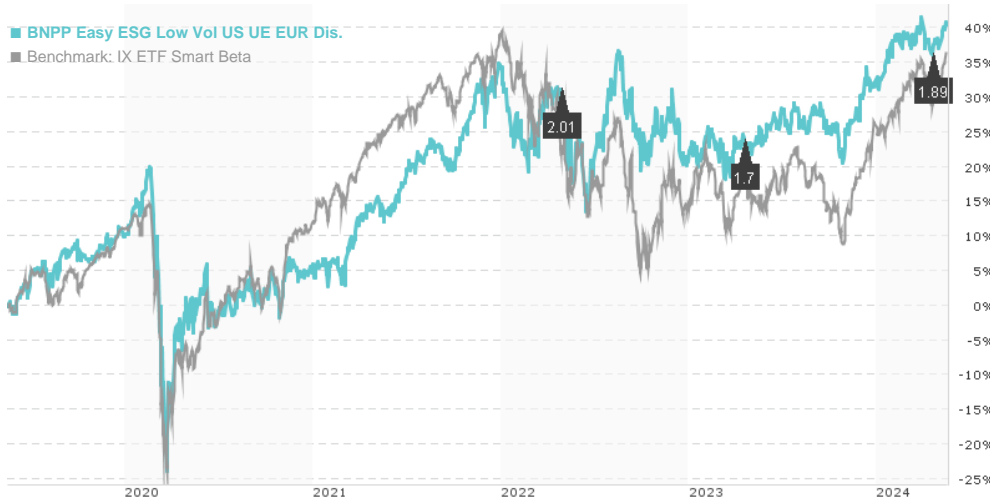


BNPP Easy ESG Low Vol US UE EUR Dis. / LU1481201298 / A2DHCW / BNP PARIBAS AM (LU)

Last 05/16/2024 ¹	Country	Branch	Type of yield	Type
154.70 EUR	United States of America	ETF Stocks	paying dividend	Alternative Investm.

■ BNPP Easy ESG Low Vol US UE EUR Dis.
■ Benchmark: IX ETF Smart Beta



Risk key figures

SRI 1 2 3 4 **5** 6 7

Mountain-View Funds Rating²

EDA³

▲ ▲ ▲ ▲ ▲ ▲

Yearly Performance

2023	+9.54%
2022	-9.98%
2021	+26.60%
2020	-3.63%
2019	+29.75%

Master data		Conditions		Other figures	
Fund type	Single fund	Issue surcharge	3.00%	Minimum investment	UNT 1
Category	Equity	Planned administr. fee	0.00%	Savings plan	-
Sub category	ETF Stocks	Deposit fees	0.00%	UCITS / OGAW	Yes
Fund domicile	Luxembourg	Redemption charge	3.00%	Performance fee	0.00%
Tranch volume	(05/16/2024) EUR 0.759 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(05/16/2024) EUR 11.18 mill.	Dividends		Investment company	
Launch date	2/1/2017	19.04.2024	1.89 EUR	BNP PARIBAS AM (LU) 10, rue Edward Steichen, 2540, Luxembourg Luxembourg https://www.bnpparibas-am.com	
KESr report funds	No	19.04.2023	1.70 EUR		
Business year start	01.01.	28.04.2022	2.01 EUR		
Sustainability type	Ethics/ecology	28.04.2021	2.04 EUR		
Fund manager	DEHARBONNIER Solene	28.04.2020	2.96 EUR		

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	+2.90%	+11.12%	+6.26%	+13.83%	+13.55%	+23.16%	+40.35%	+72.11%
Performance p.a.	-	-	-	+13.79%	+6.55%	+7.19%	+7.01%	+7.76%
Sharpe ratio	5.94	2.08	1.55	0.99	0.18	0.23	0.17	0.23
Volatility	6.37%	9.55%	9.04%	10.08%	15.06%	14.93%	19.03%	17.01%
Worst month	-	-2.95%	-2.95%	-2.95%	-7.91%	-7.91%	-15.61%	-15.61%
Best month	-	4.28%	3.15%	4.28%	10.47%	10.47%	12.01%	12.01%
Maximum loss	-0.97%	-3.81%	-3.81%	-6.78%	-13.50%	-15.82%	-36.66%	-

Distribution permission

Austria, Germany, 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 Easy ESG Low Vol US UE EUR Dis. / LU1481201298 / A2DHWK / BNP PARIBAS AM (LU)

Investment strategy

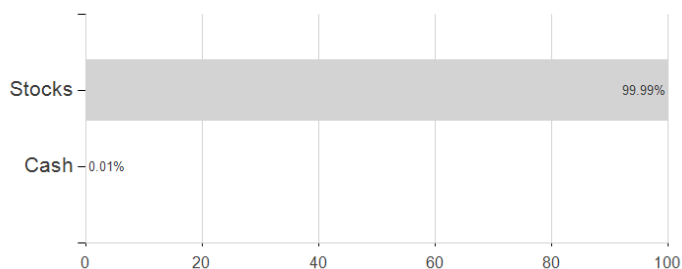
The Index is composed of shares of US companies whose historical volatility is low, while taking into account an Environmental, Social and Governance (ESG) criteria (reduction of carbon emission, human capital, corporate governance etc.). Hence, companies involved in disputable activities, subject to 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.

Investment goal

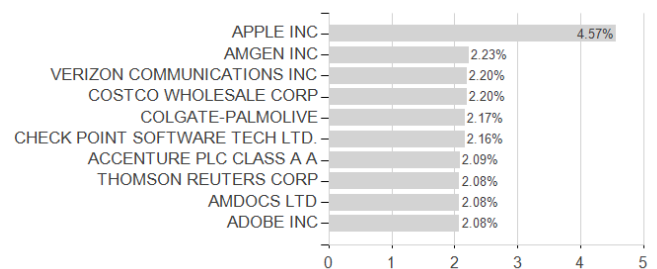
The sub-fund seeks to replicate (with a maximum tracking error* of 1%) the performance of the BNP Paribas Low Vol US ESG (NTR) (Bloomberg: BNPIFELU index) (the Index) by investing in shares issued by companies included in the index, respecting the Index's weightings (full replication), or by investing in a substitute basket, composed of, inter alia, shares of companies, debt securities or cash (synthetic replication).

Assessment Structure

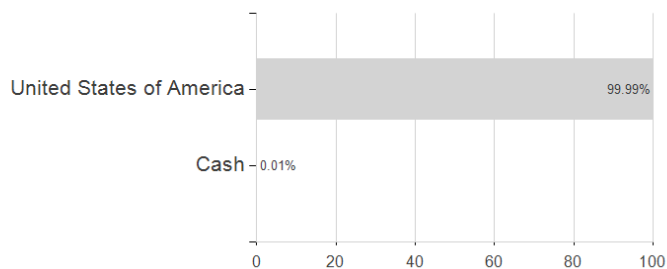
Assets



Largest positions



Countries



Branches

