

## DASHBOARD AS AT 30.01.2026

Asset Class	Official Benchmark	No. of Holdings	Fund Size (USD millions)
Equity	MSCI USA Small Cap Select Filtered Min TE (USD) NR	1,422	84
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	
<div style="display: flex; justify-content: space-between; width: 100%;"> <span>1</span> <span>2</span> <span>3</span> <span>4</span> <span style="background-color: black; color: white; padding: 2px;">5</span> <span>6</span> <span>7</span> </div>	-	-	

(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 (%)

SANDISK CORP	1.32
SUNOCOCORP UNITS UNIT	0.73
COHERENT CORP	0.55
LUMENTUM HOLDINGS INC	0.47
TECHNIPFMC PLC	0.47
FTAI AVIATION LTD	0.46
CURTISS WRIGHT CORP	0.43
ROYAL GOLD INC	0.41
AST SPACEMOBILE INC CLASS A A	0.40
CASEYS GENERAL STORES INC	0.40
<b>No. of Holdings in Portfolio</b>	<b>1,422</b>

by Sector (%)		Against Benchmark
Industrials	20.96	- 0.11
Financials	15.94	+ 0.24
Information technology	14.11	- 0.08
Health care	13.19	- 0.09
Consumer discretionary	11.60	- 0.07
Real estate	5.56	- 0.04
Materials	5.18	- 0.03
Energy	4.68	- 0.02
Consumer staples	3.67	- 0.02
Communication services	2.75	- 0.02
Other	2.12	- 0.01
Cash	0.24	+ 0.24
<b>Total</b>	<b>100.00</b>	

Source of data: BNP Paribas Asset Management, as at 30.01.2026

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



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 equities, 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.

## DETAILS

Fees		Key Figures (USD)		Codes	
Estimated ongoing charges (03.03.25)	0.25%	NAV	12.10	ISIN Code	IE000ZME9TM4
		12M NAV max. (22.01.26)	12.47		
Maximum Management Fees	0.25%	12M NAV min. (23.05.25)	9.65		
		Fund Size (USD millions)	84.48		
		Initial NAV	10.00		
		Periodicity of NAV Calculation	Daily		

## Characteristics

Legal form	Sub-fund of SICAV BNP PARIBAS EASY ICAV Ireland domicile
Dealing Deadline	16:30 CET STP (16:30 CET NON STP)
Recommended Investment Horizon	5 years
Minimum Investment Amount	1,000,000 USD
Benchmark	MSCI USA Small Cap Select Filtered Min TE (USD) NR
Domicile	Ireland rep.
First NAV date	16.05.2025
Fund Manager(s)	Alexandre ZAMORA
Management Company	BNP PARIBAS ASSET MANAGEMENT Europe
Custodian	BNP PARIBAS, Dublin Branch
Base Currency	USD
Subscription/execution type	NAV + 1
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<sup>2</sup>

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>

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