

# DPAM B EQUITIES US INDEX - N USD

Institutional Factsheet | 31 March 2024

Morningstar ★★ ★ (\*)

You can find an explanation of the technical terms in the glossary available on [www.dpamfunds.com](http://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	USD
Liquidity	Daily
Sub-fund launch	19.02.1996 (1)
First NAV date	21.06.2018
Countries notified for public sale	BE, ES

ISIN BE6304438201

Entry Fee Maximum 2.10%  
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\* 0.36%  
\*included management fee 0.25%

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) 297.33

Assets (all classes) mn USD 294.37

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 - N USD

Institutional Factsheet | 31 March 2024  
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 SINCE INCEPTION



### PERFORMANCES (%)

	Fund	Benchmark
1 month	3.15	3.15
YTD	10.29	10.30
1 year	29.67	29.67
3 years annualised	10.23	10.30
5 years annualised	14.35	14.46
10 years annualised	-	-

### STATISTICS (5 YEARS)

		Fund	Benchmark
Volatility	%	18.77	18.68
Sharpe Ratio		0.64	0.65
Downside Deviation	%	12.09	12.03
Sortino Ratio		1.00	1.01
Positive Months	%	65.00	65.00
Maximum Drawdown	%	-25.20	-25.08

Risk-Free Rate 2.22%

### FUND VS BENCH (5 YEARS)

Correlation		1.000
R <sup>2</sup>		1.000
Alpha	%	-0.01
Beta		1.004
Treynor Ratio	%	12.01
Tracking Error	%	0.21
Information Ratio		-0.383

Benchmark: MSCI USA Net Return

### MONTHLY RETURNS IN %

		Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2018	Fund							3.54	3.20	0.47	-6.98	1.91	-9.06	-7.46
	Benchmark							3.56	3.24	0.42	-6.97	1.88	-9.06	-7.46
2019	Fund	8.16	3.29	1.87	3.87	-6.45	6.95	1.49	-1.91	1.78	2.22	3.71	2.87	30.70
	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	0.03	-8.23	-12.86	13.20	5.12	2.26	5.92	7.46	-3.72	-2.59	11.54	4.17	20.74
	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	-0.95	2.50	3.71	5.39	0.41	2.66	2.30	2.87	-4.75	6.99	-0.97	3.92	26.23
	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	-5.77	-3.11	3.51	-9.15	-0.30	-8.30	9.43	-4.02	-9.27	7.89	5.47	-5.96	-19.96
	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	6.56	-2.45	3.54	1.25	0.64	6.62	3.40	-1.74	-4.74	-2.44	9.42	4.75	26.54
	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	1.51	5.33	3.15										10.29
	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.

#### **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.