

DPAM B EQUITIES US INDEX - F

Institutional Factsheet | 31 March 2024

Morningstar ★★★★★ (*)

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

SUMMARY RISK INDICATOR (SRI)

Lower risk Higher risk

1	2	3	4	5	6	7
---	---	---	---	---	---	---

SRI calculated according to PRIIPS (EU) N° 1286/2014 regulation
Please also read the overview and description of risks further in this document.

OVERVIEW

Asset Class	Equities
Category	US
Strategy	Passive Strategy
SFDR Framework	Art 6
Sub-fund of	DPAM B
Legal Structure	SICAV
Domicile	Belgium
Reference Currency	EUR
Liquidity	Daily
Sub-fund launch	19.02.1996 (1)
First NAV date	14.12.2007
Countries notified for public sale	BE, DE, ES, FR, IT, LU
ISIN	BE0947570744
Entry Fee	Maximum 1.10%
<i>Maximum fee applicable when purchasing a sub-fund. Actual rates may be lower. Contact your financial advisor or distributor for more information. The entry fee reduces the potential growth and return on your investment.</i>	
Exit Fee	0.10%
<i>The exit fee is to the benefit of the sub-fund.</i>	
Man. fees and other operating costs*	0.37%
<i>*included management fee</i>	
	0.25%
Performance fee	-
Transaction Fees	0.05%
Minimum investment	EUR 25'000
Swing pricing : threshold (% net assets)	N/A
Swing factor	
- Net subscriptions	N/A
- Net redemptions	N/A
NAV (Capitalisation)	1'665.01
Assets (all classes)	mn EUR 272.57
Number of positions	590

Fund Benchmark

PORTFOLIO CHARACTERISTICS

Gross dividend yield (%)	1.33	1.35
--------------------------	------	------

INVESTMENT UNIVERSE

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 fund may, on an optional basis, use derivatives to achieve its goals or for hedging. This is a passively managed fund, which means that the portfolio manager aims to replicate the performance of a benchmark.

BENCHMARK

MSCI USA Net Return

BREAKDOWNS (%)

Sectors	Fund	Bench	Countries	Fund	Bench
Information Technology	29.5	29.5	United States	99.9	100.0
Financials	13.0	13.0	Cash	0.1	0.0
Health Care	12.3	12.3			
Consumer Discretionary	10.4	10.4			
Industrials	9.1	9.1			
Communication Services	8.9	9.0			
Consumer Staples	5.9	5.9			
Energy	4.0	4.0			
Materials	2.4	2.4			
Real Estate	2.3	2.3			
Utilities	2.2	2.2			
Cash	0.1	0.0			
Top 10	Fund	Bench	Currencies	Fund	Bench
Microsoft	6.5	6.5	US Dollar	99.1	99.1
Apple	5.5	5.5	Euro	0.7	0.8
Nvidia Corp	4.9	4.9	Pound sterling	0.1	0.1
Amazon Com	3.7	3.7	Canadian dollar	0.0	0.0
Facebook A	2.3	2.3			
Alphabet A	1.9	1.9			
Alphabet C	1.7	1.7			
Eli Lilly & Co	1.4	1.4			
Broadcom Inc	1.3	1.3			
JP Morgan Chase	1.3	1.3			

(1) Sub-fund of DPAM B since 01/04/2022, originated from the transfer of the total assets and liabilities of DPAM Capital B Equities EMU Index; for the period prior to 1/04/2022, the returns of DPAM Capital B Equities US Index are shown.

DPAM B EQUITIES US INDEX - F

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.

— Fund — Benchmark

CUMULATIVE PERFORMANCE OVER THE LAST 10 YEARS



PERFORMANCES (%)

	Fund	Benchmark
1 month	3.36	3.35
YTD	12.81	12.81
1 year	30.43	30.44
3 years annualised	13.37	13.46
5 years annualised	15.24	15.35
10 years annualised	14.85	15.04

STATISTICS (5 YEARS)

		Fund	Benchmark
Volatility	%	16.66	16.61
Sharpe Ratio		0.88	0.89
Downside Deviation	%	10.16	10.09
Sortino Ratio		1.44	1.46
Positive Months	%	61.67	61.67
Maximum Drawdown	%	-19.23	-19.10

Risk-Free Rate 0.54%

FUND VS BENCH (5 YEARS)

Correlation		1.000
R ²		1.000
Alpha	%	-0.01
Beta		1.003
Treynor Ratio	%	14.57
Tracking Error	%	0.33
Information Ratio		-0.274

Benchmark: MSCI USA Net Return

MONTHLY RETURNS IN %

		Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2014	Fund	-1.37	2.09	0.85	-0.09	3.95	1.72	0.77	5.56	2.52	3.15	3.09	2.64	27.68
	Benchmark	-1.32	2.16	0.85	-0.03	3.97	1.75	0.85	5.59	2.59	3.22	3.09	2.66	28.33
2015	Fund	4.14	6.38	2.84	-3.33	3.46	-3.54	2.71	-7.42	-2.37	9.33	4.90	-4.48	11.78
	Benchmark	4.17	6.42	2.88	-3.31	3.50	-3.51	2.81	-7.44	-2.33	9.35	4.88	-4.46	12.16
2016	Fund	-5.01	-0.78	1.84	-0.07	4.58	0.35	3.11	0.49	-0.87	0.52	7.01	2.40	13.88
	Benchmark	-4.98	-0.70	1.82	-0.05	4.69	0.42	3.08	0.48	-0.83	0.54	6.98	2.41	14.21
2017	Fund	-0.42	5.63	-0.59	-0.76	-1.93	-0.84	-1.36	-0.60	2.59	3.80	0.62	0.30	6.34
	Benchmark	-0.41	5.63	-0.55	-0.75	-1.91	-0.83	-1.33	-0.58	2.58	3.77	0.60	0.34	6.45
2018	Fund	1.85	-1.70	-3.31	2.17	5.97	0.62	3.33	3.79	0.60	-4.65	1.98	-9.93	-0.34
	Benchmark	1.89	-1.67	-3.29	2.17	5.95	0.62	3.33	3.83	0.59	-4.64	1.95	-9.92	-0.25
2019	Fund	7.75	4.09	3.31	4.07	-5.92	4.65	3.81	-0.83	2.81	-0.11	4.94	1.05	33.10
	Benchmark	7.78	4.07	3.24	4.17	-5.85	4.68	3.82	-0.72	2.77	-0.19	4.92	1.06	33.28
2020	Fund	1.33	-7.42	-12.76	13.40	3.51	1.27	0.61	6.26	-1.80	-1.94	8.62	1.84	10.77
	Benchmark	1.45	-7.40	-12.64	13.32	3.52	1.26	0.58	6.25	-1.85	-1.98	8.59	1.76	10.75
2021	Fund	-0.25	2.59	7.10	2.89	-0.77	5.45	2.31	3.33	-2.98	7.14	1.81	2.86	35.80
	Benchmark	-0.25	2.66	7.12	2.92	-1.11	5.93	2.34	3.38	-2.98	7.11	1.73	2.86	36.06
2022	Fund	-4.41	-3.30	4.49	-4.18	-1.82	-6.04	12.20	-2.68	-6.88	6.96	1.21	-9.27	-14.71
	Benchmark	-4.32	-3.16	4.46	-4.12	-1.79	-6.05	12.06	-2.62	-6.91	6.96	1.15	-9.23	-14.59
2023	Fund	4.71	-0.10	1.07	-0.36	4.21	4.18	2.32	-0.18	-2.35	-2.28	6.00	3.46	22.24
	Benchmark	4.70	-0.09	1.03	-0.37	4.17	4.20	2.33	-0.18	-2.32	-2.17	5.95	3.39	22.21
2024	Fund	3.23	5.73	3.36										12.81
	Benchmark	3.25	5.72	3.35										12.81

RISKS

The risk indicator assumes that you will hold the product for at least 6 years. The actual risk can vary significantly if you cash in at an early stage and you may get back less.

Investing in this product also entails risks that are materially relevant but not included in the risk indicator:

- Concentration risk: As the portfolio is mainly composed of US securities, it is likely to be more specifically exposed to the economic development of this sector and area.
- Sustainability risk: The sub-fund's main objective is to track the performance of its index. As a result, the sub-fund may have greater exposure to companies that have a negative sustainability impact.

This product does not include any protection from future market performance so you could lose some or all of your investment.

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

IMPORTANT INFORMATION - FOR AUTHORIZED USE ONLY

The information contained in this document and attachments (hereafter the 'documents') is provided for pure information purposes only.

Present documents do not constitute investment advice nor do they form part of an offer or solicitation for the purchase of shares, bonds or mutual funds, or an invitation to buy or sell the products or instruments referred to herein.

Applications to invest in any fund referred to in these documents can only validly be made on the basis of the Key Information Document (KID), the prospectus and the latest available annual and semi-annual reports. These documents can be obtained free of charge at Degroof Petercam Asset Management sa or on the website <https://www.funds.dpaminvestments.com/funds.html>.

For investors in Switzerland, the prospectus, the articles of incorporation of the fund, the latest activity reports and the key information documents are available free of charge at the representative agent for Switzerland (ACOLIN Fund Services AG, Leutschenbachstrasse 50, CH-8050 Zurich).

All opinions and financial estimates herein reflect a situation at the date of issuance of the documents and are subject to change without notice. Indeed, past performances are not necessarily a guide to future performances and may not be repeated.

Degroof Petercam Asset Management sa (DPAM) whose registered seat is established Rue Guimard, 18, 1040 Brussels and who is the author of the present document, has made its best efforts in the preparation of this document and is acting in the best interests of its clients, without carrying any obligation to achieve any result or performance whatsoever. The information is based on sources which DPAM believes are reliable. However, DPAM does not guarantee that the information is accurate and complete.

Present documents may not be duplicated, in whole or in part, or distributed to other persons without prior written consent of DPAM. These documents may not be distributed to private investors and their use is exclusively restricted to institutional investors.

Investors can find a summary of their investor rights on <https://dpaminvestments.com/documents/summary-of-investors-rights-en>. The management company may decide to terminate the arrangements made for the marketing of this collective investment undertaking in accordance with Article 93a of Directive 2009/65/EC and Article 32a of Directive 2011/61/EU.

It is reminded that past performances are not necessarily a guide to future performances and may not be repeated. Performance does not include commissions or fees charged on subscription or redemptions' units.