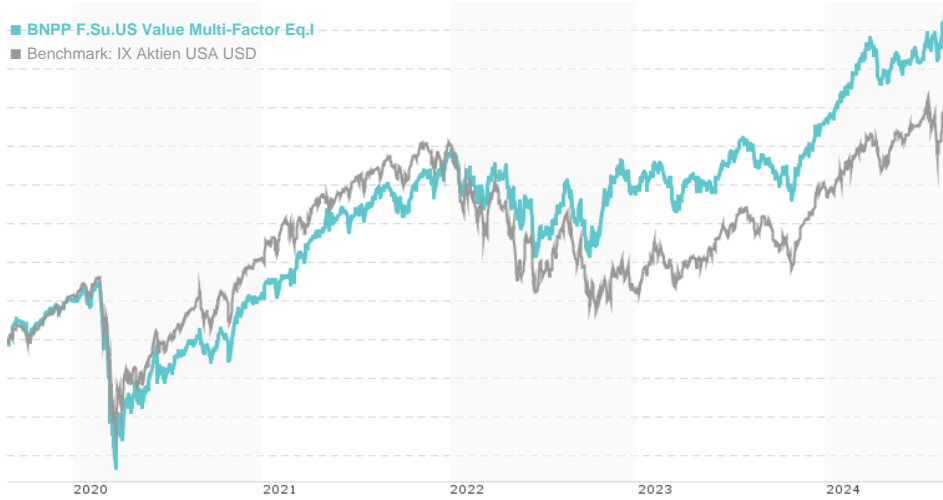


BNPP F.Su.US Value Multi-Factor Eq.I / LU1458428759 / A2DVX4 / BNP PARIBAS AM (LU)

Last 08/22/2024 ¹	Country	Branch	Type of yield	Type
228.98 USD	United States of America	Mixed Sectors	reinvestment	Equity Fund



Risk key figures

SRI	1	2	3	4	5	6	7
Mountain-View Funds Rating ²	EDA ³						
	72						

Yearly Performance

2023	+12.36%
2022	-5.85%
2021	+31.65%
2020	+1.47%
2019	+23.22%

Master data		Conditions		Other figures	
Fund type	Single fund	Issue surcharge	0.00%	Minimum investment	EUR 3,000,000.00
Category	Equity	Planned administr. fee	0.00%	Savings plan	-
Sub category	Mixed Sectors	Deposit fees	0.00%	UCITS / OGAW	Yes
Fund domicile	Luxembourg	Redemption charge	0.00%	Performance fee	0.00%
Tranch volume	(08/22/2024) USD 83.80 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(08/22/2024) USD 712.09 mill.	Dividends		Investment company	
Launch date	9/18/2017	BNP PARIBAS AM (LU)			
KESt report funds	Yes	10, rue Edward Steichen, 2540, Luxembourg			
Business year start	01.01.	Luxembourg			
Sustainability type	Ethics/ecology	https://www.bnpparibas-am.com			
Fund manager	EL MOUJIL Wadii				

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	+3.44%	+9.26%	+17.60%	+26.85%	+34.04%	+32.08%	+80.14%	+128.98%
Performance p.a.	-	-	-	+26.77%	+15.75%	+9.72%	+12.48%	+12.70%
Sharpe ratio	2.97	1.38	2.34	2.02	0.85	0.39	0.42	0.46
Volatility	15.25%	11.49%	10.82%	11.52%	14.37%	15.79%	21.42%	20.00%
Worst month	-	-6.41%	-6.41%	-6.41%	-7.01%	-7.01%	-19.35%	-19.35%
Best month	-	5.41%	5.41%	7.67%	13.38%	13.38%	14.06%	14.06%
Maximum loss	-3.87%	-6.68%	-6.68%	-7.95%	-12.18%	-18.31%	-41.79%	-

Distribution permission

Austria, Germany, Switzerland, Luxembourg

¹ Important note on update status: The displayed date refers exclusively to the calculation of the NAV.

² The Mountain-View Data Fund Rating calculates a comparative ranking for funds using yield, volatility and trend data. For more information visit [MVD Funds Rating](#)

³ Displays the Ethical-Dynamical Ratio calculated according to standard criteria. The maximum value is 100. For more information visit [EDA](#)

BNPP F.Su.US Value Multi-Factor Eq.I / LU1458428759 / A2DVX4 / BNP PARIBAS AM (LU)

Investment strategy

Once the quantitative investment is implemented, the portfolio is then rebalanced in order to maximise ESG scoring and to reduce its carbon footprint. The investment team applies also BNP PARIBAS ASSET MANAGEMENT's sustainable Investment Policy, which takes into account Environmental, Social and Governance (ESG) criteria such as but not limited to reduction of emissions of greenhouse gas, respect of human rights, respect of minority shareholders rights, in the investments of the Fund.

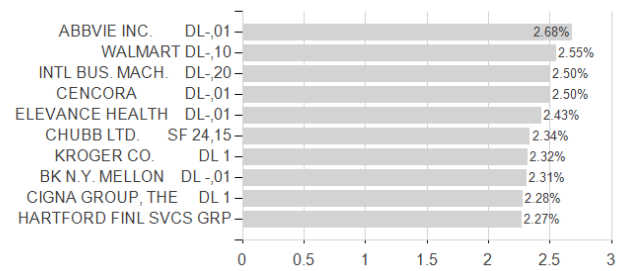
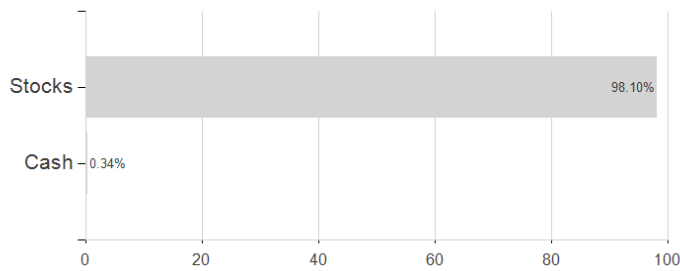
Investment goal

The Fund seeks to increase the value of its assets over the medium term by investing in shares undervalued as compared to the market on the purchase date, issued by US companies, and/or companies operating in this country. The portfolio is built based on a systematic approach, combining several equity factor criterions such as value, quality, low-volatility and momentum.

Assessment Structure

Assets

Largest positions



Countries

Branches

Currencies

