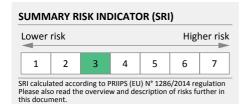


# DPAM L BONDS EUR INFLATION-LINKED - F

# Institutional Factsheet | 31 March 2024



## You can find an explanation of the technical terms in the glossary available on www.dpamfunds.com



#### **OVERVIEW**

Asset Class	Fixed Income
Category	Inflation-Linked
Strategy	Active Strategy
SFDR Framework	Art 8
Sub-fund of	DPAM L
Legal Structure	SICAV
Domicile	Luxembourg
Reference Currency	EUR
Liquidity	Daily
Sub-fund launch	13.02.2009 (1)
First NAV date	13.02.2009
Countries notified for public sale	

Countries notified for public sale

	AT, CH, DE, ES, FR, IT, LO, NL
ISIN	LU0404952748
Entry Fee	Maximum 1%
Actual rates may be lo advisor or distributor f	ole when purchasing a sub-fund. wer. Contact your financial or more information. The entry ial growth and return on your

Exit Fee	0%
Man. fees and other operating costs'	* 0.45%
*included management fee	0.20%
Performance fee	-
Transaction Fees	0.03%
Minimum investment	EUR 25'000
Swing pricing: threshold (% net asse	ts) 3%
Swing factor	
- Net subscriptions	0.10%
- Net redemptions	0.10%
NAV (Capitalisation)	149.80
Assets (all classes) m	nn EUR 34.60
Number of positions	28

	Fund	Benchmark
PORTFOLIO CHARACTERISTICS	5	
Maturity (Years)	9.77	8.34
Modified Duration (%)	8.94	7.87
Beta Adj. Duration	8.40	7.52
YTW (ModDur Weighted) (%)	0.93	0.89
Break-Even Yield	2.09	2.24

#### **INVESTMENT UNIVERSE**

The fund invests primarily in a diversified portfolio of international bonds. The fund favours quality bonds issued by reputable issuers. The fund may use derivatives in order to take advantage of or hedge against market fluctuations, or for efficient portfolio management. This is an actively managed fund. The benchmark is used to compare performance. The selection and weighting of the assets in the fund's portfolio may differ significantly from the composition of the benchmark.

#### **BENCHMARK**

JPM Euro Linkers Securities Total Return

#### **BREAKDOWNS (%)**

• • •					
Countries	Fund	Bench	Credit Ratings (Scale S&P)	Fund	Bench
France	45.2	43.9	AAA	15.5	13.7
Italy	20.9	28.1	AA+	0.7	0.0
Spain	17.4	14.4	AA	45.2	44.3
Germany	15.5	13.6	A-	17.4	14.5
Austria	0.7	0.0	BBB	20.9	27.5
Cash	0.4	0.0	Cash	0.4	0.0
<b>Modified Durations</b>	Fund	Bench	Currencies	Fund	Bench
< 3%	2.7	16.4	Euro	100.0	100.0
3 - 5%	26.8	23.2	Other	0.0	0.0
5 - 7%	23.8	14.6			
7 - 10%	18.8	19.6			
10 - 15%	19.6	19.1			
> 15%	7.9	7.2			
Cash	0.4	0.0			

(1) Sub-fund of DPAM L since 01/07/2022, originated from the transfer of the total assets and liabilities of DPAM Bonds L EUR Inflation Linked; for the period prior to 1/07/2022, the returns of DPAM Bonds L EUR Inflation Linked are shown.

(\*) Morningstar Rating Overall



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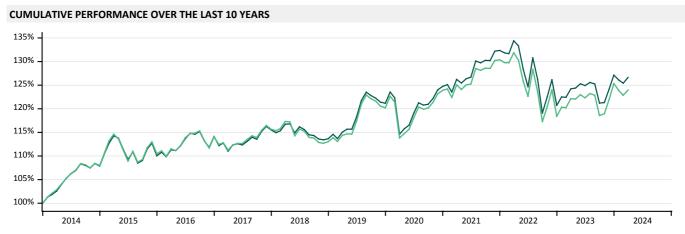
# Institutional Factsheet | 31 March 2024

Reference Currency EUR

Past performance does not predict future returns.

Returns may increase or decrease as a result of currency fluctuations.





PERFORMANCES (%)		
	Fund	Benchmark
1 month	0.90	0.98
YTD	-1.10	-0.39
1 year	1.48	1.95
3 years annualised	-0.30	0.11
5 years annualised	1.63	1.94
10 years annualised	1.88	2.13

STATISTICS (5 YEARS)			
		Fund	Benchmark
Volatility	%	7.13	7.14
Sharpe Ratio		0.15	0.19
Downside Deviation	%	5.35	5.38
Sortino Ratio		0.20	0.26
Positive Months	%	55.00	58.33
Maximum Drawdown	%	-11.05	-11.40
Risk-Free Rate <b>0.54%</b>			

FUND VS BENCH (5 YEARS)								
Correlation		0.996						
R <sup>2</sup>		0.991						
Alpha	%	-0.02						
Beta		0.994						
Treynor Ratio	%	1.08						
Tracking Error	%	0.66						
Information Ratio		-0.475						

Benchmark: JPM Euro Linkers Securities Total Return

MONT	HLY RETURNS I	N %												
		Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2014	Fund	1.29	0.78	0.77	1.14	1.15	1.00	0.69	1.28	-0.22	-0.62	0.89	-0.42	7.99
	Benchmark	1.28	0.52	0.76	1.32	1.29	0.91	0.66	1.30	-0.29	-0.52	0.89	-0.50	7.87
2015	Fund	2.52	2.22	1.29	-0.88	-2.13	-2.05	1.95	-2.09	0.53	2.27	1.13	-2.23	2.31
	Benchmark	2.48	1.92	1.43	-0.43	-2.11	-1.89	1.47	-2.15	0.51	2.23	1.11	-2.37	2.02
2016	Fund	0.55	-1.04	1.42	-0.33	0.98	1.45	0.79	0.05	0.44	-1.82	-1.36	2.12	3.23
	Benchmark	0.68	-0.86	1.32	-0.13	0.90	1.33	1.02	-0.16	0.48	-1.76	-1.15	2.06	3.73
2017	Fund	-1.41	0.33	-1.39	0.99	0.29	-0.03	0.76	0.70	-0.33	1.34	0.90	-0.68	1.42
	Benchmark	-1.71	0.49	-1.52	1.16	0.26	-0.23	0.68	0.78	-0.38	1.45	0.93	-0.64	1.21
2018	Fund	-0.26	0.38	1.29	-0.06	-2.53	1.25	-0.39	-1.13	-0.12	-0.82	-0.16	0.30	-2.28
	Benchmark	-0.52	0.36	1.19	0.08	-1.66	1.13	-0.50	-0.97	-0.13	-0.64	-0.16	0.20	-1.62
2019	Fund	0.76	-0.71	1.13	0.27	-0.03	2.37	3.12	1.58	-0.64	-0.44	-0.87	-0.28	6.35
	Benchmark	0.83	-0.80	1.20	0.55	0.01	2.24	2.95	1.44	-0.57	-0.47	-0.68	-0.20	6.61
2020	Fund	2.03	-1.01	-6.26	0.83	0.79	2.12	1.92	-0.38	0.21	0.99	1.48	0.58	3.06
	Benchmark	1.97	-1.00	-6.29	0.99	0.67	2.18	1.84	-0.40	0.15	1.01	1.49	0.59	2.94
2021	Fund	0.25	-1.45	2.19	-0.79	0.77	0.17	2.61	-0.29	0.36	-0.05	1.30	0.12	5.24
	Benchmark	0.31	-1.25	2.17	-0.62	0.72	0.27	2.70	-0.30	0.40	-0.03	1.52	0.12	6.11
2022	Fund	-0.46	-0.03	1.64	-1.17	-3.48	-2.50	4.67	-3.75	-5.06	2.67	3.01	-4.56	-9.19
	Benchmark	-0.39	-0.13	2.07	-0.80	-3.75	-2.86	4.93	-3.53	-5.63	2.87	2.98	-4.31	-8.80
2023	Fund	1.65	-0.10	1.60	-0.07	0.76	-0.55	0.74	-0.30	-3.49	0.30	2.49	2.82	5.86
	Benchmark	1.49	-0.07	1.46	0.14	0.72	-0.29	0.52	-0.24	-3.24	0.10	2.28	2.46	5.32
2024	Fund	-1.14	-0.85	0.90										-1.10
	Benchmark	-0.82	-0.54	0.98										-0.39

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The risk indicator assumes that you will hold the product for at least 3 years. The actual risk can vary significantly if you cash in at an early stage and you may get back less.

Other important risks partly or completely unreflected in the risk indicator:

- · If your currency as an investor is different from the subscription currency of this product, changes in currency exchange rates could reduce any investment gains or increase any investment losses.
- Unusual market conditions or unforeseeable events may magnify risks or trigger other risks such as counterparty, liquidity and operational risks (a full description of these risks is available in the prospectus).
- If you place a request to sell (redeem) shares at a time when this product has received many other sell requests, the processing of your order may be delayed, which could affect the price you receive for your shares.

We refer to the prospectus and KID for more explanation and a complete overview of the risks.

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