DASHBOARD AS AT 29.11.2024

Asset Class	Official Benchmark	No. of Holdings	Fund Size (USD millions)
Equity	MSCI USA Value (USD) NR	81	34

Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)
1 2 3 4 **5** 6 7	-	-

(1) All figures net of fees (in USD).
(2) Based on 360 days

This fund has less than a year history. Therefore performances cannot be displayed following MIFID regulation.

HOLDINGS: % OF PORTFOLIO

Main Holdings (%)	
WELLS FARGO	3.65
UNITEDHEALTH GROUP INC	3.25
BANK OF AMERICA CORP	2.78
CSX CORP	2.56
CHARLES SCHWAB CORP	2.34
MORGAN STANLEY	2.22
LOWES COMPANIES INC	2.17
CARRIER GLOBAL CORP	2.12
AIR PRODUCTS AND CHEMICALS INC	2.05
EATON PLC	1.87
No. of Holdings in Portfolio	**81**

by Sector (%)		Against Benchmark
Financials	27.23	+ 4.69
Health care	15.59	+ 0.41
Industrials	14.36	+ 1.43
Consumer discretionary	9.70	+ 2.65
Information technology	8.94	- 1.38
Materials	5.51	+ 1.74
Utilities	4.80	+ 0.19
Consumer staples	4.46	- 4.29
Communication services	4.36	+ 0.38
Energy	1.85	- 4.70
Forex contracts	-	- 0.00
Other	1.85	- 2.42
Cash	1.33	+ 1.30
Total	**100.00**	

Source of data: BNP Paribas Asset Management, as at 29.11.2024
The above mentioned securities are for illustrative purpose only and do not constitute any investment recommendation.
The data as shown in the factsheets are based on official accounting data and are based on trade date.

RISK

Risk Indicator

1	2	3	4	**5**	6	7

Lower risk **Higher risk**

The risk indicator assumes you keep the Product for 5 years.

The summary risk indicator is a guide to the level of risk of this Product compared to other Products. It shows how likely it is that the Product will lose money

We have classified this Product as 5 out of 7, which is a medium-high risk class.
The risk category is justified by the investment mainly in stocks and shares, the value of which can fluctuate considerably. These fluctuations are often amplified in the short term.

Be aware of currency risk. If the currency of your account is different from the currency of this Product, the payments you will get depend on the exchange rate between the two currencies. This risk is not considered in the indicator shown above.

Other risks materially relevant to the Product not included in the summary risk indicator:

- **Operational and Custody Risk:** in the event of an operational breakdown within the management company, one of its representatives or the depositary, investors could face various disruptions (late payment, delivery etc.).

For additional details regarding the risks, please refer to the prospectus.
This Product does not include any protection from future market performance so you could lose some or all of your investment.

DETAILS

Fees

Maximum Subscription Fee	3.00%
Maximum Redemption Fee	0.00%
Maximum conversion Fees	1.50%
Estimated ongoing charges (20.11.24)	1.60%
Maximum Management Fees	1.50%

Key Figures (USD)

NAV	103.70
12M NAV max. (29.11.24)	103.70
12M NAV min. (04.11.24)	97.01
Fund Size (USD millions)	34.01
Initial NAV	100.00
Periodicity of NAV Calculation	Daily

Codes

ISIN Code	LU2702307419

Characteristics

Legal form	Sub-fund of SICAV AMSELECT Luxembourg domicile
Dealing Deadline	14:00 CET STP (12:00 CET NON STP)
Recommended Investment Horizon	5 years
Benchmark	MSCI USA Value (USD) NR
Domicile	Luxembourg
First NAV date	16.10.2024
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT UK Limited
Delegated Manager	JP Morgan Asset Management (UK) Limited
Custodian	BNP PARIBAS, Luxembourg Branch
Base Currency	USD
Subscription/execution type	NAV + 2
SFDR article	Article 8 - Promotion of environmental or social characteristics

GLOSSARY

Alpha
Alpha is an indicator used to measure the value added by an active portfolio manager relative to a passive exposure to a benchmark. A positive alpha expresses an outperformance whereas a negative alpha indicates an underperformance. A simple way to calculate alpha is to subtract a portfolio's expected return (based on the benchmark's performance adjusted with the beta of the portfolio, see Beta definition for further details). For instance, an alpha of 0.50 means that the portfolio outperformed the market-based return (benchmark's performance adjusted from the Beta exposure of the portfolio) by 0.50%.

Beta
Beta is a measure of portfolio market risk, the market being represented by financial indices (such as MSCI World) that are consistent with the portfolio's guidelines. It measures the sensitivity of portfolio performance to the performance of the market. For example a beta of 1.5 means the portfolio will move by 1.5% for a market performance of 1%. Mathematically, it is the correlation between the portfolio and the market multiplied by their ratio of volatilities.

Information Ratio
The information ratio is a risk-adjusted return that measures the relationship between the portfolio's tracking error and its relative return compared with the benchmark index (called active return).

R^2
The Correlation Coefficient indicates the strength and direction of a linear relationship between fund performance and benchmark. The coefficient is an element of [-1,1], where 1 equals a perfectly correlated increasing linear relationship, -1 equals a perfectly correlated decreasing linear relationship, and 0 means that there is no linear correlation.

Sharpe Ratio
A measure for calculating risk-adjusted return. It indicates the return earned in excess of the risk-free rate per unit of risk. It is calculated by dividing the difference between the return and the risk-free rate by the standard deviation of the return on the investment. The Sharpe ratio indicates whether the excess return was obtained thanks to good investment management or by taking additional risk. The higher the ratio, the better the risk-adjusted return.

Tracking Error
The tracking error measures the volatility of a portfolio's relative return in relation to its benchmark index.

Volatility
An asset's volatility is the standard deviation of its return. As a measure of dispersion, it evaluates the uncertainty of asset prices, which is often equated to their risk. Volatility can be calculated ex post (retrospectively) or estimated ex ante (anticipatively).

A glossary of financial terms appearing on this document can be found at http://www.bnpparibas-am.com

DISCLAIMER

You can obtain this by clicking here:
www.bnpparibas-am.com/en-lu/professional-investor/investors-rights-summary/ a summary of investor rights in English. BNP Paribas Asset Management Luxembourg SA may decide to discontinue the marketing of the financial instruments, in the cases covered by the applicable regulations.
“The sustainable investor for a changing world”reflects the objective of BNP Paribas Asset Management Luxembourg SA to integrate sustainable development into its activities, , although not all funds managed by BNP Paribas Asset Management Luxembourg SA fulfil the requirement of either Article 8, for a minimum proportion of sustainable investments, or those of Article 9 under the European Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR). For more information, please see www.bnpparibas-am.com/en/sustainability.