



DPAM B EQUITIES EUROPE SUSTAINABLE - W

Institutional Factsheet | 30 June 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	
<p>SRI calculated according to PRIIPS (EU) N° 1286/2014 regulation Please also read the overview and description of risks further in this document.</p>	
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	16.08.2013
Countries notified for public sale	AT, BE, CH, DE, ES, FR, IT, LU, NL, PT
ISIN	BE6246078545
WKN	A2JBEH
Entry Fee	Maximum 2%
<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	0%
Man. fees and other operating costs*	0.92%
<i>*included management fee</i>	0.80%
Performance fee	-
Transaction Fees	0.16%
Minimum investment	1 share
Swing pricing : threshold (% net assets)	N/A
Swing factor	
- Net subscriptions	N/A
- Net redemptions	N/A
NAV (Capitalisation)	483.77
Assets (all classes)	mn EUR 1'976.27
Number of positions	55
	Fund Benchmark
PORTFOLIO CHARACTERISTICS	
Gross dividend yield (%)	2.08 3.12

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
Health Care	16.5	16.4	Germany	15.5	13.2
Industrials	16.4	16.4	France	15.5	17.1
Financials	16.0	18.4	Netherlands	14.3	8.2
Information Technology	15.6	8.5	United Kingdom	13.2	22.7
Consumer Discretionary	10.1	10.3	Denmark	9.5	6.1
Consumer Staples	9.2	10.5	Italy	9.0	4.1
Materials	6.2	6.4	Switzerland	5.8	14.7
Communication Services	5.1	3.1	Sweden	4.4	4.9
Utilities	2.7	3.8	Spain	3.8	4.0
Real Estate	0.0	0.8	Ireland	2.2	0.5
Energy	0.0	5.4	Other	4.7	4.5
Cash	2.2	0.0	Cash	2.2	0.0

Top 10

	Fund	Bench	Currencies	Fund	Bench
Novo Nordisk B	6.9		Euro	65.0	52.8
ASML Holding	5.9		Pound sterling	13.2	20.2
Astrazeneca	5.2		Danish krona	9.5	6.1
Schneider Electric	5.0		Swiss franc	5.8	14.7
SAP AG	5.0		Swedish krona	4.4	4.9
Beiersdorf	3.5		Norwegian krona	2.1	0.9
L'oreal Sa	3.0		US Dollar	0.0	0.3
Air Liquide (port)	3.0		Other	0.0	0.0
Atlas Copco A	3.0				
Compass Group Plc	2.8				

TOP 5 OVERWEIGHTS & UNDERWEIGHTS

Top 5 Overweights	Active weight	Top 5 Underweights	Active weight
Schneider Electric	+3.81	Shell Plc	-2.11
Beiersdorf	+3.32	Novartis	-1.94
SAP AG	+3.04	HSBC Holdings	-1.50
Astrazeneca	+2.95	Total Energies	-1.32
Atlas Copco A	+2.55	Siemens	-1.30

TOP 5 BEST CONTRIBUTORS & WORST CONTRIBUTORS

Top 5 Best Contributors	Contribution	Top 5 Worst Contributors	Contribution
SAP AG	+0.37	L'air Liquide-Bonu-20240610	-0.29
Asm International	+0.23	L'oreal Sa	-0.21
ASML Holding	+0.21	Beiersdorf	-0.19
Novo Nordisk B	+0.20	Kingspan Group Plc	-0.17
Airbus Group	+0.16	Cellnex Telecom Sa	-0.09

(*) 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.

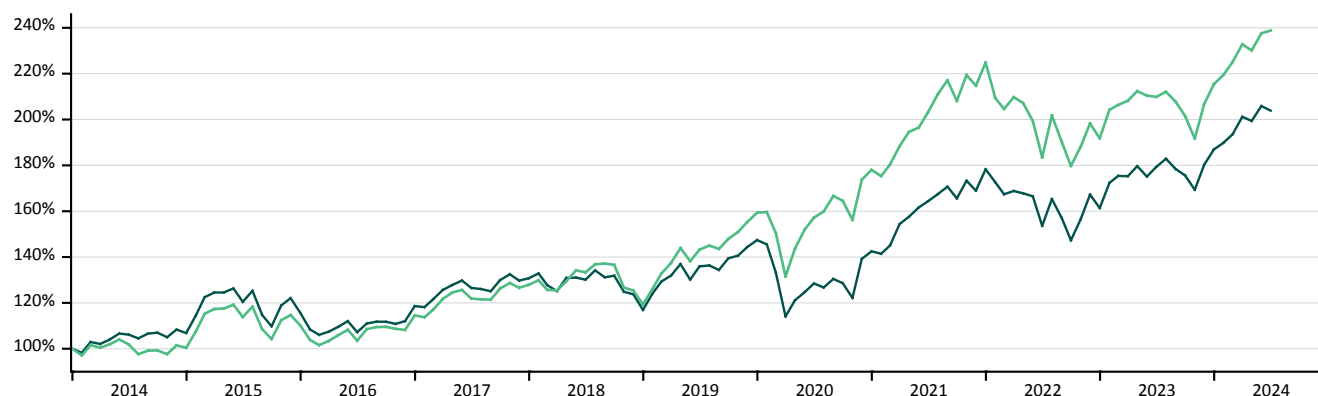
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Reference Currency EUR

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	0.52	-0.98
YTD	10.87	9.05
1 year	13.79	13.68
3 years annualised	5.53	7.44
5 years annualised	10.76	8.44
10 years annualised	8.89	6.74

STATISTICS (5 YEARS)

	Fund	Benchmark
Volatility	% 15.56	15.52
Sharpe Ratio	0.64	0.49
Downside Deviation	% 9.99	10.21
Sortino Ratio	1.00	0.75
Positive Months	% 63.33	58.33
Maximum Drawdown	% -20.05	-22.59

Risk-Free Rate 0.76%

FUND VS BENCH (5 YEARS)

Correlation	0.946
R ²	0.895
Alpha	% 0.22
Beta	0.948
Treynor Ratio	% 10.50
Tracking Error	% 5.11
Information Ratio	0.396

Benchmark: MSCI Europe Net Return

MONTHLY RETURNS IN %

		Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2014	Fund	-2.93	4.64	-1.08	1.41	2.11	-2.09	-4.15	1.54	0.12	-1.64	3.92	-1.06	0.40
	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	7.18	7.10	1.79	0.17	1.43	-4.51	3.99	-8.31	-3.92	7.82	2.04	-3.98	9.70
	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	-5.71	-2.17	1.79	2.41	2.21	-4.36	4.87	0.84	0.06	-0.78	-0.45	5.84	3.97
	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	-0.67	2.94	3.96	2.30	0.91	-3.01	-0.28	-0.10	3.99	1.89	-1.59	1.04	11.71
	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	1.51	-3.21	-0.19	3.22	3.61	-0.63	2.61	0.26	-0.42	-7.24	-1.02	-4.85	-6.74
	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	5.80	5.23	3.47	4.73	-4.01	3.67	1.22	-1.00	3.03	2.08	2.90	2.58	33.56
	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	0.16	-5.73	-12.60	9.23	5.75	3.49	1.70	4.23	-1.26	-5.06	11.21	2.48	11.74
	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	-1.53	2.87	4.47	3.28	0.96	3.42	3.86	2.89	-4.16	5.44	-2.13	4.69	26.27
	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	-6.88	-2.27	2.51	-1.22	-3.76	-7.98	9.97	-5.61	-5.62	4.67	5.39	-3.28	-14.70
	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	6.49	1.04	0.90	2.00	-0.91	-0.27	1.06	-2.04	-3.00	-4.86	7.80	4.21	12.31
	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	1.92	2.53	3.43	-1.15	3.24	0.52							10.87
	Benchmark	1.57	1.94	3.94	-0.91	3.26	-0.98							9.05

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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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