

DPAM B BONDS EUR QUALITY SHORT TERM - B

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
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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	Fixed Income
Category	Corporate Investment Grade
Strategy	Active Strategy
SFDR Framework	Art 8
Sub-fund of	DPAM B
Legal Structure	SICAV
Domicile	Belgium
Reference Currency	EUR
Liquidity	Daily
Sub-fund launch	26.01.2011 (1)
First NAV date	01.02.2011
Countries notified for public sale	AT, BE, CH, DE, ES, FR, IT, LU
ISIN	BE6214977900
Entry Fee	Maximum 2%
<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%
Man. fees and other operating costs*	0.65%
*included management fee	0.15%
Performance fee	-
Transaction Fees	0.16%
Minimum investment	1 share
Swing pricing : threshold (% net assets)	3%
Swing factor	
- Net subscriptions	0.10%
- Net redemptions	0.10%
NAV (Capitalisation)	106.96
Assets (all classes)	mn EUR 9.36
Number of positions	33

PORTFOLIO CHARACTERISTICS

Maturity (Years)	1.34
Duration (Years)	1.31
Modified Duration (%)	1.27
Yield to Worst (%)	3.52
YTW (ModDur Weighted) (%)	3.58
Number of Issuers	31

INVESTMENT UNIVERSE

The fund invests mainly, without any sector or geographical restriction whatsoever, in fixed or floating rate bonds and/or debt securities or analogous securities denominated in euros. The securities or, failing this, the issuers, must have a minimum rating of BBB-/Baa3 ('investment grade') on the scale used by S&P and Moody's rating agencies. The securities' residual term does not exceed 3 years at the time of acquisition. The fund may, on an optional basis, use derivatives to achieve its goals or for hedging. This is an actively managed fund with no benchmark.

BREAKDOWNS (%)

Sectors		Credit Ratings (Scale S&P)	
Banks	44.0	AA	3.1
Consumer Goods	13.5	A+	7.4
Industrials	10.6	A	14.3
Health Care	9.4	A-	31.7
Real Estate	5.2	BBB+	19.1
Financial Services	4.0	BBB	15.5
Consumer Services	3.3	BBB-	5.2
Utilities	3.1	Cash	3.8
Insurance	3.1		
Other	0.0		
Cash	3.8		
Countries		Currencies	
France	24.2	Euro	100.0
United States	23.4		
Spain	16.6		
Germany	10.0		
United Kingdom	8.4		
Belgium	5.4		
Netherlands	5.1		
Italy	3.1		
Other	0.0		
Cash	3.8		

(1) Sub-fund of DPAM B since 01/04/2022, originated from the transfer of the total assets and liabilities of DPAM Horizon B Bonds EUR Quality Short Term; for the period prior to 1/04/2022, the returns of DPAM Horizon B Bonds EUR Quality Short Term are shown.

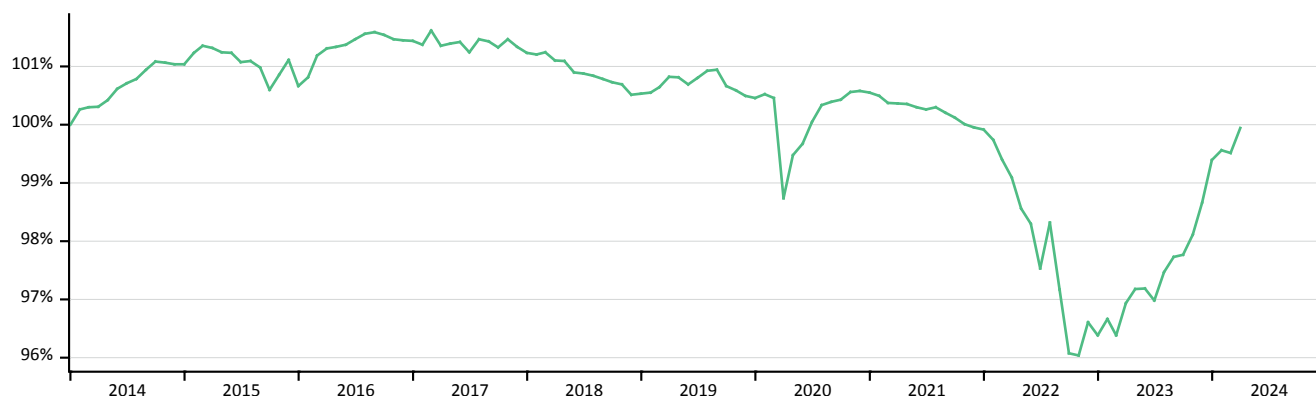
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Reference Currency EUR

Past performance does not predict future returns.
Returns may increase or decrease as a result of currency fluctuations.

CUMULATIVE PERFORMANCE OVER THE LAST 10 YEARS



PERFORMANCES (%)

1 month	0.43
YTD	0.55
1 year	3.10
3 years annualised	-0.14
5 years annualised	-0.17
10 years annualised	-0.04

STATISTICS (5 YEARS)

Volatility	%	1.50
Sharpe Ratio		-0.48
Downside Deviation	%	1.26
Sortino Ratio		-0.57
Positive Months	%	45.00
Maximum Drawdown	%	-4.86

Risk-Free Rate **0.54%**

MONTHLY RETURNS IN %

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2014	0.26	0.04	0.01	0.11	0.20	0.09	0.07	0.16	0.14	-0.02	-0.03	0.00	1.04
2015	0.19	0.12	-0.04	-0.07	-0.01	-0.16	0.02	-0.11	-0.38	0.26	0.25	-0.44	-0.37
2016	0.15	0.37	0.12	0.03	0.04	0.09	0.09	0.03	-0.05	-0.07	-0.02	-0.01	0.77
2017	-0.06	0.24	-0.26	0.04	0.03	-0.18	0.22	-0.04	-0.10	0.14	-0.13	-0.10	-0.20
2018	-0.03	0.04	-0.14	-0.01	-0.19	-0.02	-0.04	-0.06	-0.06	-0.04	-0.18	0.02	-0.69
2019	0.02	0.09	0.18	-0.01	-0.12	0.11	0.12	0.02	-0.28	-0.07	-0.09	-0.04	-0.07
2020	0.07	-0.07	-1.71	0.75	0.20	0.37	0.29	0.06	0.04	0.13	0.02	-0.03	0.09
2021	-0.06	-0.12	-0.01	-0.01	-0.06	-0.04	0.04	-0.09	-0.08	-0.11	-0.06	-0.04	-0.63
2022	-0.18	-0.34	-0.31	-0.54	-0.27	-0.78	0.80	-1.17	-1.13	-0.04	0.59	-0.23	-3.54
2023	0.29	-0.29	0.57	0.25	0.01	-0.21	0.50	0.27	0.04	0.35	0.56	0.74	3.12
2024	0.17	-0.05	0.43										0.55

RISKS

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. 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.

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

- Concentration risk: Since the fund's portfolio largely consists of debt securities issued or secured by euro zone member States, it is likely to be more particularly sensitive to the economic performance of the euro zone.
- Liquidity risk: The sub-fund invests primarily in investment grade corporate bonds with short maturities that are considered readily marketable. Liquidity may fall during periods of market tension and transaction costs may rise significantly.
- Inflation risk: The sub-fund invests primarily in fixed income securities. A rise in inflation could cause the value of the assets in the portfolio to fall.
- Sustainability risk: Environmental and/or social aspects are taken into consideration during the sub-fund's investment selection process. Nevertheless, the risk of sustainability remains. 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.

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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).

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