DPAM
DEGROOF PETERCAM ASSET MANAGEMENT

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

PERFORMANCES (%)

	Fund	Index
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	-	-

PORTFOLIO CHARACTERISTICS

	Fund	Index
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 elonging to the index).

INDEX

MSCI Japan Net Return

BREAKDOWNS (%)

Sectors	Fund	Index
Industrials	19.8	20.0
Consumer Discretionary	17.6	17.8
Information Technology	11.7	11.9
Health Care	10.9	11.1
Financials	9.6	9.7
Communication Services	9.5	9.6
Consumer Staples	8.7	8.8
Materials	4.8	4.9
Real Estate	3.8	3.8
Utilities	1.8	1.9
Energy	0.7	0.7
Cash	1.3	0.0

Top 10	Fund	Index
Toyota Motor	4.5	4.5
Sony Corporation	2.5	2.5
Keyence Corporation	1.9	1.9
Softbank Corp	1.8	1.8
Kddi Corporation	1.7	1.7
Mitsubishi UFJ Financial Group Inc	1.5	1.5
Takeda Pharmaceutical Co	1.5	1.5
Nintendo	1.4	1.4
Ntt Docomo, Inc.	1.4	1.4
Kao Corp.	1.3	1.3

Countries	Fund	Index
Japan	98.7	100.0
Cash	1.3	0.0

Currencies	Fund	Index
Japanese yen	100.3	100.0
Euro	-0.3	0.0

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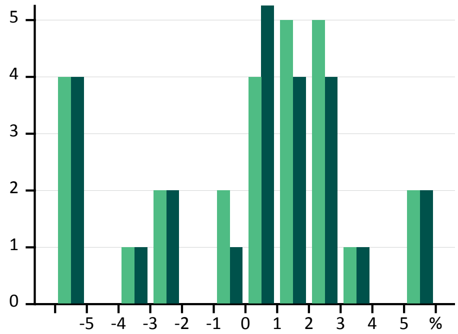
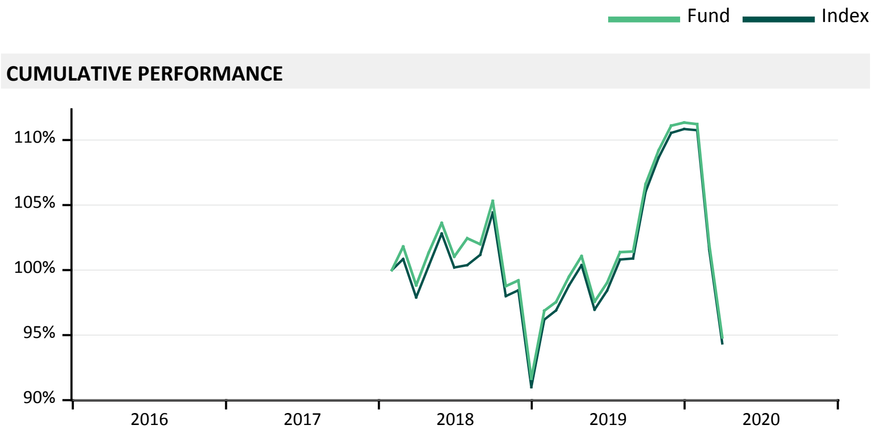
Reference Currency EUR | Since Inception (19.02.2018)

DISTRIBUTION OF MONTHLY RETURNS



CUMULATIVE PERFORMANCE

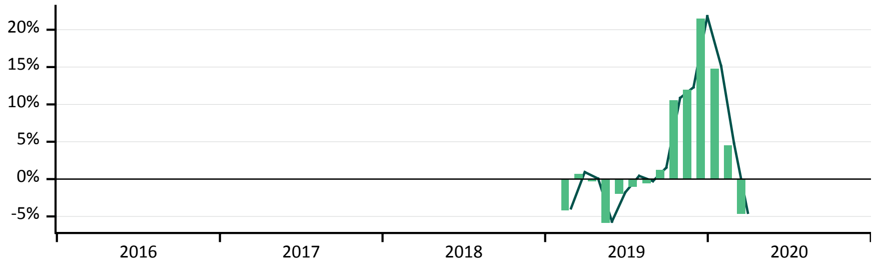


STATISTICS

		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%**

12-MONTH ROLLING RETURNS

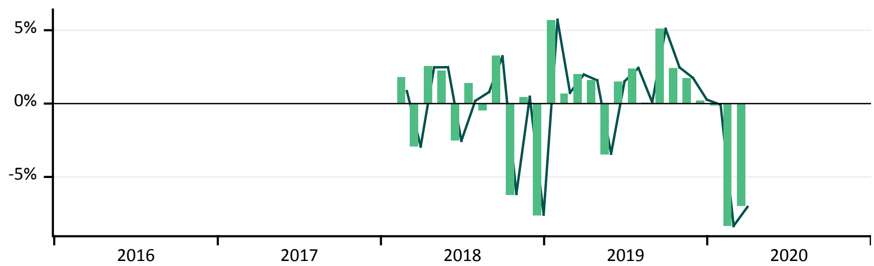


FUND VERSUS INDEX

Correlation		0.994
R^2		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**