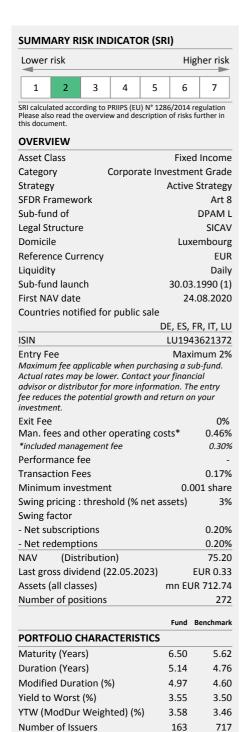


# DPAM I BONDS CORPORATE EUR - V

## Institutional Factsheet | 31 March 2024

### You can find an explanation of the technical terms in the glossary available on www.dpamfunds.com



#### **INVESTMENT UNIVERSE**

The fund invests primarily in a diversified portfolio of 'investment grade' bonds or equivalent (i.e. securities with a high capacity for repayment regardless of the economic environment). The fund favours corporate bonds denominated in euros. Investments in other currencies are fully or partly hedged against currency fluctuations versus the euro. The fund may use derivatives to exploit 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**

80% iBoxx Euro Corporate ex-BBB + 20% iBoxx Euro Corporate BBB

#### **BREAKDOWNS (%)**

Sectors	Fund	Bench	Countries	Fund	Bench
Banks	28.3	37.4	France	23.8	21.4
Industrials	13.6	9.7	United States	20.2	21.0
Consumer Goods	10.4	13.3	Germany	8.9	13.4
Real Estate	9.4	3.1	, Netherlands	6.8	6.5
Utilities	9.0	6.8	Spain	5.7	4.3
Insurance	5.3	4.4	Italy	5.7	3.0
Telecom	5.0	3.0	United Kingdom	4.7	7.4
Chemicals	4.1	2.3	Belgium	4.1	2.6
Financial Services	3.3	3.8	Luxembourg	3.4	0.6
Health Care	3.1	5.7	Switzerland	2.9	3.9
Technology	2.4	2.4	Sweden	2.2	3.3
Consumer Services	2.3	3.3	Norway	1.9	1.7
Oil & Gas	1.7	4.4	Other	8.3	10.9
Basic Resources	0.9	0.3	Cash	1.3	0.0
Government Bonds	0.0	0.1			
Cash	1.3	0.0			
Credit Ratings (Scale Iboxx)	Fund	Bench	Capital Structure	Fund	Bench
AAA	0.7	0.5	Non Financials Senior	62.3	56.7
AA	9.4	15.3	Banks Senior	24.3	35.7
A	57.7	64.2	Insurance Subordinated	3.9	2.6
BBB	30.5	20.0	Banks Lower Tier Two	3.0	1.6
Not Rated	0.4	0.0	Non Financials Subordinated	2.9	1.5
Cash	1.3	0.0	Insurance Senior	1.4	1.8
			Banks Subordinated	0.9	0.1
			Gov. & Gov. Related	0.0	0.1
			Derivatives	0.0	n/a
			Cash	1.3	0.0
Currencies	Fund	Bench	<b>Modified Durations</b>	Fund	Bench
Euro	100.0	100.0	< 3%	23.7	35.9
			3 - 5%	26.5	27.8
			5 - 7%	26.7	17.6
			7 - 10%	19.1	14.1
			10 - 15%	2.7	3.8
			> 15%	0.0	0.7
			Cash	1.3	0.0

(1) Sub-fund of DPAM L since 01/07/2022, originated from the transfer of the total assets and liabilities of DPAM Bonds L Corporate EUR; for the period prior to 1/07/2022, the returns of DPAM Bonds L Corporate EUR are shown.



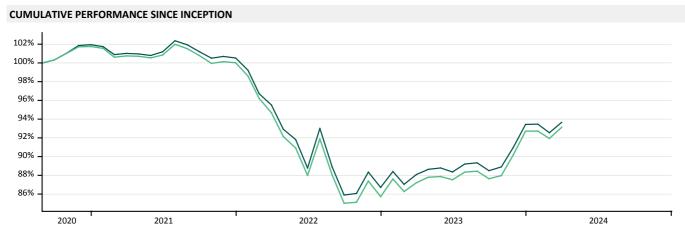
# DPAM L BONDS CORPORATE EUR - V

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Reference Currency EUR | Since Inception (24.08.2020)

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





PERFORMANCES (%)		
	Fund	Benchmark
1 month	1.29	1.20
YTD	0.44	0.24
1 year	6.79	6.33
3 years annualised	-2.59	-2.49
5 years annualised	-	-
10 years annualised	-	-

STATISTICS (SINCE LAUNCH)								
		Fund	Benchmark					
Volatility	%	5.80	5.86					
Sharpe Ratio		-0.51	-0.48					
Downside Deviation	%	4.49	4.52					
Sortino Ratio		-0.66	-0.63					
Positive Months	%	50.00	50.00					
Maximum Drawdown	%	-16.63	-16.09					
Risk-Free Rate 0.93%								

FUND VS BENCH (SINCE LAUNCH)								
Correlation		0.998						
R <sup>2</sup>		0.995						
Alpha	%	-0.01						
Beta		0.987						
Treynor Ratio	%	-3.02						
Tracking Error	%	0.40						
Information Ratio		-0.380						

Benchmark: 80% iBoxx Euro Corporate ex-BBB + 20% iBoxx Euro Corporate BBB

MONT	MONTHLY RETURNS IN %													
		Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2020	Fund									0.32	0.70	0.69	0.04	1.75
	Benchmark									0.32	0.72	0.80	0.09	1.95
2021	Fund	-0.19	-0.93	0.13	-0.04	-0.17	0.30	1.13	-0.46	-0.71	-0.84	0.18	-0.12	-1.71
	Benchmark	-0.20	-0.83	0.12	-0.05	-0.17	0.39	1.16	-0.42	-0.71	-0.70	0.19	-0.17	-1.40
2022	Fund	-1.42	-2.41	-1.61	-2.67	-1.33	-3.21	4.43	-4.20	-3.42	0.12	2.66	-1.90	-14.28
	Benchmark	-1.30	-2.52	-1.25	-2.71	-1.18	-3.31	4.77	-4.43	-3.37	0.20	2.65	-1.85	-13.74
2023	Fund	2.20	-1.53	1.09	0.68	0.09	-0.39	0.93	0.11	-0.91	0.38	2.51	2.82	8.15
	Benchmark	1.96	-1.56	1.20	0.63	0.17	-0.48	0.96	0.14	-0.94	0.46	2.33	2.71	7.76
2024	Fund	0.01	-0.85	1.29										0.44
	Benchmark	0.03	-0.98	1.20										0.24

#### 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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