

DPAM B EQUITIES US INDEX - B USD

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	Equities
Category	US
Strategy	Passive Strategy
SFDR Framework	Art 6
Sub-fund of	DPAM B
Legal Structure	SICAV
Domicile	Belgium
Reference Currency	USD
Liquidity	Daily
Sub-fund launch	19.02.1996 (1)
First NAV date	21.11.2007
Countries notified for public sale	BE, ES, IT, LU
ISIN	BE6278409840
Entry Fee	Maximum 2.10%
<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*	0.66%
<i>*included management fee</i>	
	0.50%
Performance fee	-
Transaction Fees	0.05%
Minimum investment	1 share
Swing pricing : threshold (% net assets)	N/A
Swing factor	
- Net subscriptions	N/A
- Net redemptions	N/A
NAV (Capitalisation)	292.49
Assets (all classes)	mn USD 294.37
Number of positions	590

Fund Benchmark

PORTFOLIO CHARACTERISTICS

Gross dividend yield (%)	1.33	1.35
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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.

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Reference Currency USD

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	3.13	3.15
YTD	10.22	10.30
1 year	29.28	29.67
3 years annualised	9.92	10.30
5 years annualised	14.04	14.46
10 years annualised	11.83	12.27

STATISTICS (5 YEARS)

		Fund	Benchmark
Volatility	%	18.76	18.68
Sharpe Ratio		0.63	0.65
Downside Deviation	%	12.13	12.03
Sortino Ratio		0.97	1.01
Positive Months	%	65.00	65.00
Maximum Drawdown	%	-25.35	-25.08

Risk-Free Rate 2.22%

FUND VS BENCH (5 YEARS)

Correlation		1.000
R ²		1.000
Alpha	%	-0.04
Beta		1.004
Treynor Ratio	%	11.70
Tracking Error	%	0.20
Information Ratio		-1.778

Benchmark: MSCI USA Net Return

MONTHLY RETURNS IN %

		Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2014	Fund	-3.48	4.56	0.63	0.51	2.30	2.05	-1.53	3.92	-1.68	2.30	2.57	-0.37	12.06
	Benchmark	-3.42	4.61	0.64	0.57	2.32	2.10	-1.44	3.95	-1.62	2.38	2.58	-0.35	12.68
2015	Fund	-2.93	5.74	-1.54	0.86	1.22	-1.98	1.84	-6.11	-2.75	8.19	0.29	-1.76	0.24
	Benchmark	-2.86	5.77	-1.49	0.89	1.26	-1.94	1.95	-6.13	-2.70	8.21	0.28	-1.74	0.68
2016	Fund	-5.39	-0.37	6.80	0.44	1.65	0.14	3.79	0.07	0.02	-1.97	3.53	1.79	10.44
	Benchmark	-5.34	-0.30	6.78	0.46	1.75	0.21	3.76	0.08	0.06	-1.93	3.53	1.82	10.89
2017	Fund	2.00	3.84	0.03	1.02	1.23	0.55	1.94	0.21	1.99	2.26	2.96	0.98	20.66
	Benchmark	2.04	3.86	0.09	1.05	1.29	0.58	1.99	0.25	2.01	2.26	2.96	1.05	21.19
2018	Fund	5.64	-3.78	-2.53	0.35	2.36	0.63	3.53	3.19	0.41	-7.00	1.88	-9.08	-5.37
	Benchmark	5.71	-3.74	-2.48	0.37	2.37	0.64	3.56	3.24	0.42	-6.97	1.88	-9.06	-5.04
2019	Fund	8.14	3.28	1.85	3.85	-6.48	6.93	1.47	-1.94	1.76	2.19	3.69	2.85	30.37
	Benchmark	8.18	3.27	1.81	3.98	-6.39	6.99	1.50	-1.80	1.74	2.14	3.69	2.89	30.88
2020	Fund	0.02	-8.25	-12.88	13.17	5.11	2.23	5.90	7.44	-3.73	-2.60	11.50	4.14	20.43
	Benchmark	0.16	-8.21	-12.74	13.12	5.14	2.24	5.90	7.46	-3.77	-2.64	11.52	4.09	20.72
2021	Fund	-0.97	2.47	3.68	5.37	0.39	2.64	2.28	2.84	-4.76	6.96	-0.99	3.90	25.89
	Benchmark	-0.96	2.57	3.73	5.41	0.43	2.75	2.33	2.91	-4.75	6.95	-1.05	3.92	26.45
2022	Fund	-5.79	-3.13	3.49	-9.16	-0.33	-8.32	9.41	-4.04	-9.30	7.87	5.43	-5.98	-20.18
	Benchmark	-5.69	-2.97	3.48	-9.08	-0.27	-8.31	9.30	-3.97	-9.32	7.91	5.37	-5.92	-19.85
2023	Fund	6.53	-2.47	3.52	1.22	0.61	6.59	3.38	-1.76	-4.77	-2.47	9.39	4.71	26.16
	Benchmark	6.55	-2.43	3.50	1.25	0.59	6.63	3.42	-1.74	-4.71	-2.33	9.36	4.67	26.49
2024	Fund	1.49	5.31	3.13										10.22
	Benchmark	1.54	5.32	3.15										10.30

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.

Be aware of currency risk. You will receive payments in a different currency, so the final return you will get depend on the exchange rate between the two currencies. This risk is not considered in the indicator shown above.

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

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