# DPAM | BONDS CLIMATE TRENDS SUSTAINABLE - W

Institutional Factsheet | 31 March 2024

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 **Fixed Income** Category Aggregate Active Strategy Strategy SFDR Framework SFDR Art 9 Sub-fund of DPAM L Legal Structure SICAV Luxembourg Domicile Reference Currency EUR Liquidity Daily Sub-fund launch 28.06.2019 27.05.2020 First NAV date Countries notified for public sale AT, BE, CH, DE, ES, FR, IT, LU, NL, PT ISIN LU1996437205 Entry Fee Maximum 2% 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. 0% Exit Fee Man. fees and other operating costs\* 0 59% \*included management fee 0.40% Performance fee Transaction Fees 0.26% Minimum investment 0.001 share Swing pricing : threshold (% net assets) 3% Swing factor - Net subscriptions 0.35% - Net redemptions 0.35% NAV (Capitalisation) 97.14 mn EUR 590.29 Assets (all classes) Number of positions 225 Fund Benchmark PORTFOLIO CHARACTERISTICS Maturity (Years) 6.68 7.76 **Duration** (Years) 8.05 6.61 Modified Duration (%) 6.41 7.69 Yield to Worst (%) 4.72 3.11 YTW (ModDur Weighted) (%) 4.47 3.09 Number of Issuers 143

## **INVESTMENT UNIVERSE**

The fund mainly invests in bonds of all types, including bonds with low ratings. The fund may invest worldwide in securities denominated in any currency. The fund also invests in bonds used to finance projects related to the environmental transition ("green bonds"). Securities are selected based on compliance with environmental, social and governance criteria. The fund may use derivatives in order to take advantage of or hedge against market fluctuations, or for efficient portfolio management. This is an actively managed fund. The benchmark is used to compare performance. The selection and weighting of the assets in the fund's portfolio may differ significantly from the composition of the benchmark.

### **BENCHMARK**

Bloomberg Euro Aggregate Total Return

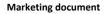
### **BREAKDOWNS (%)**

Sectors	Fund	Bench
Financials	45.5	8.5
Gov. & Gov Related	21.0	73.8
Utilities	11.2	1.6
Industrials	9.1	2.4
Communication	3.6	1.3
Consumer Cyclicals	3.5	1.9
Consumer Non-Cyclicals	0.9	2.6
Technology	0.9	0.6
Derivatives	0.3	0.0
Cash	4.1	0.0
Capital Structure	Fund	Bench
Gov. & Gov. Related	21.0	73.8
Non-Financials Senior	20.0	10.6
Financial Services Senior	18.5	1.4
Banks Senior	16.6	5.5
Non-Financials Subordinated	9.1	0.5
Insurance Subordinated	6.5	0.5
Banks Lower Tier Two	2.8	0.6
Financial Services Subordinated	1.0	0.0
Insurance Senior	0.2	0.3
Derivatives	0.3	0.0
Cash	4.1	0.0
Modified Durations	Fund	Bench
< 3%	31.6	27.7
3 - 5%	27.6	23.3
5 - 7%	23.1	15.3
7 - 10%	8.8	16.2
10 - 15%	1.5	9.8
> 15%	2.9	7.8
Derivatives	0.3	0.0
Derivatives		

Credit Ratings (Scale S&P)	Fund	Bench	
AAA	10.0	24.8	
AA+	0.9	7.4	
AA	0.8	18.6	
AA-	1.0	5.2	
A+	0.3	2.5	
A	2.9	2.8	
A-	8.1	12.6	
BBB+	11.2	6.2	
BBB	24.4	16.6	
BBB-	21.8	3.2	
High-Yield	14.2	0.1	
Derivatives	0.3	0.0	
Cash	4.1	0.0	
Currencies after hedging	Fund	Bench	
Euro	83.0	100.0	
Other	3.8	0.0	
Pound sterling	2.9	0.0	
US Dollar	2.4	0.0	
Brazilian real	2.2	0.0	
Norwegian krona	2.1	0.0	
Mexican peso	1.9	0.0	
Polish zloty	1.7	0.0	

(\*) 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).



**FSG**<sup>(\*\*)</sup>



Morningstar  $\star \star \star \star (*)$ 

Benchmark



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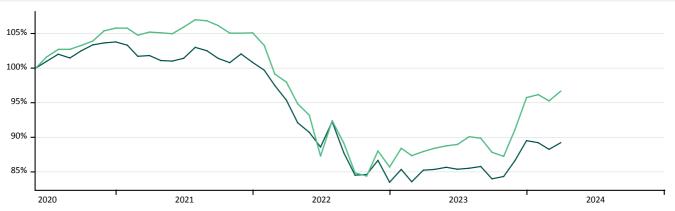
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Reference Currency EUR | Since Inception (27.05.2020)

## 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	1.47	1.09
YTD	0.97	-0.33
1 year	9.91	4.65
3 years annualised	-2.78	-4.31
5 years annualised	-	-
10 years annualised	-	-

## STATISTICS (SINCE LAUNCH)

		Fund	Benchmark
Volatility	%	8.04	6.37
Sharpe Ratio		-0.21	-0.58
Downside Deviation	%	5.81	5.13
Sortino Ratio		-0.28	-0.72
Positive Months	%	51.06	51.06
Maximum Drawdown	%	-21.11	-19.54
Diel: Free Dete 0.05%			

FUND VS BENCH (SIN	ICE LAUNCH)	
Correlation		0.898
R <sup>2</sup>		0.806
Alpha	%	0.21
Beta		1.134
Treynor Ratio	%	-1.46
Tracking Error	%	3.64
Information Ratio		0.580

Fund

Risk-Free Rate 0.85%

Benchmark: Bloomberg Euro Aggregate Total Return

## **MONTHLY RETURNS IN %**

		Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2020	Fund						1.61	1.08	0.01	0.54	0.62	1.42	0.38	5.78
	Benchmark						0.98	1.02	-0.54	1.02	0.84	0.27	0.14	3.78
2021	Fund	-0.01	-0.96	0.43	-0.09	-0.13	0.91	1.01	-0.14	-0.64	-1.02	-0.02	0.05	-0.65
	Benchmark	-0.46	-1.55	0.11	-0.71	-0.08	0.39	1.56	-0.47	-1.07	-0.61	1.25	-1.20	-2.85
2022	Fund	-1.73	-4.00	-1.17	-3.19	-1.75	-6.32	5.82	-3.49	-4.83	-0.53	4.29	-2.63	-18.45
	Benchmark	-1.12	-2.21	-2.18	-3.42	-1.51	-2.34	4.14	-4.87	-3.69	0.11	2.41	-3.64	-17.17
2023	Fund	3.15	-1.19	0.68	0.53	0.39	0.24	1.25	-0.24	-2.26	-0.68	4.43	5.09	11.70
	Benchmark	2.21	-2.09	2.00	0.13	0.36	-0.33	0.17	0.30	-2.08	0.40	2.72	3.33	7.19
2024	Fund	0.45	-0.94	1.47										0.97
	Benchmark	-0.33	-1.08	1.09										-0.33

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

## 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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