PROTECT 85 N

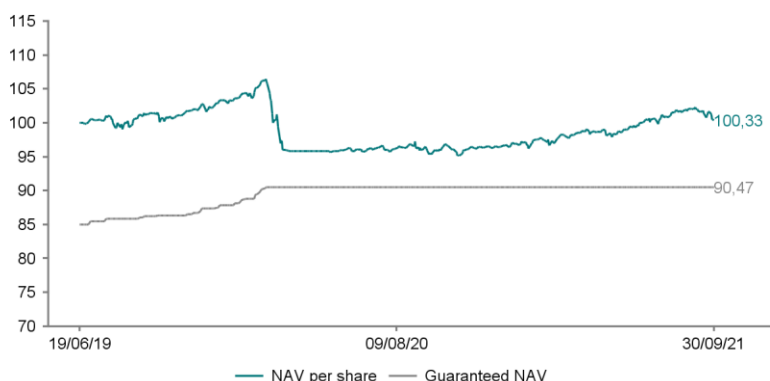
Net annual returns % (5 years)

Year	2020
Fund	-5,95

Net cumulative returns in %

Period	1 month 31/08/21	3 months 30/06/21	YTD 31/12/20	1 year 30/09/20	Since inception 19/06/19
Fund	-1,68	0,22	3,72	4,61	0,33

Change in net asset value since inception



* Past performance does not guarantee future results.

RISK ANALYSIS (on 1 year)

	Fund
Volatility	3,52
Sharpe Ratio	1,44
Tracking Error (Ex-post)	0,00
Information Ratio	0,00
Beta	0,00

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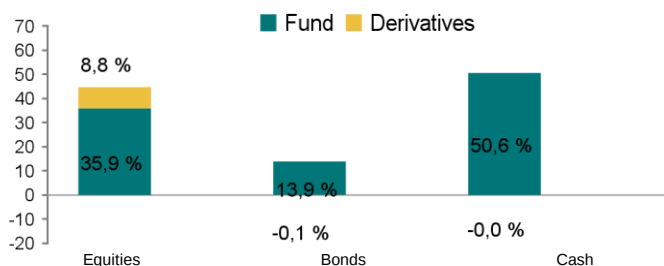
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PORTFOLIO ANALYSIS as of 30/09/2021

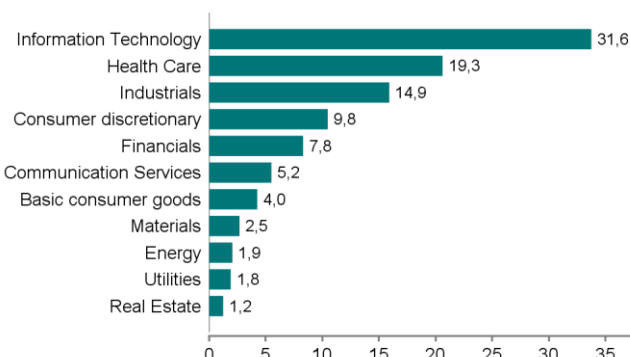
ALLOCATION BY ASSET CLASS (AS % OF EXPOSURE)



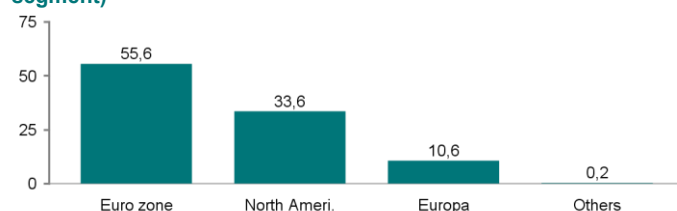
5 HIGHEST GUARANTEED NET ASSET VALUES

Date	NAV per share	Guaranteed NAV
19 févr. 2020	106,44	90,47
17 févr. 2020	106,26	90,32
14 févr. 2020	106,12	90,2
13 févr. 2020	106,05	90,14
12 févr. 2020	105,95	90,06

SECTOR BREAKDOWN (in % of the asset of the Equity part)



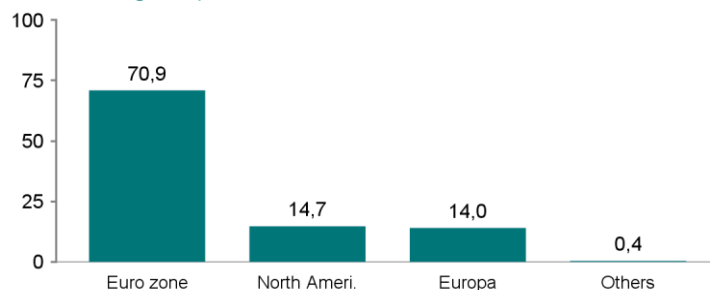
GEOGRAPHIC DISTRIBUTION (in % of exposure of the equity segment)



BREAKDOWN BY TYPE OF ISSUER (in % of fixed income segment)



GEOGRAPHIC DISTRIBUTION (in % of exposure of the fixed income segment)



RETURNS * HISTORY IN % (5 YEARS)

		January	February	March	April	May	June	July	August	September	October	November	December	Year
2021	Fund	-0,54	0,44	1,66	0,48	-0,13	1,56	0,71	1,21	-1,68				
2020	Fund	0,74	-3,48	-4,17	0,01	0,06	0,03	-0,25	0,93	-0,69	-0,79	1,21	0,45	
2019	Fund							0,57	0,10	0,91	-0,44	1,48	0,28	

* Past performance does not guarantee future results.

Groupama Asset Management revises all the external data received.

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