

DPAM B BONDS EUR CORPORATE SUSTAINABLE - B

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
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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	Fixed Income
Category	Corporate Investment Grade
Strategy	Active Strategy
SFDR Framework	Art 8 Plus
Sub-fund of	DPAM B
Legal Structure	SICAV
Domicile	Belgium
Reference Currency	EUR
Liquidity	Daily
Sub-fund launch	16.08.2021
First NAV date	24.09.2021
Countries notified for public sale	BE, DE, ES

ISIN BE6328643729

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.

Exit Fee 0%
Man. fees and other operating costs* 0.62%
*included management fee 0.40%

Performance fee -

Transaction Fees 0.18%

Minimum investment 1 share

Swing pricing : threshold (% net assets) 3%

Swing factor

- Net subscriptions 0.23%

- Net redemptions 0.23%

NAV (Capitalisation) 92.04

Assets (all classes) mn EUR 101.62

Number of positions 156

Fund Benchmark

PORTFOLIO CHARACTERISTICS

Maturity (Years)	6.01	5.59
Duration (Years)	5.27	4.65
Modified Duration (%)	5.09	4.48
Yield to Worst (%)	3.66	3.61
YTW (ModDur Weighted) (%)	3.62	3.56
Number of Issuers	119	717

INVESTMENT UNIVERSE

The fund invests mainly in bonds and/or other fixed-rate or floating-rate debt securities (including, but not limited to, perpetual notes and zero-coupon bonds), denominated in euros, issued by companies and with (or whose issuers have) an investment grade rating. Investment grade ratings are between AAA and BBB- on the Standard & Poor's and Fitch scale, and between Aaa and Baa3 on the Moody's scale. These securities are selected on the basis of a strict methodology regarding respect for environmental, social and governance (ESG) criteria. The fund may, on an optional basis, use derivatives to achieve its goals or for hedging. 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

iBoxx Euro Corporate Overall Total Return

BREAKDOWNS (%)

Sectors	Fund	Bench	Credit Ratings (Scale S&P)	Fund	Bench
Banks	26.8	30.9	AAA	0.0	0.2
Utilities	18.6	11.1	AA+	0.0	0.6
Industrials	13.0	9.9	AA	0.0	1.4
Real Estate	10.3	4.9	AA-	2.0	5.7
Telecom	9.6	5.1	A+	3.3	8.6
Consumer Goods	6.3	12.7	A	9.9	11.2
Financial Services	4.8	3.0	A-	23.3	20.9
Consumer Services	3.8	4.0	BBB+	23.1	22.1
Health Care	2.5	5.5	BBB	27.4	18.9
Insurance	1.8	4.1	BBB-	11.3	9.8
Chemicals	1.7	2.2	High-Yield	0.0	0.5
Government Bonds	1.1	0.1	Derivatives	0.0	0.0
Other	0.0	6.5	Cash	-0.3	0.0
Cash	-0.3	0.0			

Capital Structure	Fund	Bench	Countries	Fund	Bench
Non Financials Senior	67.6	62.2	France	21.8	20.9
Banks Senior	23.2	27.4	United States	12.9	18.6
Banks Lower Tier Two	3.5	3.3	Germany	10.4	14.4
Non Financials Subordinated	3.0	2.7	Italy	9.7	5.6
Insurance Subordinated	1.4	2.7	Netherlands	9.7	6.3
Gov. & Gov. Related	1.1	0.1	Spain	9.1	5.9
Insurance Senior	0.4	1.4	Belgium	4.9	2.2
Banks Subordinated	0.0	0.3	United Kingdom	3.6	7.4
Derivatives	0.0	0.0	Sweden	3.4	2.9
Cash	-0.3	0.0	Denmark	1.6	1.6
			Switzerland	0.0	2.8
			Other	13.3	11.5
			Cash	-0.3	0.0

Modified Durations	Fund	Bench
< 3%	23.9	36.3
3 - 5%	26.4	28.5
5 - 7%	28.9	18.3
7 - 10%	19.1	13.1
10 - 15%	1.8	3.2
> 15%	0.3	0.6
Cash	-0.3	0.0

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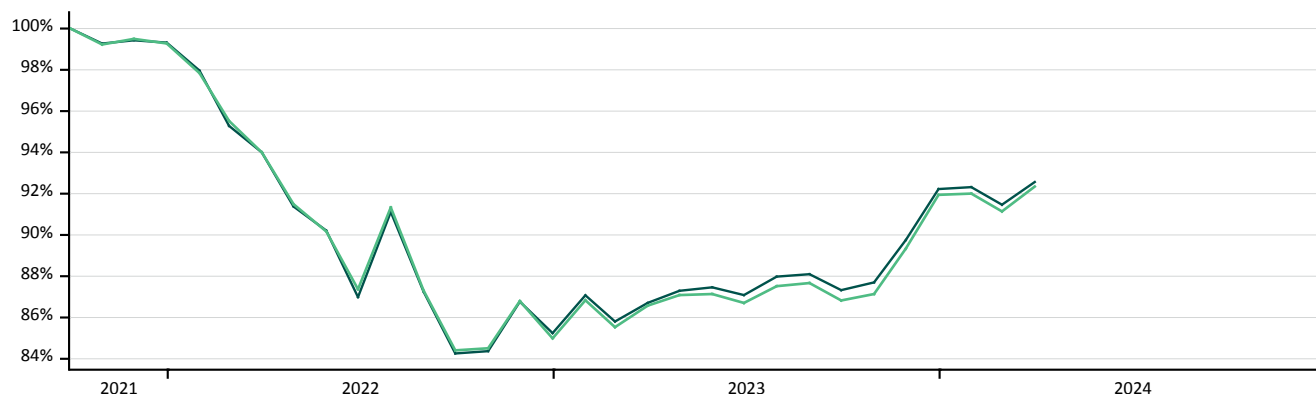
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Reference Currency EUR | Since Inception (24.09.2021)

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	1.32	1.20
YTD	0.44	0.37
1 year	6.66	6.75
3 years annualised	-	-
5 years annualised	-	-
10 years annualised	-	-

STATISTICS (SINCE LAUNCH)

		Fund	Benchmark
Volatility	%	-	-
Sharpe Ratio		-	-
Downside Deviation	%	5.44	5.50
Sortino Ratio		-0.87	-0.85
Positive Months	%	48.39	48.39
Maximum Drawdown	%	-15.70	-15.85

Risk-Free Rate **1.60%**

FUND VS BENCH (SINCE LAUNCH)

Correlation	0.996
R ²	0.993
Alpha	% -0.01
Beta	0.987
Treynor Ratio	% -4.82
Tracking Error	% 0.59
Information Ratio	-0.168

Benchmark: iBoxx Euro Corporate Overall Total Return

MONTHLY RETURNS IN %

		Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2021	Fund										-0.77	0.27	-0.22	-0.72
	Benchmark										-0.73	0.16	-0.11	-0.68
2022	Fund	-1.45	-2.37	-1.60	-2.67	-1.45	-3.10	4.54	-4.41	-3.32	0.12	2.71	-2.08	-14.39
	Benchmark	-1.36	-2.74	-1.35	-2.79	-1.28	-3.57	4.74	-4.24	-3.43	0.13	2.84	-1.75	-14.17
2023	Fund	2.17	-1.50	1.22	0.59	0.06	-0.50	0.94	0.17	-0.96	0.36	2.52	2.92	8.18
	Benchmark	2.15	-1.46	1.05	0.67	0.19	-0.43	1.03	0.13	-0.88	0.43	2.34	2.76	8.19
2024	Fund	0.07	-0.94	1.32										0.44
	Benchmark	0.10	-0.92	1.20										0.37

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.

Investing in this product also entails risks that are materially relevant but not included in the risk indicator:

- Concentration risk: The portfolio is concentrated on euro-denominated corporate bonds.
- Liquidity risk: The sub-fund invests primarily in investment grade bonds that are considered readily marketable. Liquidity may fall during periods of market tension and transaction costs may rise significantly.
- Inflation risk: The sub-fund invests primarily in fixed income securities. A rise in inflation could cause the value of the assets in the portfolio to fall.

This product does not include any protection from future market performance so you could lose some or all of your investment.

We refer to the prospectus and KID for more explanation and a complete overview of the risks.

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