

DASHBOARD AS AT 30.08.2024

Asset Class	Official Benchmark	No. of Holdings in benchmark	Fund Size (EUR millions)
Equity	BNP Paribas Value Europe ESG (EUR) NR	71	40
Trade currency	Comparison Index	SFDR Article	MSCI ESG Fund Rating
EUR	STOXX Europe 600 (EUR) NR	8	

INDEX DESCRIPTION:

The Index is composed of shares of European companies based on financial and academic research that explores fundamental undervalued companies, 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 STOXX Europe 600 (EUR) NR

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



Cumulated Performance at 30.08.2024 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
● FUND	9.71	0.78	1.50	9.97	15.03	28.67	3.06	37.90	24.41
● BENCHMARK	9.83	0.81	1.53	10.06	15.24	29.22	3.86	39.35	26.15
● COMPARISON INDEX	12.10	1.55	1.78	8.34	17.63	33.36	20.66	58.31	56.26



Calendar Performance at 30.08.2024 (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
● FUND	15.33	-19.33	23.40	-12.28	16.33	-11.80	-	-	-	-
● BENCHMARK	15.62	-19.10	23.78	-12.00	16.72	-11.50	-	-	-	-
● COMPARISON INDEX	15.81	-10.64	24.91	-1.99	26.82	-10.85	-	-	-	-

(1) All figures net of fees (in EUR). 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 Value Europe (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
NOKIA	2.10	+ 1.91	United Kingdom	27.57	+ 8.41
GLAXOSMITHKLINE	2.04	+ 1.27	France	13.57	- 2.06
GENERALI	2.04	+ 1.79	Germany	15.88	+ 3.48
DEUTSCHE POST AG N	2.03	+ 1.69	Netherlands	5.35	- 3.01
SKF CLASS B B	2.03	+ 1.98	Sweden	3.04	- 1.95
TOTALENERGIES	2.02	+ 0.68	Belgium	2.01	+ 0.71
PEARSON PLC	2.02	+ 1.95	Austria	1.98	+ 1.52
AVIVA PLC	2.02	+ 1.87	Portugal	0.83	+ 0.59
DEUTSCHE TELEKOM N AG N	2.02	+ 1.21	Spain	5.92	+ 5.92
KONINKLIJKE AHOLD DELHAIZE	2.02	+ 1.75	Italy	7.40	+ 7.40
No. of Holdings in Benchmark	71		Cash	-	- 0.00
			Other	16.43	- 21.02
			Total	100.00	

by Sector (%)			by Currency (%)		
		Against Comparison Index			Against Comparison Index
Financials	25.56	+ 6.20	EUR	58.90	+ 7.37
Industrials	18.44	+ 1.59	GBP	30.78	+ 9.07
Health care	7.31	- 9.04	CHF	1.67	- 12.94
Consumer staples	11.95	+ 1.80	DKK	2.13	- 3.46
Consumer discretionary	12.25	+ 2.43	SEK	3.04	- 1.97
Information technology	5.93	- 1.61	NOK	3.48	+ 2.46
Materials	1.94	- 4.21	Total	100.00	
Energy	7.84	+ 2.61			
Utilities	3.54	- 0.44			
Communication services	5.23	+ 1.97			
Cash	-	- 0.00			
Other	-	- 1.31			
Total	100.00				

Source of data: BNP Paribas Asset Management, as at 30.08.2024.

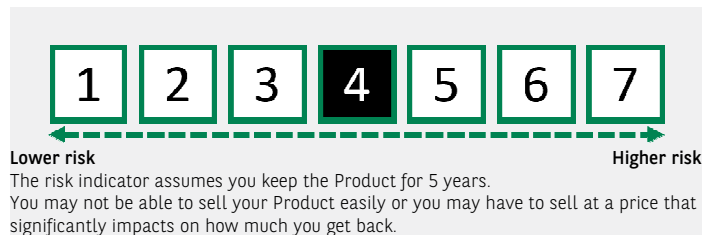
The above mentioned securities are for illustrative purpose only and do not constitute any investment recommendation.

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)

Risk Analysis (1 year, weekly)	Fund
Volatility	12.26
Ex-post Tracking Error	0.13
Tracking Error Official Benchmark / Comparison Index	4.98
Sharpe Ratio	1.03

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 4 out of 7, which is a medium 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:

- **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 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		Codes		
Maximum Subscription Fee	3.00%	ISIN Code	LU1481201702	
Maximum Redemption Fee (07.07.24)	3.00%	Bloomberg Code	VALD FP	
Real Ongoing Charges (31.12.23)	0.32%	Quotation	Bloomberg Code	Reuters code
Maximum Management Fees	0.18%	Euronext Paris	VALD FP	EAVALD.PA
Index data as of 31.08.2024		Xetra	VALD GY	VALD.DE
Name	BNP Paribas Value Europe ESG (EUR) NR	Swiss Exchange	VALD SE	VALD.S
Bloomberg Code	BNPIFVE	Key Figures (EUR)		
Reuters code	.BNPIFVE	NAV	100.93	
		Fund Size (Euro millions)	39.89	
		Dividend (19.04.24)	3.37	

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 Value Europe ESG (EUR) NR
Domicile	Luxembourg
First NAV date	31.01.2017
Fund Manager(s)	Fabrice RICCI
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT Europe
Custodian	BNP PARIBAS, Luxembourg Branch



Characteristics

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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