

# DPAM L BALANCED CONSERVATIVE SUSTAINABLE - V

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	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	08.07.2019
Countries notified for public sale	AT, CH, DE, ES, FR, GB, IT, LU, NL, PT
ISIN	LU1867119478
Entry Fee	Maximum 2%
<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*	0.86%
<i>*included management fee</i>	0.575%
Performance fee	-
Transaction Fees	0.12%
Minimum investment	0.001 share
Swing pricing : threshold (% net assets)	3%
Swing factor	
- Net subscriptions	0.10%
- Net redemptions	0.10%
NAV (Distribution)	122.13
Last gross dividend (22.05.2023)	EUR 0.67
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.

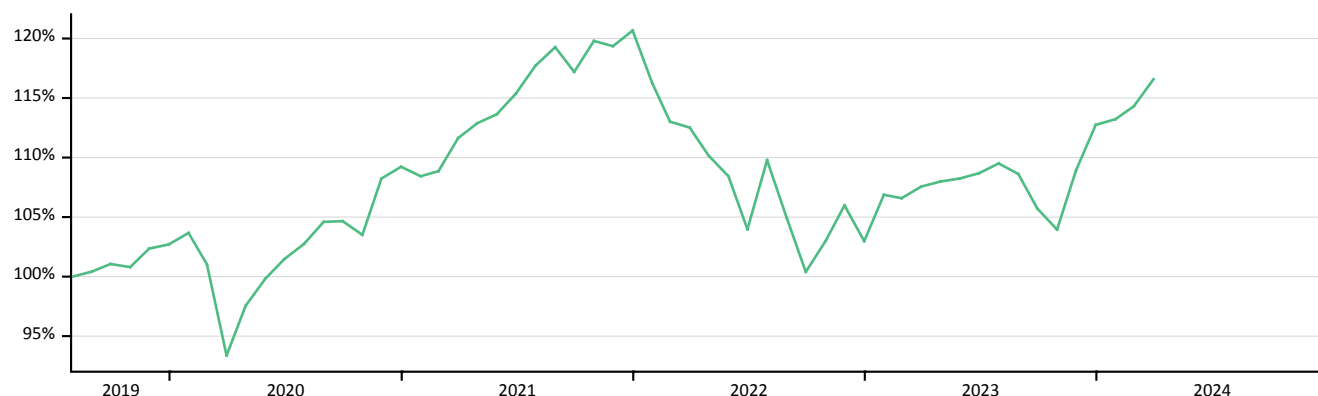
## DPAM L BALANCED **CONSERVATIVE SUSTAINABLE - V**

Institutional Factsheet | 31 March 2024

Reference Currency EUR | Since Inception (08.07.2019)

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  
YTD  
1 year  
3 years annualised  
5 years annualised  
10 years annualised

1.99  
3.39  
8.38  
1.45  
-  
-

### STATISTICS (SINCE LAUNCH)

Volatility	%	8.65
Sharpe Ratio		0.31
Downside Deviation	%	6.08
Sortino Ratio		0.45
Positive Months	%	64.91
Maximum Drawdown	%	-16.80

Risk-Free Rate **0.60%**

### MONTHLY RETURNS IN %

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2019								0.41	0.65	-0.26	1.54	0.34	2.70
2020	0.94	-2.55	-7.57	4.46	2.33	1.66	1.25	1.81	0.05	-1.10	4.57	0.92	6.35
2021	-0.73	0.40	2.55	1.11	0.68	1.52	2.04	1.32	-1.74	2.22	-0.37	1.10	10.48
2022	-3.67	-2.78	-0.44	-2.10	-1.56	-4.11	5.59	-4.43	-4.31	2.57	2.91	-2.83	-14.66
2023	3.78	-0.27	0.92	0.39	0.24	0.41	0.76	-0.81	-2.67	-1.67	4.80	3.50	9.49
2024	0.41	0.96	1.99										3.39

## 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.

#### **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.