

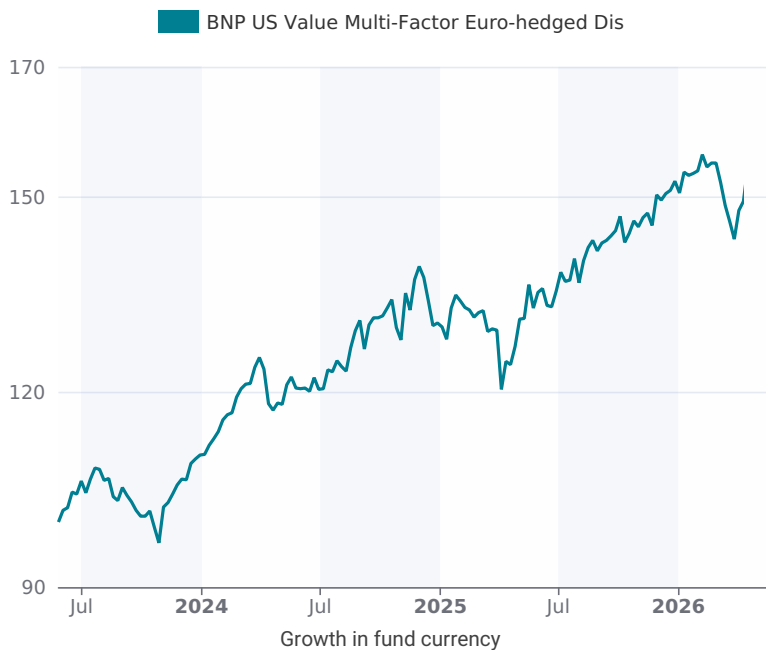
BNP Paribas

BNP US Value Multi-Factor Euro-hedged Dis

LU1458428676

26-05-2026

FM



Investment objective

At all times, this sub-fund invests at least 75% of its assets in equities and/or equity equivalent securities issued by companies that the management team considers to be under-valued as compared to the market on the purchase date and that have their registered office or conduct a significant proportion of their business in the United States of America. The remaining portion, namely a maximum of 25% of its assets, may be invested in money market instruments, financial derivative instruments (mainly futures) for hedging and trading (investment) purposes, and/or cash, and also, within a limit of 15% of the assets, in debt securities of any kind and, within a limit of 10% of the assets, in UCITS or UCIs. The portfolio is built based on a systematic approach, combining several equity factor criteria such as value, quality, low-volatility and momentum.

Quote

Quote	€163,75
Quote date	22-05-2026

Performance in EUR

Date	22-05-2026
This year	6,12%
1 week	2,22%
1 month	2,96%
3 months	2,48%
6 months	9,24%
1 year	18,92%
3 years (annualised)	16,30%
5 years (annualised)	9,92%
Since start (annualised)	8,81%

Fees

Entry fee	0,20%
Exit charges	0,20%
Estimated ongoing charges	0,81%

Dividend

Dividend paying	Yes
Dividend	€2,87
Ex-dividend date	21-04-2026
Payment date	04-05-2026
Dividend frequency	Annually

Indicators

Standard deviation (3yr)	17,00%
Share ratio (3yr)	0,71
Beta (3yr)	-
Alpha (3yr)	-
Tracking error (3yr)	-

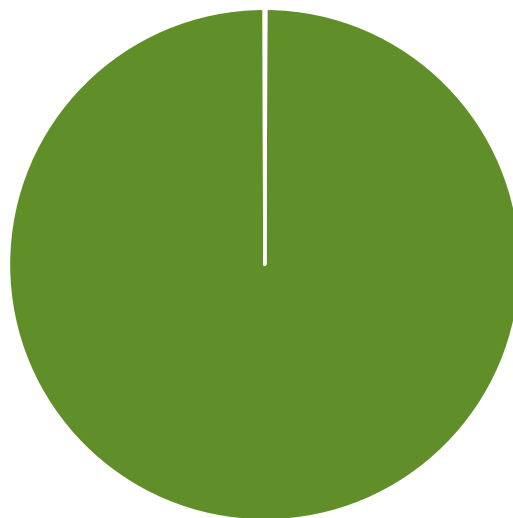
Top 10 holdings (31-03-2026)

E-mini S&P 500 Future June 26	8,84 %
Newmont Corp	2,41 %
Bank of New York Mellon Corp	2,33 %
TJX Companies Inc	2,32 %
The Travelers Companies Inc	2,27 %
Arch Capital Group Ltd	2,27 %
CF Industries Holdings Inc	2,24 %
Allstate Corp	2,23 %
Royalty Pharma PLC Class A	2,20 %
The Hartford Insurance Group Inc	2,19 %

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Characteristic

Asset Manager	BNP Paribas
Asset class	Equities
Investment category	Equities - North America
Active/Passive	Active
Fund code	95631
Fund code fractional orders	95631
Fund manager name	Henri Fournier Wadii El Moujil
ISIN	LU1458428676
Sustainable Classification	Art. 8, ESG integration
Sustainability Rating	
Domicile	Luxembourg
Currency	EUR
Fund size (mio)	€1.439,15 (22-05-2026)
Cut-off time	15:30:00
Execution date	Yes, T+1
Inception date	18-09-2017
Benchmark	MSCI USA Value NR USD
Minimum investment amount	€20
Assortiment	Self Directed Investing Plus, Investment advice



- United Kingdom
- Emerging Markets Asia
- North America
- Developed Markets Europe

General Disclaimer

The information provided in this document has been drafted by ABN AMRO Bank N.V

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