DMC Fund World HY Corporate Bonds

A long-term capital increase strategy based on an innovative quantitative approach to take advantage of index market inefficiencies and maximise performance

WHY INVEST IN HIGH YIELD BONDS

- Attractive and diversifying segment with a short • duration
- Less than 1.5% expected default rates for 2022

OUR UNIQUE INVESTMENT PROCESS



Invest in

Quant approach

- Avoids emotional biases
- Selection of the most efficient bonds with a global risk profile similar to the wide universe
- Exploitation of structural market inefficiencies



Broad universe

- Proprietary tools allowing for portfolio exposure to 640 issues
- Broad diversification to limit risks of HY bonds market exposure

Favourable macroeconomic situation with increasing corporate earnings

Efficient arbitrage with equities



Risk management

- Optimised sampling approach to maximise portfolio returns while maintaining close alignment to the benchmark's main risk factors
- Use of cost-effective modern computational methods
- Rigorous performance monitoring against the benchmark

KEY FIGURES

122 MUS AuM in HY str (22.02.202	ategy Yie	7.6% Id to Maturity 2.02.2022)	5-year to	<mark>4%</mark> otal return average 9%)	75% Internal L to Valu	_oan	2016 Strateg launch da	y Iss	701 ues in the portfolio (22.02.2022)
Share classes	IUSD	R USD	I EUR (Hedged)	R EUR (Hedged)	I CHF (Hedged)	R CHF (Hedgeo	i)	Investm	nent team
Base currency	USD	USD	EUR	EUR	CHF	CHF		CITYWIRE	/ +
ISIN	LU1610895911	LU1877861424	LU1877862158	LU1877861697	LU1610896059	LU1877	861770		Aymeric Converset Head of the Quantitative Management Portfolio manager
Management fees	0.45% p.a	0.75% p.a.	0.50% p.a.	0.80% p.a.	0.50% p.a.	0.80% p	o.a	Y	
Minimum investment	1'000'000 EUR or equivalent	1,000 EUR or equivalent	1'000'000 EUR or equivalent	1,000 EUR or equivalent	1'000'000 EUR or equivalent	1,000 El equivale			Marcin Brynda, PhD Senior Quantitative Manager Portfolio manager
Liquidity	Weekly	Weekly	Weekly	Weekly	Weekly	Weekly			

DIFC

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