

DPAM B EQUITIES US INDEX - A

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	EUR
Liquidity	Daily
Sub-fund launch	19.02.1996 (1)
First NAV date	09.11.2016
Countries notified for public sale	BE, ES, FR, IT, LU
ISIN	BE6289146548
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*	0.70%
<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 (Distribution)	251.48
Last gross dividend (21.03.2023)	EUR 2.80
Assets (all classes)	mn EUR 272.57
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.

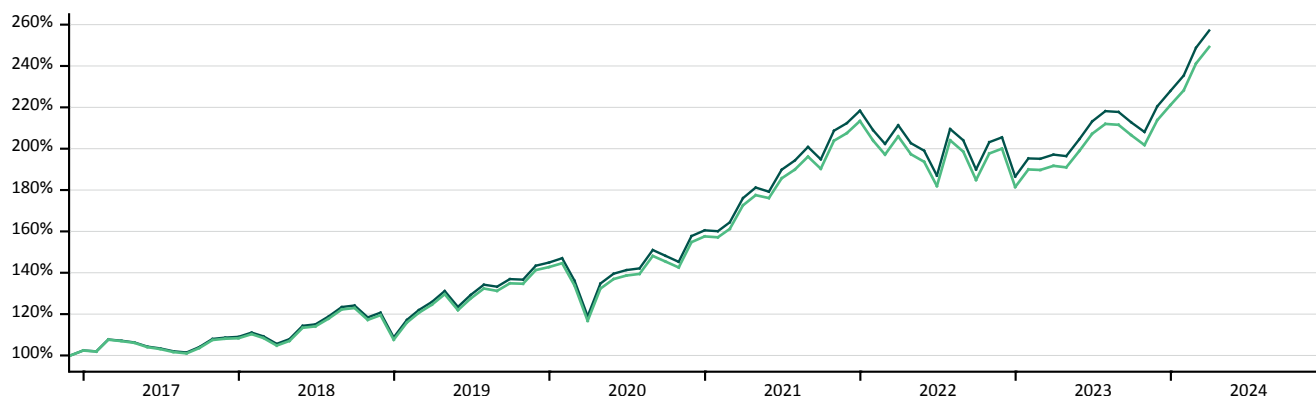
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Reference Currency EUR

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

— Fund — Benchmark

CUMULATIVE PERFORMANCE SINCE INCEPTION



PERFORMANCES (%)

	Fund	Benchmark
1 month	3.33	3.35
YTD	12.72	12.81
1 year	30.00	30.44
3 years annualised	13.03	13.46
5 years annualised	14.87	15.35
10 years annualised	-	-

STATISTICS (5 YEARS)

		Fund	Benchmark
Volatility	%	16.65	16.61
Sharpe Ratio		0.86	0.89
Downside Deviation	%	10.19	10.09
Sortino Ratio		1.40	1.46
Positive Months	%	61.67	61.67
Maximum Drawdown	%	-19.27	-19.10

Risk-Free Rate 0.54%

FUND VS BENCH (5 YEARS)

Correlation		1.000
R ²		1.000
Alpha	%	-0.04
Beta		1.002
Treynor Ratio	%	14.22
Tracking Error	%	0.33
Information Ratio		-1.242

Benchmark: MSCI USA Net Return

MONTHLY RETURNS IN %

		Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2016	Fund												2.37	2.37
	Benchmark												2.41	2.41
2017	Fund	-0.44	5.59	-0.62	-0.78	-1.97	-0.89	-1.40	-0.65	2.56	3.77	0.57	0.22	5.82
	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	1.82	-1.72	-3.33	2.14	5.93	0.60	3.30	3.76	0.57	-4.68	1.95	-9.95	-0.67
	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	7.72	4.07	3.28	4.04	-5.94	4.62	3.79	-0.87	2.78	-0.14	4.90	1.03	32.66
	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	1.30	-7.44	-12.78	13.36	3.48	1.24	0.58	6.22	-1.82	-1.98	8.59	1.80	10.39
	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	-0.28	2.57	7.07	2.86	-0.79	5.42	2.28	3.30	-2.99	7.12	1.79	2.84	35.42
	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	-4.43	-3.32	4.47	-4.20	-1.85	-6.06	12.16	-2.70	-6.90	6.93	1.19	-9.28	-14.96
	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	4.68	-0.12	1.05	-0.39	4.18	4.16	2.30	-0.21	-2.38	-2.31	5.96	3.42	21.85
	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	3.20	5.70	3.33										12.72
	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.

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