

# DPAM B EQUITIES EUROPE SUSTAINABLE - A

Institutional Factsheet | 29 February 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
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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	Equities
Category	Europe
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	05.09.2002
First NAV date	07.01.2003

Countries notified for public sale

AT, BE, CH, DE, ES, FR, IT, LU, PT

ISIN BE0940001713

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*	1.76%
*included management fee	1.60%
Performance fee	-
Transaction Fees	0.32%
Minimum investment	1 share
Swing pricing : threshold (% net assets)	N/A
Swing factor	
- Net subscriptions	N/A
- Net redemptions	N/A

NAV (Distribution)	290.68
Last gross dividend (21.03.2023)	EUR 5.41
Assets (all classes)	mn EUR 1'786.52
Number of positions	55

Fund Benchmark

## PORTFOLIO CHARACTERISTICS

Gross dividend yield (%)	2.15	3.14
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## INVESTMENT UNIVERSE

The fund mainly invests in equity securities of companies with a registered office and/or a significant part of their assets in Europe and which are selected on the basis of compliance with 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

MSCI Europe Net Return

## BREAKDOWNS (%)

Sectors	Fund	Bench	Countries	Fund	Bench
Industrials	16.6	16.6	France	17.6	18.7
Financials	15.7	17.9	Germany	15.7	13.3
Information Technology	15.6	8.3	Netherlands	14.2	7.8
Health Care	15.4	15.5	United Kingdom	13.2	22.2
Consumer Staples	10.3	10.9	Denmark	9.5	5.5
Consumer Discretionary	9.7	11.3	Italy	7.0	4.1
Materials	6.9	6.8	Switzerland	6.3	14.8
Communication Services	5.3	3.0	Sweden	4.2	4.9
Utilities	2.4	3.8	Spain	3.0	3.8
Real Estate	0.0	0.8	Norway	2.6	0.9
Energy	0.0	5.2	Other	4.2	4.1
Cash	2.3	0.0	Cash	2.3	0.0

## Top 10

Novo Nordisk B	6.2
ASML Holding	5.6
Schneider Electric	5.1
SAP AG	5.0
Astrazeneca	4.3
Beiersdorf	3.6
L'oreal Sa	3.5
Air Liquide (port)	3.5
Atlas Copco A	2.8
Compass Group Plc	2.7

## Currencies

Euro	64.1	54.3
Pound sterling	13.3	19.3
Danish krona	9.5	5.5
Swiss franc	6.3	14.8
Swedish krona	4.2	4.9
Norwegian krona	2.6	0.9
US Dollar	0.0	0.3
Other	0.0	0.0

## TOP 5 OVERWEIGHTS & UNDERWEIGHTS

Top 5 Overweights	Active weight	Top 5 Underweights	Active weight
Schneider Electric	+3.92	Novartis	-1.95
Beiersdorf	+3.50	Shell Plc	-1.89
SAP AG	+3.13	Siemens	-1.41
Novo Nordisk B	+2.58	HSBC Holdings	-1.40
LIQUIDITY-TOW	+2.46	Total Energies	-1.30

## TOP 5 BEST CONTRIBUTORS & WORST CONTRIBUTORS

Top 5 Best Contributors	Contribution	Top 5 Worst Contributors	Contribution
Schneider Electric	+0.51	DSV	-0.24
SAP AG	+0.21	BNP Paribas	-0.16
Asm International	+0.19	Siemens	-0.15
ASML Holding	+0.18	Amadeus It Group Sa	-0.15
Be Semiconductor Industries N.v.	+0.18	EDP Energias de Portugal	-0.15

(\*) Morningstar Rating Overall

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

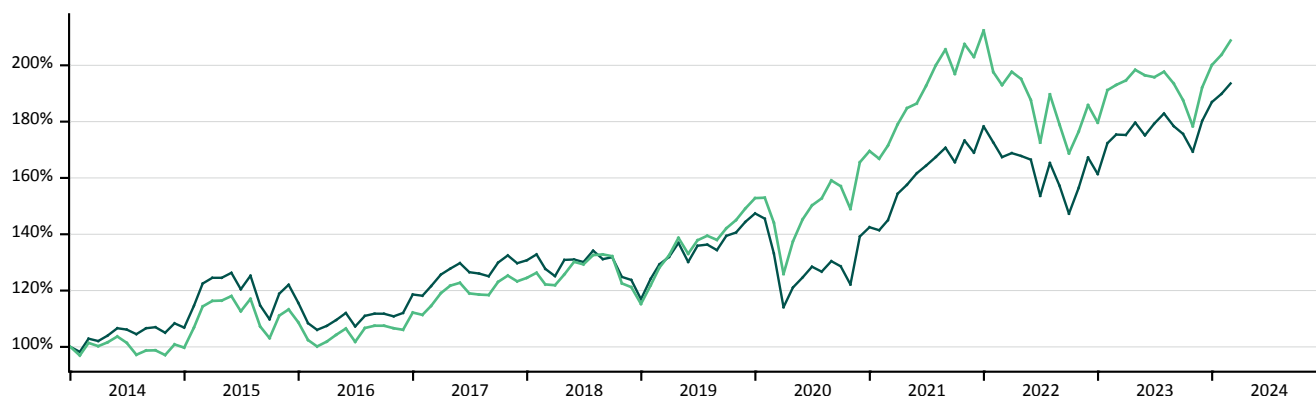
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Reference Currency EUR

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

— Fund — Benchmark

### CUMULATIVE PERFORMANCE OVER THE LAST 10 YEARS



### PERFORMANCES (%)

	Fund	Benchmark
1 month	2.47	1.94
YTD	4.36	3.55
1 year	8.17	10.35
3 years annualised	6.78	10.10
5 years annualised	10.25	8.40
10 years annualised	7.49	6.52

### STATISTICS (5 YEARS)

		Fund	Benchmark
Volatility	%	15.79	15.75
Sharpe Ratio		0.62	0.50
Downside Deviation	%	10.21	10.40
Sortino Ratio		0.95	0.76
Positive Months	%	63.33	60.00
Maximum Drawdown	%	-20.54	-22.59

Risk-Free Rate **0.47%**

### FUND VS BENCH (5 YEARS)

Correlation		0.947
R <sup>2</sup>		0.896
Alpha	%	0.18
Beta		0.949
Treynor Ratio	%	10.26
Tracking Error	%	5.15
Information Ratio		0.309

Benchmark: MSCI Europe Net Return

### MONTHLY RETURNS IN %

		Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2014	Fund	-3.04	4.60	-1.14	1.36	2.05	-2.16	-4.18	1.53	0.07	-1.70	3.89	-1.13	-0.26
	Benchmark	-1.77	4.77	-0.81	1.88	2.52	-0.44	-1.54	2.01	0.36	-1.83	3.17	-1.41	6.84
2015	Fund	7.12	7.04	1.73	0.11	1.37	-4.57	3.92	-8.37	-3.87	7.76	1.97	-4.04	9.00
	Benchmark	7.23	6.92	1.66	0.01	1.42	-4.63	4.00	-8.42	-4.31	8.29	2.68	-5.28	8.22
2016	Fund	-5.77	-2.24	1.73	2.36	2.14	-4.42	4.81	0.77	0.00	-0.84	-0.51	5.77	3.20
	Benchmark	-6.22	-2.20	1.33	1.92	2.28	-4.25	3.51	0.70	-0.03	-0.82	1.09	5.84	2.58
2017	Fund	-0.73	2.88	3.92	2.24	0.84	-3.06	-0.34	-0.15	3.94	1.82	-1.63	1.00	10.97
	Benchmark	-0.37	2.92	3.34	1.69	1.53	-2.48	-0.37	-0.78	3.89	1.96	-2.08	0.79	10.24
2018	Fund	1.45	-3.27	-0.24	3.15	3.55	-0.69	2.54	0.20	-0.49	-7.30	-1.09	-4.91	-7.43
	Benchmark	1.60	-3.86	-2.02	4.61	0.11	-0.69	3.11	-2.25	0.53	-5.31	-0.86	-5.53	-10.57
2019	Fund	5.73	5.17	3.41	4.67	-4.07	3.61	1.16	-1.06	2.98	2.05	2.85	2.46	32.60
	Benchmark	6.19	4.15	2.03	3.77	-4.94	4.43	0.30	-1.44	3.76	0.86	2.70	2.06	26.05
2020	Fund	0.09	-5.78	-12.65	9.16	5.70	3.42	1.66	4.17	-1.29	-5.14	11.12	2.40	10.93
	Benchmark	-1.26	-8.47	-14.35	6.12	2.95	3.07	-1.37	2.94	-1.41	-5.01	13.95	2.37	-3.32
2021	Fund	-1.60	2.80	4.40	3.21	0.89	3.36	3.79	2.82	-4.22	5.37	-2.20	4.62	25.26
	Benchmark	-0.75	2.54	6.47	2.07	2.56	1.70	1.86	1.97	-3.01	4.66	-2.49	5.52	25.13
2022	Fund	-6.95	-2.33	2.44	-1.29	-3.83	-8.04	9.89	-5.68	-5.68	4.58	5.32	-3.35	-15.41
	Benchmark	-3.20	-3.01	0.84	-0.60	-0.78	-7.73	7.61	-4.91	-6.28	6.22	6.88	-3.51	-9.49
2023	Fund	6.42	0.97	0.83	1.93	-0.98	-0.34	0.99	-2.11	-3.07	-4.93	7.73	4.13	11.38
	Benchmark	6.79	1.77	-0.07	2.50	-2.52	2.40	1.99	-2.45	-1.56	-3.57	6.44	3.71	15.83
2024	Fund	1.85	2.47											4.36
	Benchmark	1.57	1.94											3.55

## **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.

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

- Concentration risk: As the portfolio is mainly composed of equities issued by European companies, it is likely to be more specifically exposed to the economic development of Europe.

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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