DPAM Capital B Equities US Index - F

Monthly Factsheet | 30 April 2019

Morningstar ★★★★

OVERVIEW

Asset Class	Equities
Category	US
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	14.12.2007
Countries notified for public sale	BE, ES, FR, IT, LU
ISIN	BE0947570744
Entry Fee	Maximum 1.10%
Exit Fee	0.10% (1)
Ongoing charges*	0.46%
**included management fee*	*0.25%*
Minimum investment	EUR 25'000
NAV (Capitalisation)	852.65
Assets (all classes)	mn EUR 1'173.66
Number of positions	616

RISK AND REWARD PROFILE

Lower risk — Higher risk

Typically lower rewards — Typically higher rewards

1	2	3	4	5	**6**	7

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

FUND'S INVESTMENT POLICY

The fund's objective is to obtain as high a return as possible by investing mainly in US equities. The portfolio is indexed geographically and sectorally on the MSCI [Daily Total Return Net] USA index published by MSCI Inc.The index is tracked using the sampling method with almost total duplication of this index.Each sector is represented proportionally to its index weighting. The tracking error (standard deviation from the reference index) is of the order of 1.5%. The fund invests mainly in equities (and other analogous transferable securities) of US companies, warrants, convertible bonds, subscription rights and, on an ancillary basis, cash and cash equivalents.
The investment policy is in line with the text in the Key Investor Information Document (KIID). The capital and/or the return are neither guaranteed nor protected.

BREAKDOWNS (%)

Sectors	
Information Technology	22.2
Health Care	13.4
Financials	13.1
Consumer Discretionary	10.6
Communication Services	10.6
Industrials	9.4
Consumer Staples	6.9
Energy	5.2
Utilities	3.1
Real Estate	3.0
Materials	2.6
Cash	0.0

Countries	
United States	100.0
Cash	0.0

Top 10	
Apple	3.8
Microsoft	3.7
Amazon Com	3.1
Facebook A	1.8
Alphabet C	1.6
JP Morgan Chase	1.5
Alphabet A	1.5
Johnson & Johnson	1.4
Exxon Mobil Corp	1.3
Visa A	1.1

Currencies	
US Dollar	100.0
Euro	0.0
Canadian dollar	0.0
Pound sterling	0.0
Swiss franc	0.0

(1) The exit fee is to the benefit of the sub-fund.

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PERFORMANCES (%) (*)

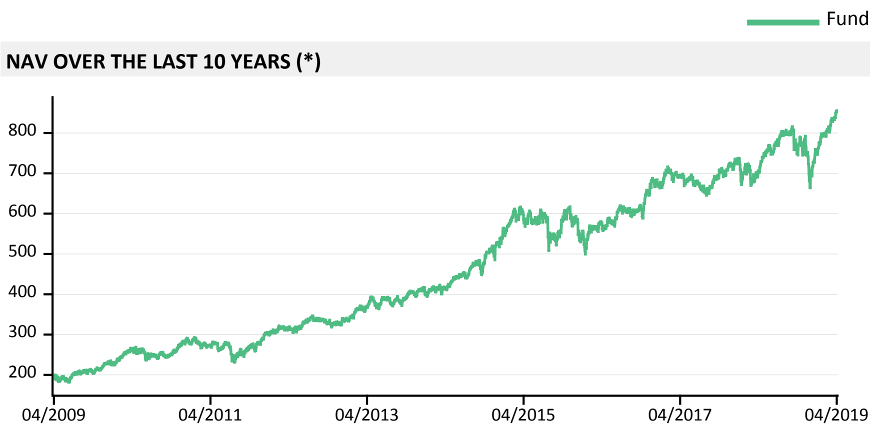
	Fund
1 month	4.07
YTD	20.59
1 year	21.51
3 years annualised	14.91
5 years annualised	15.41
10 years annualised	16.19
Since launch annualized	10.09

STATISTICS (5 YEARS) (*)

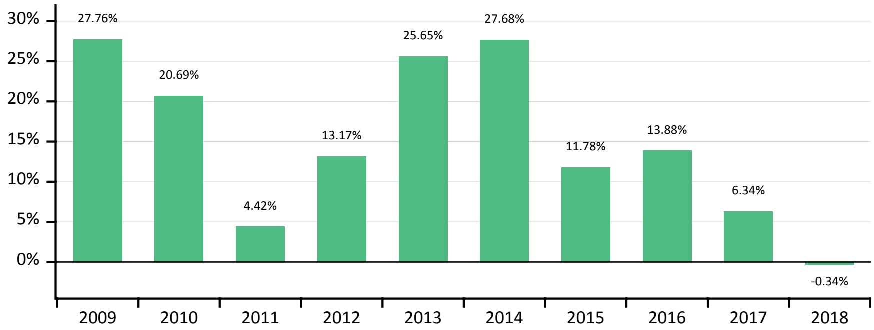
Volatility	%	12.57
Sharpe Ratio		1.24
Downside Deviation	%	7.35
Sortino Ratio		2.12
Positive Months	%	66.67
Maximum Drawdown	%	-12.42

Risk-Free Rate **-0.25%**

NAV OVER THE LAST 10 YEARS (*)



PERFORMANCE BY CALENDAR YEAR (*)



DISCLAIMER

(*) Les chiffres de performances reflètent le rendement global d'un compartiment, composé des dividendes, des coupons et des éventuelles plus-values ou moins-values. Les chiffres tiennent compte des frais de gestion et les autres frais récurrents, mais non des frais d'entrée et de sortie ni des taxes boursières. Pour des périodes plus longues qu'une année, le rendement est calculé selon la méthode actuarielle. Sauf indication contraire, le rendement est exprimé dans la même devise que celle de la valeur d'inventaire. Il s'agit toujours de chiffres historiques basés sur les résultats du passé. Ils ne constituent en aucun cas une garantie pour les rendements à venir. Les souscriptions dans les fonds de placements ici mentionnés ne sont valables que si elles sont effectuées sur base des Informations clés pour l'investisseur (KIID), du prospectus et des derniers rapports semestriels et annuels. Ces documents sont disponibles sur la page web du compartiment via funds.degroofpetercam.com.