

DPAM Invest B Bonds EUR IG - A

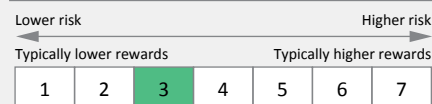
Monthly Factsheet | 30 September 2017

Morningstar ★★ ★ (*)

OVERVIEW

Asset Class	Fixed Income
Category	Government Investment Grade
Strategy	Active Strategy
Fund Of	DPAM Invest B
Legal Structure	SICAV
Domicile	Belgium
Reference Currency	EUR
Liquidity	Daily
Sub-fund launch	10.06.2010
First NAV date	30.06.2010
Countries notified for public sale	AT, BE, CH, DE, ES, FR, IT, LU
ISIN	BE0935123431
Entry Fee	Maximum 2%
Exit Fee	0.00%
Management Fee	0.40%
Ongoing charges	0.64%
Minimum investment	1 share
NAV (Distribution)	61.05
Last gross dividend (19.04.2017)	EUR 1.30
Assets (all classes)	mn EUR 65.08
Number of positions	45

RISK AND REWARD PROFILE



SRRRI calculated according UCITS (EU) regulation N°583/2010

PORTFOLIO CHARACTERISTICS

Maturity (Years)	9.15
Duration (Years)	7.67
Modified Duration (%)	7.60
Number of Issuers	16

FUND'S INVESTMENT POLICY

The fund mainly invests (without any sectorial restrictions) in bonds and/or other debt securities, fixed or floating, denominated in euro and issued or guaranteed by EU Member States. Such securities (or otherwise the issuers thereof) must have a minimum rating of BBB-/Baa3 ('investment grade') on the scale of S&P/Moody's rating agencies.

As a result of an exemption granted by the Autorité des Services et Marchés Financiers, the sub-fund may invest up to 100% of its assets in the various issues of transferable securities and money market instruments issued or guaranteed by a Member State of the European Economic Area which has adopted the euro as its currency and by its regional public bodies. These undertakings for collective investment must hold transferable securities and money market instruments belonging to at least six different issues, and transferable securities and money market instruments belonging to a single issue must not exceed 30% of the total value of their assets.

BREAKDOWNS (%)

Countries		Credit Ratings (Scale S&P)	
Italy	27.1	AAA	19.1
Spain	20.4	AA+	3.9
Germany	14.7	AA	12.6
France	12.0	AA-	6.5
Belgium	7.1	A+	3.5
Ireland	4.6	A	4.6
Austria	3.9	BBB+	20.4
Slovakia	3.5	BBB	27.1
Netherlands	2.8	BBB-	0.0
Luxembourg	1.6	Cash	2.4
Other	0.0		
Cash	2.4		

Modified Durations

< 3%	3.5
3 - 5%	20.6
5 - 7%	33.0
7 - 10%	19.3
10 - 15%	12.0
> 15%	9.3
Cash	2.4

Currencies

Euro	100.0
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Reference Currency EUR

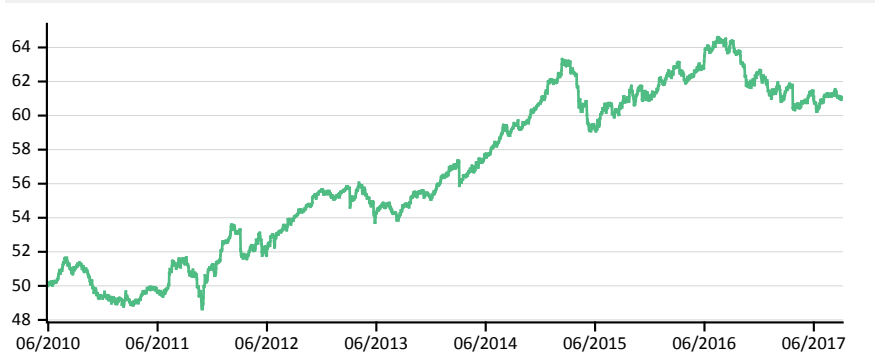
PERFORMANCES (%) (*)

	Fund
1 month	-0.41
YTD	-0.24
1 year	-3.10
3 years annualised	2.18
5 years annualised	4.15
10 years annualised	-
Since launch annualized	4.29

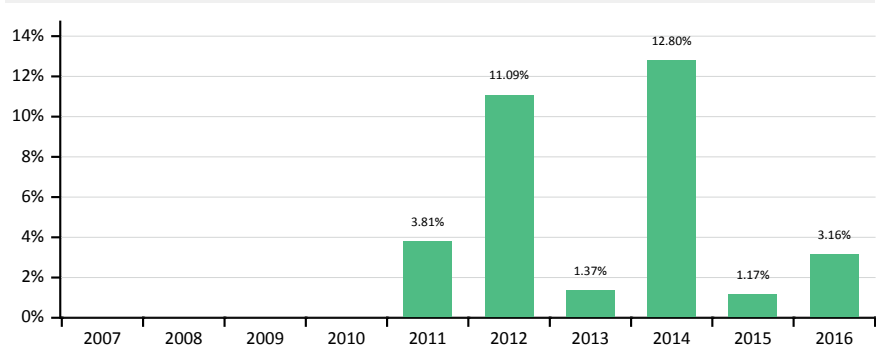
STATISTICS (5 YEARS) (*)

Volatility	%	4.01
Sharpe Ratio		1.05
Downside Deviation	%	2.46
Sortino Ratio		1.72
Positive Months	%	68.33
Maximum Drawdown	%	-5.22
Risk-Free Rate -0.08%		

NAV SINCE LAUNCH (*)



PERFORMANCE BY CALENDAR YEAR (*)



DISCLAIMER

(*) The performance figures correspond with the total performance of the fund, including dividends, coupons and price increases or decreases. The performance figures take into account the management fee and other recurrent costs, but not the entry, exit fee and the tax on exit. Annualised performance are calculated on an actuarial base and are expressed as a percentage versus the net asset value at the beginning of the period. Unless stated otherwise, the performances are calculated in the same currency as the sub-fund's net asset value. Performances are based on results obtained in the past and are no guarantee for future performances. Applications to invest in any fund referred to in this document can only validly be made on the basis of the Key Investor Information (KIID), the prospectus and the latest available annual and semi-annual reports. These documents are available on the website funds.degroofpetercam.com.