

DASHBOARD AS AT 31.07.2024

Asset Class	Official Benchmark	No. of Holdings in benchmark	Fund Size (EUR millions)
Equity	BNP Paribas Low Vol US ESG (USD) NR	74	12
Trade currency	Comparison Index	SFDR Article	MSCI ESG Fund Rating
USD	S&P 500 (USD) NR	8	

INDEX DESCRIPTION:

The Index is composed of shares of European companies whose financial statements indicate strong Momentum based on fundamental data and an optimization methodology designed to capture the performance generated by the Momentum factor, while taking into account an Environmental, Social and Governance (ESG) criteria (reduction of carbon emission, human capital, corporate governance etc.). Hence, companies involved in disputable activities, subject to significant violations of the principles of the United Nations Global Compact or companies that have been involved in serious controversies related to the ESG are excluded from the index. The type of approach implemented here is Best-in-class (Best-in-class approach identifies leaders in each sector based on the best environmental, social and governance (ESG) practices, while avoiding those that present high levels of risk and do not comply with minimum ESG standards). The extra-financial strategy of the Index, carried out at each step of the investment process, may comprise methodological limitations such as the risk related to ESG investment or the Index rebalancing. Further information on the Index, its composition, calculation and rules for periodical review and rebalancing and on the general methodology behind the BNP Paribas indices can be found on <https://indx.bnpparibas.com>. The Comparison Index is the S&P 500 (USD) NR

PERFORMANCE (CUMULATIVE OVER 5 YEARS) (USD) (NET)



Cumulated Performance at 31.07.2024 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
● FUND	7.11	2.15	6.61	6.09	10.74	17.08	9.02	33.96	33.99
● BENCHMARK	7.62	2.23	6.83	6.53	11.50	18.72	11.09	37.32	37.92
● COMPARISON INDEX	-	-	-	-	-	-	-	-	-



Calendar Performance at 31.07.2024 (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
● FUND	13.38	-15.52	17.66	5.05	27.41	-1.30	-	-	-	-
● BENCHMARK	14.09	-15.07	18.37	5.55	27.99	-0.90	-	-	-	-
● COMPARISON INDEX	-	-	-	-	-	-	-	-	-	-

(1) All figures net of fees (in USD). The value of your investments may fluctuate. Past performance is no guarantee for future results.

A - 01/2017 - 12/2021: During this period, the benchmark index was BNP Paribas Equity Low Vol US (TR).

Source: BNP Paribas Asset Management

All data and performance are as of that date, unless otherwise stated.

For further information, and in particular the risks of the product, please refer to the Prospectus and KIIDs of fund.



HOLDINGS BENCHMARK: (In %)

Main Holdings (%)			by Country (%)		
		Against Comparison Index			Against Comparison Index
APPLE INC	4.96	- 1.94	United States	92.30	- 7.40
BROADCOM INC	2.36	+ 0.85	Switzerland	1.97	+ 1.87
ELI LILLY	2.36	+ 0.97	Canada	1.99	+ 1.99
CHECK POINT SOFTWARE TECH	2.13	+ 2.13	France	-	- 0.00
AMDOCS LTD	2.09	+ 2.09	Israel	2.13	+ 2.13
BECTON DICKINSON	2.08	+ 1.93	Italy	1.61	+ 1.61
YUM BRANDS INC	2.07	+ 1.99	Cash	-	- 0.00
COCA-COLA	2.05	+ 1.49	Other	-	- 0.20
LINDE PLC	2.04	+ 1.57	Total	100.00	
PEPSICO INC	2.03	+ 1.52			
No. of Holdings in Benchmark	74				

by Sector (%)			by Currency (%)		
		Against Comparison Index			Against Comparison Index
Information technology	34.31	+ 2.91	USD	100.00	- 0.00
Financials	12.45	- 0.60	EUR	-	- 0.00
Health care	16.17	+ 4.30	Total	100.00	
Consumer discretionary	4.62	- 5.38			
Communication services	4.44	- 4.41			
Industrials	12.03	+ 3.61			
Consumer staples	12.41	+ 6.61			
Utilities	1.53	- 0.85			
Materials	2.04	+ 2.04			
Cash	-	- 0.00			
Other	-	- 8.22			
Total	100.00				

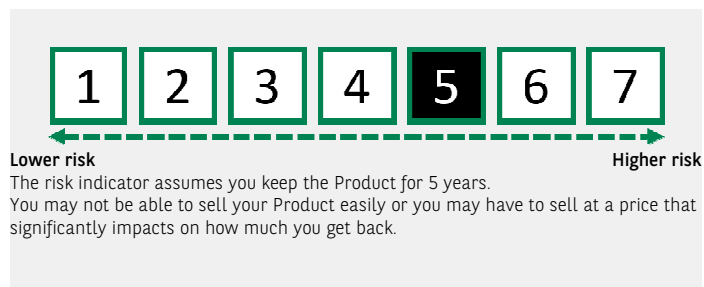
Source of data: BNP Paribas Asset Management, as at 31.07.2024.

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



Risk Analysis (1 year, weekly)

	Fund
Volatility	10.10
Ex-post Tracking Error	0.13
Tracking Error Official Benchmark / Comparison Index	5.02
Sharpe Ratio	0.43

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.

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. Because the Product currency is different from the reference currency of the Fund, you will be exposed to the fluctuations between those currencies.

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

- **Counterparty Risk:** this risk is associated with the ability of a counterparty in an Over The Counter financial transaction to fulfil its commitments like payment, delivery and reimbursement.
- **Operational 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		Codes	
Maximum Subscription Fee	3.00%	ISIN Code	LU1481201371
Maximum Redemption Fee (07.07.24)	3.00%	Key Figures (USD)	
Real Ongoing Charges (31.12.23)	0.31%	NAV	182.12
Maximum Management Fees	0.18%	Fund Size (Euro millions)	11.50

Index data as of 31.07.2024

Name	BNP Paribas Low Vol US ESG (USD) NR
Bloomberg Code	BNPIFLVU
Reuters code	.BNPIFLVU

Characteristics

Legal form	Sub-fund of SICAV BNP PARIBAS EASY Luxembourg domicile
Dealing Deadline	15:00 CET STP (15:00 CET NON STP)
Recommended Investment Horizon	5
Benchmark	BNP Paribas Low Vol US ESG (USD) NR
Domicile	Luxembourg
First NAV date	31.01.2017
Fund Manager(s)	Solene DEHARBONNIER
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT Europe
Custodian	BNP PARIBAS, Luxembourg Branch
Base Currency	EUR
Subscription/execution type	NAV + 1
SFDR article	Article 8 - Promotion of environmental or social characteristics



GLOSSARY

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

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The performance data, as applicable, reflected in this material, do not take into account the commissions, costs incurred on the issue and redemption and taxes.

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