

# DPAM Capital B Equities Japan Index - J

Institutional Factsheet | 31 March 2020

## OVERVIEW

|                                    |                  |
|------------------------------------|------------------|
| Asset Class                        | Equities         |
| Category                           | Japan            |
| Strategy                           | Passive Strategy |
| Fund Of                            | DPAM Capital B   |
| Legal Structure                    | SICAV            |
| Domicile                           | Belgium          |
| Reference Currency                 | EUR              |
| Liquidity                          | Daily            |
| Sub-fund launch                    | 19.02.1996       |
| First NAV date                     | 19.02.2018       |
| Countries notified for public sale |                  |

BE

|                          |               |
|--------------------------|---------------|
| ISIN                     | BE6299535649  |
| Entry Fee                | Maximum 1.10% |
| Exit Fee                 | 0.10%         |
| Ongoing charges*         | 0.27%         |
| *included management fee | 0.125%        |
| Minimum investment       | 1 share       |
| NAV (Capitalisation)     | 23'482.36     |
| Assets (all classes)     | mn EUR 109.78 |
| Number of positions      | 323           |

Fund Index

## PERFORMANCES (%)

|                     |        |        |
|---------------------|--------|--------|
| 1 month             | -6.98  | -7.04  |
| YTD                 | -14.83 | -14.87 |
| 1 year              | -4.69  | -4.51  |
| 3 years annualised  | -      | -      |
| 5 years annualised  | -      | -      |
| 10 years annualised | -      | -      |

Fund Index

## PORTFOLIO CHARACTERISTICS

|                          |      |      |
|--------------------------|------|------|
| Gross dividend yield (%) | 2.60 | 2.60 |
|--------------------------|------|------|

## INVESTMENT UNIVERSE

The fund invests in equities (and other transferable equity securities) from Japanese companies, warrants, convertible bonds, subscription rights and liquid assets. The fund invests in equities (and other transferable equity securities) from Japanese companies, warrants, convertible bonds, subscription rights and liquid assets. The objective of the fund is to replicate, as closely as possible, the performance of the MSCI Japan Index, net dividends reinvested (net return). This index is an equity index calculated and published by the international index provider MSCI Inc. (MSCI). The exposure to the index will be achieved through physical replication with a direct investment in all components of the index (namely, principally in shares of companies belonging to the index).

## INDEX

MSCI Japan Net Return

## BREAKDOWNS (%)

| Sectors                | Fund | Index | Top 10                             | Fund | Index |
|------------------------|------|-------|------------------------------------|------|-------|
| Industrials            | 19.8 | 20.0  | Toyota Motor                       | 4.5  | 4.5   |
| Consumer Discretionary | 17.6 | 17.8  | Sony Corporation                   | 2.5  | 2.5   |
| Information Technology | 11.7 | 11.9  | Keyence Corporation                | 1.9  | 1.9   |
| Health Care            | 10.9 | 11.1  | Softbank Corp                      | 1.8  | 1.8   |
| Financials             | 9.6  | 9.7   | Kddi Corporation                   | 1.7  | 1.7   |
| Communication Services | 9.5  | 9.6   | Mitsubishi UFJ Financial Group Inc | 1.5  | 1.5   |
| Consumer Staples       | 8.7  | 8.8   | Takeda Pharmaceutical Co           | 1.5  | 1.5   |
| Materials              | 4.8  | 4.9   | Nintendo                           | 1.4  | 1.4   |
| Real Estate            | 3.8  | 3.8   | Ntt Docomo, Inc.                   | 1.4  | 1.4   |
| Utilities              | 1.8  | 1.9   | Kao Corp.                          | 1.3  | 1.3   |
| Energy                 | 0.7  | 0.7   |                                    |      |       |
| Cash                   | 1.3  | 0.0   |                                    |      |       |

| Countries | Fund | Index | Currencies   | Fund  | Index |
|-----------|------|-------|--------------|-------|-------|
| Japan     | 98.7 | 100.0 | Japanese yen | 100.3 | 100.0 |
| Cash      | 1.3  | 0.0   | Euro         | -0.3  | 0.0   |

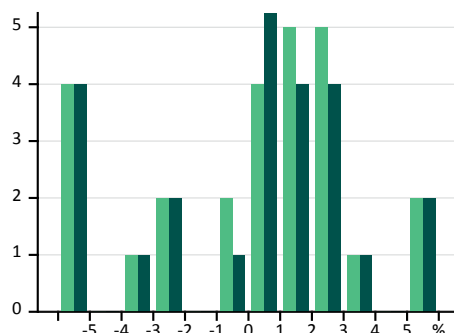
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Reference Currency EUR | Since Inception (19.02.2018)

Fund Index

## DISTRIBUTION OF MONTHLY RETURNS



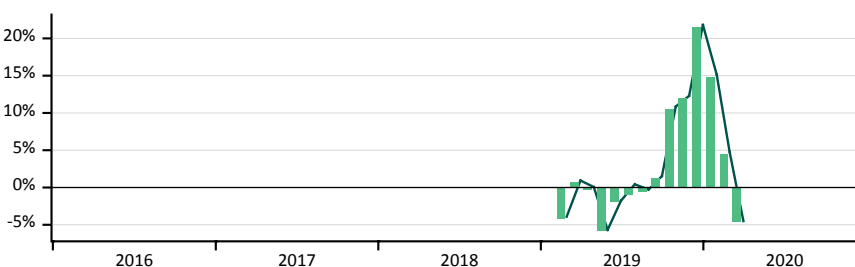
## STATISTICS

|                       |   | Fund   | Index  |
|-----------------------|---|--------|--------|
| Volatility            | % | -      | -      |
| Sharpe Ratio          |   | -      | -      |
| Downside Deviation    | % | 10.50  | 10.48  |
| Sortino Ratio         |   | -0.19  | -0.22  |
| Positive Months       | % | 65.38  | 69.23  |
| Maximum Drawdown      | % | -14.83 | -14.87 |
| Risk-Free Rate -0.44% |   |        |        |

## CUMULATIVE PERFORMANCE



## 12-MONTH ROLLING RETURNS

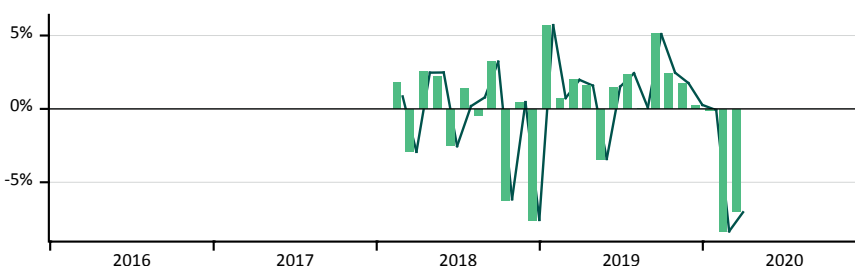


## FUND VERSUS INDEX

|                   |   |       |
|-------------------|---|-------|
| Correlation       |   | 0.994 |
| R <sup>2</sup>    |   | 0.989 |
| Alpha             | % | 0.02  |
| Beta              |   | 1.000 |
| Treynor Ratio     | % | -2.03 |
| Tracking Error    | % | 1.38  |
| Information Ratio |   | 0.164 |

Index: MSCI Japan Net Return

## MONTHLY RETURNS



## MONTHLY RETURNS IN %

|           | 2016 |       | 2017 |       | 2018  |       | 2019  |       | 2020   |        |
|-----------|------|-------|------|-------|-------|-------|-------|-------|--------|--------|
|           | Fund | Index | Fund | Index | Fund  | Index | Fund  | Index | Fund   | Index  |
| January   |      |       |      |       |       |       | 5.70  | 5.70  | -0.11  | -0.08  |
| February  |      |       |      |       | 1.80  | 0.85  | 0.69  | 0.74  | -8.34  | -8.34  |
| March     |      |       |      |       | -2.92 | -2.92 | 2.00  | 1.98  | -6.98  | -7.04  |
| April     |      |       |      |       | 2.55  | 2.47  | 1.58  | 1.58  |        |        |
| May       |      |       |      |       | 2.24  | 2.48  | -3.46 | -3.41 |        |        |
| June      |      |       |      |       | -2.50 | -2.54 | 1.49  | 1.51  |        |        |
| July      |      |       |      |       | 1.39  | 0.18  | 2.38  | 2.43  |        |        |
| August    |      |       |      |       | -0.44 | 0.79  | 0.05  | 0.08  |        |        |
| September |      |       |      |       | 3.26  | 3.21  | 5.12  | 5.09  |        |        |
| October   |      |       |      |       | -6.22 | -6.15 | 2.43  | 2.47  |        |        |
| November  |      |       |      |       | 0.44  | 0.46  | 1.74  | 1.75  |        |        |
| December  |      |       |      |       | -7.61 | -7.56 | 0.21  | 0.27  |        |        |
| Year      |      |       |      |       | -8.35 | -9.00 | 21.48 | 21.81 | -14.83 | -14.87 |

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