

DPAM L BALANCED CONSERVATIVE SUSTAINABLE - F

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	Multi Assets
Category	Low Equity
Strategy	Active Strategy
SFDR Framework	Art 8 Plus
Sub-fund of	DPAM L
Legal Structure	SICAV
Domicile	Luxembourg
Reference Currency	EUR
Liquidity	Daily
Sub-fund launch	13.04.2005 (1)
First NAV date	21.01.2019
Countries notified for public sale	AT, CH, DE, ES, FR, IT, LU, NL, PT
ISIN	LU1516019871
Entry Fee	Maximum 1%
<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*	0.79%
*included management fee	0.575%
Performance fee	-
Transaction Fees	0.12%
Minimum investment	EUR 25'000
Swing pricing : threshold (% net assets)	3%
Swing factor	
- Net subscriptions	0.10%
- Net redemptions	0.10%
NAV (Capitalisation)	31'681.17
Assets (all classes)	mn EUR 63.93
Number of positions	231

PORTFOLIO CHARACTERISTICS

Bond Part

Maturity (Years)	6.71
Duration (Years)	5.66
Modified Duration (%)	5.48
Yield to Worst (%)	3.21
Number of Issuers	178

INVESTMENT UNIVERSE

The fund mainly invests in bonds and shares of issuers that are selected on the basis of compliance with environmental, social and governance criteria. The fund invests worldwide in securities denominated in any currency. The fund may use derivatives in order to take advantage of or hedge against market fluctuations, or for efficient portfolio management. This fund is actively managed with no benchmark.

BREAKDOWNS (%)

Asset Allocation

Equities	43.1
Bonds	56.0
Cash	0.9

Regions

Europe	59.2
Other	24.1
North America	14.8
Asia-Pacific	0.9
Japan	0.7
Emerging Markets	0.3

Sectors - Equity Part

Information Technology	9.9
Financials	8.6
Health Care	5.6
Consumer Discretionary	5.2
Industrials	4.7
Consumer Staples	2.7
Materials	2.6
Communication Services	2.0
Real Estate	1.5
Utilities	0.3

Top 10 Equity Holdings

ASML Holding	1.7
LVMH	1.0
Microsoft	1.0
SAP AG	0.9
Unicredit Spa	0.8
Allianz	0.8
Banco Bilbao Vizcaya Argentaria Sa	0.7
Schneider Electric	0.7
Eli Lilly & Co	0.6
L'oreal Sa	0.6

Ratings - Bond Part

AAA	8.7
AA+	3.8
AA	4.1
AA-	2.4
A+	0.7
A	3.2
A-	12.2
BBB+	10.9
BBB	8.3
BBB-	1.6

Sectors - Bond Part

Government Bonds	28.2
Banks	9.7
Industrials	2.8
Consumer Goods	2.7
Utilities	2.5
Telecom	2.4
Health Care	1.9
Consumer Services	1.7
Technology	1.3
Real Estate	1.2
Insurance	1.1
Non-Financials	0.4
Financial Services	0.3

(1) Sub fund of DPAM L since 07/12/2018, originated from the transfer of the total assets and liabilities of DP Global Strategy Conservative Balanced Sustainable which had a similar investment policy to that of the sub-fund; for the period prior to 07/12/2018, the returns of DP Global Strategy Conservative Balanced Sustainable are shown.

(*) Morningstar Rating Overall

(**) Towards Sustainability label is the quality standard for sustainable and socially responsible financial products awarded by the Central Labelling Agency (CLA) in Belgium. Luxflag ESG label is the sustainability label awarded by the Luxembourg Finance Labelling Agency.

DPAM is signatory of the United Nations Principles for Responsible Investment (UN PRI).

Please read the important information at the end of this document.

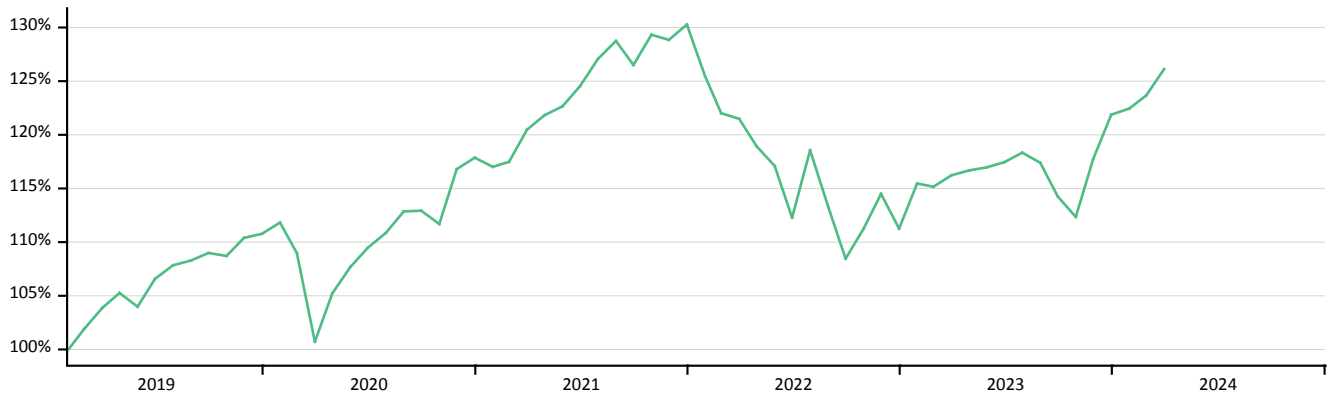
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Reference Currency EUR

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

CUMULATIVE PERFORMANCE SINCE INCEPTION



PERFORMANCES (%)

1 month	2.00
YTD	3.49
1 year	8.52
3 years annualised	1.54
5 years annualised	3.96
10 years annualised	-

STATISTICS (5 YEARS)

Volatility	%	8.54
Sharpe Ratio		0.40
Downside Deviation	%	5.94
Sortino Ratio		0.57
Positive Months	%	65.00
Maximum Drawdown	%	-16.75

Risk-Free Rate 0.54%

MONTHLY RETURNS IN %

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2019		1.90	1.92	1.36	-1.22	2.50	1.18	0.42	0.65	-0.25	1.55	0.35	10.78
2020	0.94	-2.55	-7.57	4.47	2.34	1.67	1.26	1.81	0.06	-1.10	4.57	0.92	6.40
2021	-0.72	0.40	2.55	1.11	0.68	1.52	2.05	1.32	-1.74	2.22	-0.37	1.11	10.53
2022	-3.67	-2.77	-0.44	-2.10	-1.54	-4.11	5.59	-4.43	-4.28	2.58	2.92	-2.83	-14.60
2023	3.78	-0.26	0.92	0.39	0.25	0.41	0.76	-0.80	-2.67	-1.67	4.81	3.50	9.54
2024	0.47	0.99	2.00										3.49

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.

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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