

DPAM B EQUITIES EUROPE DIVIDEND - A

Institutional Factsheet | 31 March 2024

Morningstar ★ (*)

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	Equities
Category	Europe
Strategy	Active Strategy
SFDR Framework	Art 8
Sub-fund of	DPAM B
Legal Structure	SICAV
Domicile	Belgium
Reference Currency	EUR
Liquidity	Daily
Sub-fund launch	05.09.2002
First NAV date	22.09.2002
Countries notified for public sale	AT, BE, CH, DE, ES, FR, IT, LU, PT
ISIN	BE0057450265

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*	1.83%
*included management fee	1.60%
Performance fee	-
Transaction Fees	0.3%
Minimum investment	1 share
Swing pricing : threshold (% net assets)	N/A
Swing factor	
- Net subscriptions	N/A
- Net redemptions	N/A

NAV (Distribution)	170.77
Last gross dividend (21.03.2023)	EUR 3.71
Assets (all classes)	mn EUR 100.67
Number of positions	60

Fund Benchmark

PORTFOLIO CHARACTERISTICS

Gross dividend yield (%)	4.71	3.06
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INVESTMENT UNIVERSE

The fund invests minimum 50% of its net assets in equity securities of companies with a registered office and/or a significant part of their assets in Europe and with a (actual or expected) dividend yield higher than the market average (represented by the MSCI Europe). The fund may, on an optional basis, use derivatives in a bid 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 (%)

Top 10

Astrazeneca	4.4
Omv Ag	4.1
Orkla Asa	4.0
Sanofi	3.7
Lloyds Banking Group	3.2
BNP Paribas	3.1
Fresenius Se (ord)	3.0
Nn Group	2.9
Kbc Groep	2.8
EDP Energias de Portugal	2.5

Currencies

	Fund	Bench
Euro	62.9	54.7
Pound sterling	17.5	19.5
Norwegian krona	13.1	0.9
Swiss franc	2.8	14.4
Danish krona	2.5	5.6
Swedish krona	1.1	4.7
US Dollar	0.0	0.3
Other	0.0	0.0

Sectors

	Fund	Bench
Financials	23.9	18.4
Health Care	18.4	15.4
Consumer Staples	11.1	10.7
Materials	10.3	7.0
Industrials	10.3	16.4
Consumer Discretionary	7.5	11.2
Utilities	6.4	3.8
Energy	6.3	5.4
Communication Services	3.0	3.0
Real Estate	1.3	0.9
Information Technology	0.9	8.1
Cash	0.8	0.0

Countries

	Fund	Bench
France	21.5	18.6
United Kingdom	17.5	22.3
Norway	12.9	0.9
Italy	8.1	4.3
Belgium	7.6	1.4
Spain	6.2	4.1
Netherlands	4.9	7.8
Germany	4.7	13.4
Austria	4.1	0.3
Finland	2.9	1.5
Other	8.8	25.5
Cash	0.8	0.0

TOP 5 OVERWEIGHTS & UNDERWEIGHTS

Top 5 Overweights	Active weight
Omv Ag	+4.01
Orkla Asa	+3.91
Fresenius Se (ord)	+2.89
Nn Group	+2.82
Lloyds Banking Group	+2.79

Top 5 Underweights	Active weight
Novo Nordisk B	-3.78
ASML Holding	-3.52
LVMH	-2.25
Shell Plc	-1.96
SAP AG	-1.85

TOP 5 BEST CONTRIBUTORS & WORST CONTRIBUTORS

Top 5 Best Contributors	Contribution
BNP Paribas	+0.62
Omv Ag	+0.33
Lloyds Banking Group	+0.30
Grifols B (new)	+0.24
Kbc Groep	+0.24

Top 5 Worst Contributors	Contribution
Novo Nordisk B	-0.30
Shell Plc	-0.13
Banco Bilbao Vizcaya Argentaria Sa	-0.11
Airbus Group	-0.11
Fresenius Se (ord)	-0.10

(*) 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.

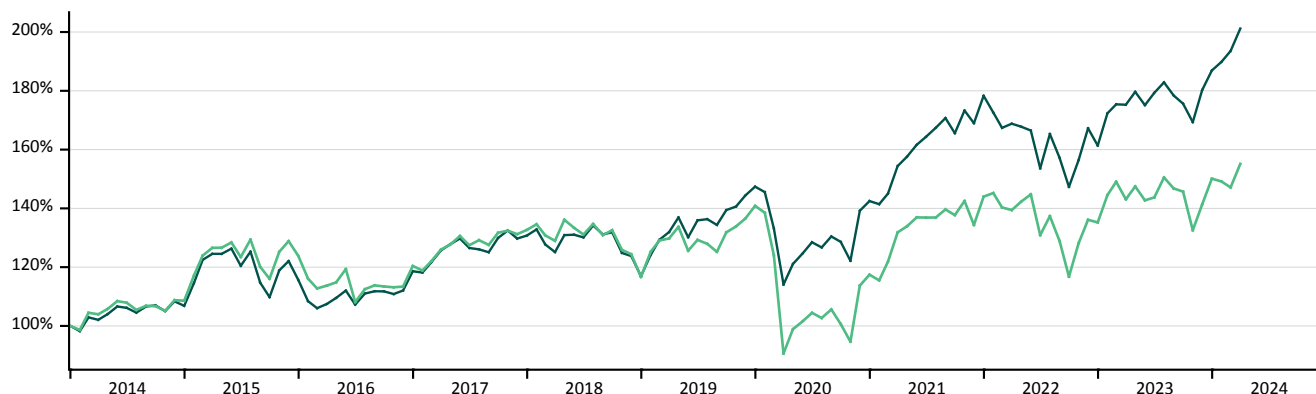
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Reference Currency EUR

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	5.47	3.94
YTD	3.37	7.63
1 year	8.44	14.79
3 years annualised	5.58	9.22
5 years annualised	3.64	8.80
10 years annualised	4.08	7.02

STATISTICS (5 YEARS)

		Fund	Benchmark
Volatility	%	22.25	15.80
Sharpe Ratio		0.14	0.52
Downside Deviation	%	16.35	10.41
Sortino Ratio		0.19	0.79
Positive Months	%	56.67	60.00
Maximum Drawdown	%	-35.65	-22.59

Risk-Free Rate 0.54%

FUND VS BENCH (5 YEARS)

Correlation		0.937
R ²		0.877
Alpha	%	-0.55
Beta		1.319
Treynor Ratio	%	2.33
Tracking Error	%	9.28
Information Ratio		-0.423

Benchmark: MSCI Europe Net Return

MONTHLY RETURNS IN %

		Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2014	Fund	-1.36	5.92	-0.49	1.73	2.52	-0.49	-2.27	1.32	-0.11	-1.49	3.44	-0.16	8.59
	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	7.84	5.85	2.11	0.05	1.40	-3.85	4.79	-7.13	-3.42	7.90	2.91	-3.91	14.02
	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	-6.24	-2.87	0.84	0.99	3.92	-9.39	4.04	1.16	-0.33	-0.25	0.21	6.18	-2.76
	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	-1.27	2.62	3.27	1.38	2.27	-2.40	1.34	-1.24	3.24	0.54	-0.90	1.11	10.20
	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	1.44	-2.80	-1.42	5.55	-2.02	-1.70	2.75	-2.83	1.28	-5.03	-1.20	-6.19	-12.05
	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	7.30	3.09	0.54	3.05	-6.08	2.93	-1.03	-2.12	5.28	1.53	2.02	3.14	20.70
	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	-1.65	-10.43	-26.95	9.09	2.71	2.85	-1.67	2.84	-4.71	-5.95	20.15	3.25	-16.63
	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	-1.65	5.52	8.17	1.57	2.26	-0.05	0.02	2.00	-1.38	3.49	-5.72	7.16	22.61
	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	0.85	-3.37	-0.64	2.04	1.76	-9.58	4.93	-6.17	-9.39	9.77	6.18	-0.66	-6.09
	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	6.87	3.16	-4.02	3.07	-3.22	0.71	4.71	-2.47	-0.74	-9.02	6.61	6.21	11.01
	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	-0.64	-1.36	5.47										3.37
	Benchmark	1.57	1.94	3.94										7.63

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 equity securities issued by companies in the Eurozone, it is likely to be more specifically exposed to economic developments in the Eurozone.
- Sustainability risk: Environmental and/or social aspects are not systematically part of the sub-fund's investment selection process. As a result, the sub-fund may have greater exposure to companies that have a negative sustainability impact.
- 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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For investors in Switzerland, the prospectus, the articles of incorporation of the fund, the latest activity reports and the key information documents are available free of charge at the representative agent for Switzerland (ACOLIN Fund Services AG, Leutschenbachstrasse 50, CH-8050 Zurich).

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