DPAM L Bonds EUR Government 1-5 - A

Institutional Factsheet | 31 October 2020

Morningstar ★ ★ ★ (*)

OVERVIEW

CONTRACTOR DE CARACTERICA DE CARACTE

Asset Class	Fixe	ed Income		
Category Government Ir	vestm	ent Grade		
Strategy	Active	e Strategy		
Fund Of		DPAM L		
Legal Structure		SICAV		
Domicile	Lux	kembourg		
Reference Currency		EUR		
Liquidity		Daily		
Sub-fund launch	19	9.08.2014		
First NAV date	3	1.08.2014		
Countries notified for public sale				
AT, BE, CH,	DE, ES,	FR, IT, LU		
ISIN	LU10	90891927		
Entry Fee	Max	imum 2%		
Exit Fee		0%		
Ongoing charges*		0.54%		
*included management fee		0.10%		
Minimum investment				
NAV (Distribution)	,			
Last gross dividend (28.05.2019)	· ·			
Accote (all classoc)	mn	EUR 9.90		
Assets (all classes)				
Number of positions		34		
· · ·	Fund			
· · ·		34		
Number of positions		34		
Number of positions PERFORMANCES (%)	Fund	34 Benchmark		
Number of positions PERFORMANCES (%) 1 month	Fund 0.18	34 Benchmark 0.26		
Number of positions PERFORMANCES (%) 1 month YTD	Fund 0.18 -0.17	34 Benchmark 0.26 0.66		
Number of positions PERFORMANCES (%) 1 month YTD 1 year	Fund 0.18 -0.17 -0.63	34 Benchmark 0.26 0.66 0.32		
Number of positions PERFORMANCES (%) 1 month YTD 1 year 3 years annualised	Fund 0.18 -0.17 -0.63 -0.31	34 Benchmark 0.26 0.66 0.32 0.46		
Number of positions PERFORMANCES (%) 1 month YTD 1 year 3 years annualised 5 years annualised	Fund 0.18 -0.17 -0.63 -0.31 -0.13 -	34 Benchmark 0.26 0.66 0.32 0.46 0.50		
Number of positions PERFORMANCES (%) 1 month YTD 1 year 3 years annualised 5 years annualised 10 years annualised	Fund 0.18 -0.17 -0.63 -0.31 -0.13 - Fund	34 Benchmark 0.26 0.66 0.32 0.46		
Number of positions PERFORMANCES (%) 1 month YTD 1 year 3 years annualised 5 years annualised 10 years annualised PORTFOLIO CHARACTERISTICS	Fund 0.18 -0.17 -0.63 -0.31 -0.13 - Fund	34 Benchmark 0.26 0.66 0.32 0.46 0.50 - Benchmark		
Number of positions PERFORMANCES (%) 1 month YTD 1 year 3 years annualised 5 years annualised 10 years annualised PORTFOLIO CHARACTERISTICS Maturity (Years)	Fund 0.18 -0.17 -0.63 -0.31 -0.13 - Fund 2.69	34 Benchmark 0.26 0.66 0.32 0.46 0.50 - Benchmark 2.89		
Number of positions PERFORMANCES (%) 1 month YTD 1 year 3 years annualised 5 years annualised 10 years annualised PORTFOLIO CHARACTERISTICS Maturity (Years) Duration (Years)	Fund 0.18 -0.17 -0.63 -0.31 -0.13 - - Fund 2.69 2.69	34 Benchmark 0.26 0.66 0.32 0.46 0.50 - Benchmark 2.89 2.80		
Number of positions PERFORMANCES (%) 1 month YTD 1 year 3 years annualised 5 years annualised 10 years annualised PORTFOLIO CHARACTERISTICS Maturity (Years)	Fund 0.18 -0.17 -0.63 -0.31 -0.13 - Fund 2.69	34 Benchmark 0.26 0.66 0.32 0.46 0.50 - Benchmark 2.89		

YTW (ModDur Weighted) (%)

Number of Issuers

INVESTMENT UNIVERSE

The fund invests principally in bonds and/or other debt instruments, with a fixed or floating rate, denominated in euros, issued or guaranteed by a State, including its territorial and/or regional public authorities, or by international bodies such as the World Bank and the European Bank for Reconstruction and Development, with a minimum rating of BBB-/Baa3 (investment grade) on the scale used by the S&P/Moody's rating agencies, and which have a residual term, when acquired by the sub-fund, not exceeding 5 years.

BENCHMARK

Bloomberg Barclays Euro Treasury 1-5 Years

BREAKDOWNS (%)

Countries	Fund	Bench	Modified Durations	Fund	Bench
Italy	24.6	25.0	< 3%	66.3	58.5
Germany	14.9	20.1	3 - 5%	31.6	41.5
France	14.4	23.2	Cash	2.1	0.0
Spain	13.9	13.0			
Netherlands	8.8	4.3			
Portugal	6.4	2.2			
Supranational	4.8	0.0			
Romania	3.8	0.0			
Ireland	2.2	1.7			
Slovakia	1.7	0.6			
Other	2.2	9.8			
Cash	2.1	0.0			
Credit Ratings (Scale S&P)	Fund	Bench	Currencies	Fund	Bench
AAA	28.5	24.6	Euro	100.0	100.0
AA+					
AA+	2.2	5.0			
AA	2.2 14.4	5.0 23.2			
AA	14.4	23.2			
AA AA-	14.4 2.2	23.2 6.0			
AA AA- A+	14.4 2.2 1.7	23.2 6.0 0.8			
AA AA- A+ A-	14.4 2.2 1.7 2.0	23.2 6.0 0.8 2.2			
AA AA- A+ BBB+	14.4 2.2 1.7 2.0 11.9	23.2 6.0 0.8 2.2 10.8			

-0.48

16

-0.57

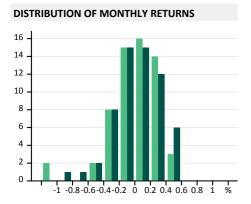
19



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Reference Currency EUR | Observation Period - 5 years



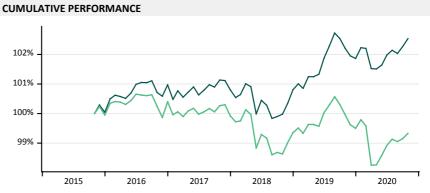
STATISTICS			
		Fund	Benchmark
Volatility	%	1.18	1.03
Sharpe Ratio		0.23	0.88
Downside Deviation	%	0.91	0.66
Sortino Ratio		0.30	1.38
Positive Months	%	53.33	55.00
Maximum Drawdown	%	-2.39	-1.29
Risk-Free Rate -0.41%			

FUND VERSUS BENCH	IMARK	
Correlation		0.945
R ²		0.892
Alpha	%	-0.06
Beta		1.083
Treynor Ratio	%	0.25
Tracking Error	%	0.40
Information Ratio		-1.594

Benchmark: Bloomberg Barclays Euro Treasury 1-5 Years

MONTHLY RETURNS IN %

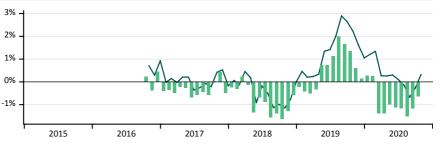
	2016		2017		2018		2019		2020	
	Fund	Benchmark								
January	0.40	0.45	-0.44	-0.49	-0.20	-0.26	0.16	0.20	0.29	0.36
February	0.06	0.13	0.10	0.29	0.03	0.10	-0.18	-0.15	-0.21	-0.02
March	-0.02	-0.05	-0.16	-0.21	0.38	0.36	0.30	0.39	-1.33	-0.67
April	-0.08	-0.06	0.19	0.17	-0.16	-0.10	0.00	-0.00	0.01	-0.01
May	0.13	0.17	0.09	0.17	-1.14	-0.91	-0.06	0.08	0.32	0.13
June	0.22	0.30	-0.20	-0.27	0.46	0.46	0.46	0.53	0.34	0.34
July	-0.03	0.06	0.08	0.16	-0.12	-0.16	0.26	0.41	0.21	0.16
August	-0.02	-0.01	0.11	0.18	-0.57	-0.45	0.28	0.43	-0.08	-0.11
September	0.03	0.06	-0.11	-0.08	0.08	0.06	-0.26	-0.18	0.10	0.23
October	-0.40	-0.39	0.21	0.24	-0.05	0.08	-0.35	-0.32	0.18	0.26
November	-0.37	-0.12	0.03	-0.02	0.38	0.36	-0.34	-0.25		
December	0.53	0.38	-0.38	-0.31	0.34	0.46	-0.12	-0.09		
Year	0.45	0.93	-0.48	-0.17	-0.57	0.00	0.15	1.05	-0.17	0.66

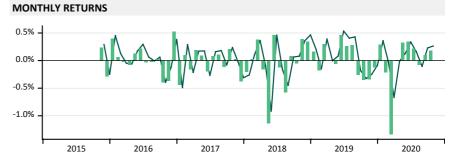


Fund

Benchmark

12-MONTH ROLLING RETURNS





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