% DPAM
DEGROOF PETERCAM ASSET MANAGEMENT

DPAM L EQUITIES **EMU SRI MSCI INDEX - A**

Institutional Factsheet | 29 February 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	EMU
Strategy	Passive Strategy
SFDR Framework	Art 8 Plus
Sub-fund of	DPAM L
Legal Structure	SICAV
Domicile	Luxembourg
Reference Currency	EUR
Liquidity	Daily
Sub-fund launch	29.09.2016 (1)
First NAV date	26.10.2016
Countries notified for public sale	BE, CH, DE, ES, IT, LU
ISIN	LU1494416206
Entry Fee	Maximum 2.15%

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.

Exit Fee	0.10%
The exit fee is to the benefit of the sub-fund.	
Man. fees and other operating costs*	0.91%
**included management fee*	*0.60%*
Performance fee	-
Transaction Fees	0.23%
Minimum investment	0.001 share
NAV (Distribution)	160.69
Last gross dividend (22.05.2023)	EUR 2.31
Assets (all classes)	mn EUR 78.53
Number of positions	51

PORTFOLIO CHARACTERISTICS	Fund	Benchmark
Gross dividend yield (%)	2.07	2.07

INVESTMENT UNIVERSE

The fund invests mainly in equities from European Union member countries participating in the European Monetary Union (EMU). The sub-fund may use derivatives in order to take advantage of or hedge against market fluctuations, or for efficient portfolio management. The sub-fund is a tracker fund which uses a passive management strategy the objective of which is to replicate physically and not synthetically the performance of the MSCI EMU SRI Net Return Index.

BENCHMARK

MSCI EMU SRI Net Return

BREAKDOWNS (%)

Sectors	Fund	Bench
Information Technology	29.6	29.6
Financials	15.7	15.7
Industrials	15.6	15.6
Consumer Discretionary	14.8	14.8
Consumer Staples	12.5	12.5
Materials	4.0	4.0
Communication Services	2.0	2.0
Health Care	2.0	2.0
Real Estate	1.7	1.7
Utilities	1.4	1.4
Energy	0.8	0.8
Cash	0.1	0.0

Countries	Fund	Bench
France	34.3	34.3
Netherlands	33.3	33.3
Germany	17.1	17.1
Finland	5.2	5.2
Italy	4.8	4.8
Spain	2.7	2.7
Belgium	1.4	1.4
Ireland	0.9	0.9
Austria	0.3	0.3
Cash	0.1	0.0

Top 10	Fund	Bench
ASML Holding	24.4	24.4
Schneider Electric	8.0	8.0
L'oreal Sa	7.4	7.4
Hermes International	5.1	5.1
Axa S.A.	4.2	4.2
Muenchener Rueckvers	4.1	4.1
Deutsche Post	2.9	2.9
Prosus Nv	2.7	2.7
Danone	2.7	2.7
Deutsche Boerse Ag	2.5	2.5

Currencies	Fund	Bench
Euro	100.0	100.0
US Dollar	0.0	0.0

(1) Sub-fund of DPAM L since 01/07/2022, originated from the transfer of the total assets and liabilities of DPAM Equities L EMU SRI MSCI Index; for the period prior to 1/07/2022, the returns of DPAM Equities L EMU SRI MSCI Index are shown.

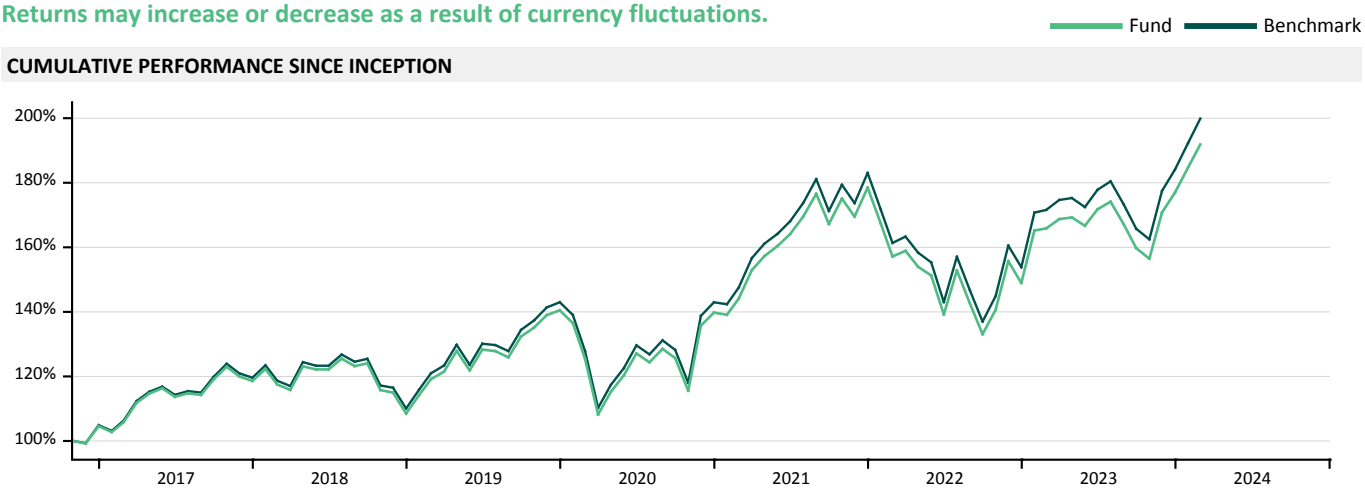
(*) Morningstar Rating Overall
DPAM is signatory of the United Nations Principles for Responsible Investment (UN PRI).
Please read the important information at the end of this document.

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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 SINCE INCEPTION

PERFORMANCES (%)

	Fund	Benchmark
1 month	3.87	3.94
YTD	8.41	8.57
1 year	15.69	16.50
3 years annualised	10.01	10.65
5 years annualised	10.00	10.57
10 years annualised	-	-

STATISTICS (5 YEARS)

		Fund	Benchmark
Volatility	%	19.23	19.30
Sharpe Ratio		0.49	0.52
Downside Deviation	%	11.92	11.87
Sortino Ratio		0.80	0.85
Positive Months	%	60.00	60.00
Maximum Drawdown	%	-25.43	-25.16

Risk-Free Rate **0.47%**

FUND VS BENCH (5 YEARS)

Correlation		1.000
R^2		1.000
Alpha	%	-0.04
Beta		0.997
Treynor Ratio	%	9.51
Tracking Error	%	0.22
Information Ratio		-2.366

Benchmark: MSCI EMU SRI Net Return

MONTHLY RETURNS IN %

		Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	**Year**
2016	Fund											-0.76	5.39	**4.59**
	Benchmark											-0.69	5.62	**4.90**
2017	Fund	-1.73	2.95	5.69	2.55	1.46	-2.28	0.96	-0.44	4.20	3.32	-2.46	-1.16	**13.40**
	Benchmark	-1.67	3.03	5.73	2.56	1.38	-2.18	1.01	-0.39	4.23	3.39	-2.39	-1.12	**14.02**
2018	Fund	3.13	-3.93	-1.43	6.29	-0.75	-0.02	2.74	-1.84	0.68	-6.66	-0.70	-5.60	**-8.49**
	Benchmark	3.21	-3.87	-1.40	6.33	-0.89	-0.01	2.81	-1.75	0.73	-6.59	-0.59	-5.53	**-7.98**
2019	Fund	5.25	4.29	1.98	5.27	-4.69	5.26	-0.37	-1.50	5.12	2.10	2.83	1.07	**29.43**
	Benchmark	5.31	4.36	1.98	5.23	-4.79	5.30	-0.33	-1.43	5.13	2.20	2.91	1.14	**29.91**
2020	Fund	-2.81	-8.09	-13.75	6.42	4.48	5.65	-2.15	3.36	-2.23	-8.04	17.44	2.98	**-0.50**
	Benchmark	-2.75	-8.06	-13.75	6.41	4.43	5.79	-2.16	3.43	-2.26	-7.96	17.58	3.03	**-0.02**
2021	Fund	-0.48	3.61	6.10	2.85	1.99	2.31	3.29	4.18	-5.31	4.72	-3.20	5.31	**27.70**
	Benchmark	-0.42	3.65	6.16	2.87	1.88	2.37	3.37	4.27	-5.46	4.75	-3.18	5.39	**28.04**
2022	Fund	-6.19	-6.13	1.11	-3.11	-1.75	-7.97	9.78	-6.71	-6.64	5.67	10.70	-4.33	**-16.55**
	Benchmark	-6.16	-6.07	1.23	-3.06	-1.89	-7.92	9.83	-6.65	-6.58	5.77	10.79	-4.18	**-15.97**
2023	Fund	10.90	0.40	1.73	0.31	-1.51	3.04	1.38	-4.00	-4.45	-2.03	9.12	3.65	**18.82**
	Benchmark	11.01	0.49	1.79	0.35	-1.60	3.10	1.47	-3.94	-4.38	-1.97	9.23	3.75	**19.70**
2024	Fund	4.38	3.87											**8.41**
	Benchmark	4.45	3.94											**8.57**

RISKS

The risk indicator assumes that you will hold the product for at least 5 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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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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