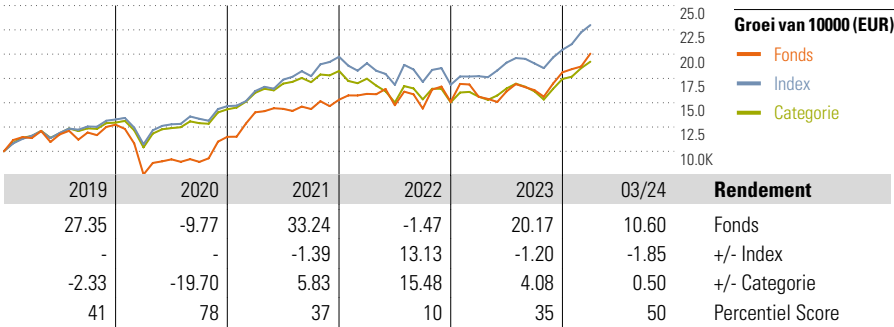


# ABN AMRO Funds - Pzena US Equities A USD Capitalisation

|                                                       |                                                                                                                                          |                                                   |                                   |                                                      |
|-------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------|-----------------------------------|------------------------------------------------------|
| <b>Morningstar Medalist Rating™</b><br><b>Neutral</b> | <b>Morningstar Categorie Index</b><br>Morningstar US Market<br>Extended NR USD<br><small>Wordt gebruikt in dit rapport als index</small> | <b>Benchmark van het fonds</b><br>MSCI USA NR USD | <b>Morningstar Rating™</b><br>★★★ | <b>Morningstar Categorie™</b><br>Aandelen VS Mid Cap |
|-------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------|-----------------------------------|------------------------------------------------------|

**Beleggingsdoelstelling**

To provide long term capital appreciation with a diversified and actively managed portfolio of US equities, without any specific restriction on tracking error.



| Risicomaatstaven |       |              |         |
|------------------|-------|--------------|---------|
| Alpha            | 0.83  | Sharpe Ratio | 0.65    |
| Beta             | 1.05  | Std Deviatie | 19.43   |
| R-kwadraat       | 67.81 | 3-jr Risico  | Bov gem |
| Informatie Ratio | 0.02  | 5-jr Risico  | Bov gem |
| Tracking Error   | 12.89 | 10-jr Risico | -       |

Berekeningen met Morningstar US Market Ext NR USD (waar van toepassing)

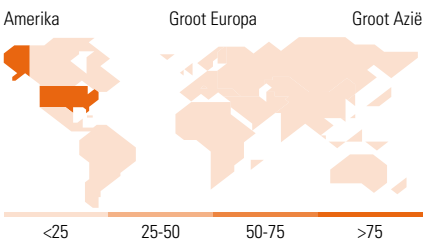
| Rendementen (25 apr 2024) | Rend % | +/-Idx | +/-Cat |
|---------------------------|--------|--------|--------|
| 3 Maanden                 | 2.22   | -3.88  | -3.09  |
| 6 Maanden                 | 22.60  | 0.02   | 0.82   |
| 1 jaar                    | 24.33  | -6.97  | -2.17  |
| 3 jr gean.                | 10.52  | -0.08  | 7.15   |
| 5 jr gean.                | 9.70   | -3.52  | 0.68   |

| Kwartaalrendementen | 1e kw  | 2e kw | 3e kw | 4e kw |
|---------------------|--------|-------|-------|-------|
| 2024                | 10.60  | -     | -     | -     |
| 2023                | 3.53   | 3.51  | 0.77  | 11.27 |
| 2022                | 3.92   | -7.34 | -2.35 | 4.78  |
| 2021                | 21.96  | 2.53  | -0.10 | 6.66  |
| 2020                | -40.24 | 20.55 | -2.90 | 28.99 |

**Portefeuille** 31 mrt 2024

| Assetverdeling | % Long | % Short | % Netto |
|----------------|--------|---------|---------|
| Aandelen       | 99.01  | 0.00    | 99.01   |
| Obligaties     | 0.00   | 0.00    | 0.00    |
| Kas/ geldmarkt | 0.99   | 0.00    | 0.99    |
| Overig         | 0.00   | 0.00    | 0.00    |

| Morningstar Aandelen Style Box™                   |            | % Aand    |
|---------------------------------------------------|------------|-----------|
| Omvang<br>Groot Mid Klein<br>Wrld Gem Groei Stijl | Zeer Groot | 5.74      |
|                                                   | Groot      | 24.14     |
|                                                   | Midden     | 48.28     |
|                                                   | Klein      | 19.03     |
|                                                   | Micro      | 2.81      |
| Gem Mkt Cap (mln)                                 |            | USD 28064 |



| Top 10 Onderliggende posities     | Sector      | % Port |
|-----------------------------------|-------------|--------|
| Citigroup Inc                     | Bank        | 5.65   |
| Capital One Financial Corp        | Bank        | 4.15   |
| Dow Inc                           | Chemie      | 4.01   |
| Lear Corp                         | Automobilie | 3.90   |
| Baxter International Inc          | Geneeskunde | 3.84   |
| MetLife Inc                       | Verzekering | 3.76   |
| Avnet Inc                         | Technologie | 3.37   |
| Equitable Holdings Inc            | Verzekering | 3.31   |
| Bank of America Corp              | Bank        | 3.17   |
| SS&C Technologies Holdings Inc    | Technologie | 3.14   |
| Totaal Aantal Aandelen            |             | 38     |
| Totaal Aantal Obligaties          |             | 0      |
| % Van vermogen in top 10 posities |             | 38.28  |

| Sectorverdeling                | % Aand       |
|--------------------------------|--------------|
| <b>Cyclisch</b>                | <b>48.83</b> |
| Basismaterialen                | 6.07         |
| Cyclische consumentenproducten | 10.96        |
| Financiële dienstverlening     | 31.81        |
| Vastgoed                       | -            |
| <b>Licht Cyclisch</b>          | <b>23.99</b> |
| Communicatiediensten           | 2.80         |
| Energie                        | 1.99         |
| Industrie                      | 5.93         |
| Technologie                    | 13.27        |
| <b>Defensief</b>               | <b>27.18</b> |
| Defensieve consumptiegoederen  | 6.94         |
| Gezondheidszorg                | 17.41        |
| Nutsbedrijven                  | 2.82         |

| Regioverdeling          | % Aand        |
|-------------------------|---------------|
| <b>Amerika</b>          | <b>100.00</b> |
| Verenigde Staten        | 96.57         |
| Canada                  | 3.43          |
| Latijns Amerika         | 0.00          |
| <b>Groot Europa</b>     | <b>0.00</b>   |
| Verenigd Koninkrijk     | 0.00          |
| West Europa – Euro      | 0.00          |
| West Europa – Niet Euro | 0.00          |
| Emerging Europa         | 0.00          |
| Midden-Oosten / Afrika  | 0.00          |
| <b>Groot Azië</b>       | <b>0.00</b>   |
| Japan                   | 0.00          |
| Australazië             | 0.00          |
| Azië - Ontwikkeld       | 0.00          |
| Azië - Emerging         | 0.00          |

**Fondsinformatie**

|                     |                           |                |              |                           |       |
|---------------------|---------------------------|----------------|--------------|---------------------------|-------|
| Fondsgroep          | ABN AMRO Investment...    | Vestigingsland | Luxemburg    | Min Aanvangsbedrag        | -     |
| Telefoon            | 01 56 21 60 60            | Fondsvaluta    | USD          | Min Additioneel           | 100   |
| Website             | www.abnamroinvestments... | UCITS          | ja           | Jaarlijkse Management Fee | 1.50% |
| Oprichtingsdatum    | 9 mrt 2016                | Inc/Acc        | Acc          |                           |       |
| Fondsmanager        | Kevin Sorel               | ISIN           | LU0979881611 |                           |       |
| Aanvangsdatum       | 5 dec 2013                |                |              |                           |       |
| Koers (25 apr 2024) | USD 204.01                |                |              |                           |       |
| Fondsvermogen (mln) | USD 9.35                  |                |              |                           |       |