

DPAM L EQUITIES EMERGING MARKETS ESG LEADERS INDEX - 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

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	Equities
Category	Emerging Markets
Strategy	Passive Strategy
SFDR Framework	Art 8
Sub-fund of	DPAM L
Legal Structure	SICAV
Domicile	Luxembourg
Reference Currency	EUR
Liquidity	Daily
Sub-fund launch	07.12.2021
First NAV date	07.12.2021
Countries notified for public sale	AT, BE, CH, ES, FR, IT, LU
ISIN	LU2393944694
Entry Fee	Maximum 2.25%
<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	Maximum 0.25%
<i>The exit fee is to the benefit of the sub-fund.</i>	
Man. fees and other operating costs*	0.86%
<i>*included management fee</i>	
	0.60%
Performance fee	-
Transaction Fees	0.24%
Minimum investment	0.001 share
NAV (Capitalisation)	83.82
Assets (all classes)	mn EUR 475.53
Number of positions	464

Fund Benchmark

PORTFOLIO CHARACTERISTICS

Gross dividend yield (%)	2.36	2.39
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INVESTMENT UNIVERSE

The fund invests primarily in equities of emerging market companies. The sub-fund is a tracker fund which uses a passive management strategy the objective of which is to replicate physically and not synthetically the performance of the benchmark. The sub-fund may use derivatives in order to take advantage of or hedge against market fluctuations, or for efficient portfolio management.

BENCHMARK

MSCI Emerging ESG Leaders NR

BREAKDOWNS (%)

Sectors	Fund	Bench	Countries	Fund	Bench
Information Technology	22.8	23.0	China	25.9	25.9
Financials	21.4	21.4	Taiwan	23.8	24.0
Communication Services	14.1	14.0	India	13.0	16.1
Consumer Discretionary	11.2	11.1	Korea	6.3	6.2
Industrials	7.0	7.0	South Africa	4.5	4.5
Materials	5.8	5.8	Brazil	4.2	4.2
Consumer Staples	5.3	5.3	United States	3.3	0.0
Energy	4.8	4.8	Mexico	3.1	3.1
Health Care	3.5	3.4	Saudi Arabia	2.3	2.2
Utilities	2.4	2.4	Indonesia	2.1	2.1
Real Estate	1.8	1.8	Malaysia	2.1	2.1
			United Arab Emirates	1.9	1.9
			Other	7.6	7.6
Top 10			Currencies	Fund	Bench
Taiwan Semiconductor Manufacturing	15.4		Taiwan dollar	23.6	24.0
Tencent Holdings Ltd.	6.7		Chinese yuan	14.5	14.4
Alibaba Group Holding Ltd	3.8		Indian rupee	12.7	16.1
Reliance Industries Gdr Ltd 2-144a	2.4		Other	12.4	11.5
China Construction Bank Corp	1.5		Hongkong dollar	9.1	9.1
Mediatek Inc	1.4		Korean won	6.3	6.2
Infosys Adr	1.3		South African rand	4.4	4.5
Tata Consultancy Services Limited	1.1		Brazilian real	4.2	4.2
Netease Inc	1.1		Euro	3.2	0.5
Pt Bank Central Asia Tbk	0.9		Mexican peso	3.1	3.1
			SAR	2.3	2.2
			Indonesian rupiah	2.1	2.1
			Malaysian ringgit	2.1	2.1

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Reference Currency EUR | Since Inception (07.12.2021)

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	2.38	2.66
YTD	4.12	4.61
1 year	2.77	4.06
3 years annualised	-	-
5 years annualised	-	-
10 years annualised	-	-

STATISTICS (SINCE LAUNCH)

	Fund	Benchmark
Volatility	%	-
Sharpe Ratio		-
Downside Deviation	%	11.24
Sortino Ratio		-0.81
Positive Months	%	39.29
Maximum Drawdown	%	-25.68

Risk-Free Rate 1.79%

FUND VS BENCH (SINCE LAUNCH)

Correlation	0.994
R ²	0.988
Alpha	% -0.15
Beta	0.968
Treynor Ratio	% -9.41
Tracking Error	% 1.76
Information Ratio	-0.941

Benchmark: MSCI Emerging ESG Leaders NR

MONTHLY RETURNS IN %

		Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2022	Fund	-0.56	-3.67	-1.36	-2.35	-1.04	-4.60	0.69	1.01	-10.39	-4.66	12.12	-4.68	-19.10
	Benchmark	0.33	-4.61	-0.89	-1.58	-1.35	-4.62	1.15	1.47	-10.36	-5.00	12.21	-4.50	-17.73
2023	Fund	7.00	-3.54	-0.51	-4.35	1.47	1.30	4.68	-5.13	-0.58	-3.76	3.96	1.63	1.35
	Benchmark	7.14	-4.75	1.03	-4.30	1.67	1.35	4.86	-5.05	-0.81	-3.59	4.06	1.82	2.56
2024	Fund	-2.65	4.47	2.38										4.12
	Benchmark	-2.60	4.62	2.66										4.61

RISKS

The risk indicator assumes that you will hold the product for at least 5 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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