

DASHBOARD AS AT 31.01.2024

Asset Class	Benchmark	No. of Holdings in benchmark	Fund Size (USD millions)
Equity	Composite Benchmark*	118	3,064
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	
1 2 3 4 5 6 7	1.01 % Benchmark 1.04 %	12.39 % Benchmark 12.69 %	

* MSCI USA SRI S-Series PAB 5% Capped (NTR) index (Bloomberg: M1CXUSC index)

(1) All figures net of fees (in EUR).

(2) Based on 360 days

INDEX DESCRIPTION:

The Index is composed of US companies selected on the basis of a minimum Environmental, Social and Corporate Governance (ESG) criteria (environmental opportunity, pollution and waste, human capital, corporate governance, etc.) and based on their efforts to reduce their exposure to coal and unconventional fossil fuels. It implements a cap that limits a company's maximum weight within the Index to 5% on each rebalancing date. In addition, the index aims to comply with the Paris Aligned Benchmark (PAB) targets of reducing carbon intensity by at least 50% relative to the initial investment universe and achieving an additional decarbonisation target of 7% each year. As a result, companies involved in sectors with a potentially high negative ESG impact, those subject to significant violations of the UN Global Compact principles and those involved in severe ESG-related controversies are excluded from the Index. The type of approach used here is Best-in-class (Best-in-class approach identifies leaders in each sector based on the best ESG practices, while avoiding those that present high levels of risk and do not comply with minimum ESG standards according to the Index administrator and its specialised partners). 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 MSCI indices can be found on www.msci.com.

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



Cumulated Performance at 31.01.2024 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
● FUND	1.01	1.01	14.94	5.00	13.76	8.45	42.74	66.17	-
● BENCHMARK	1.04	1.04	15.00	5.13	14.04	9.01	43.90	67.06	-

Calendar Performance at 31.01.2024 (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
● FUND	18.79	-15.88	42.19	17.37	-	-	-	-	-	-
● BENCHMARK	19.09	-15.66	42.63	17.04	-	-	-	-	-	-



(1) All figures net of fees (in EUR). The value of your investments may fluctuate. Past performance is no guarantee for future results.
A - 09/2019 - 12/2021: During this period, the benchmark index was MSCI USA SRI S-Series 5% Capped (NTR).
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 Sector (benchmark) (%)	
MICROSOFT CORP	4.89	Information technology	29.85
TEXAS INSTRUMENT INC	4.78	Financials	12.88
PROLOGIS REIT INC REIT	2.95	Health care	12.56
ADOBE INC	2.86	Consumer discretionary	10.33
INTUIT INC	2.70	Communication services	8.86
LAM RESEARCH CORP	2.53	Industrials	8.79
NXP SEMICONDUCTORS NV	2.52	Consumer staples	5.98
AUTODESK INC	2.44	Real estate	2.42
ZOETIS INC CLASS A A	2.05	Materials	2.32
WORKDAY INC CLASS A A	1.99	Utilities	2.16
No. of Holdings in Benchmark	118	Other	3.84
		Total	100.00

Source of data: BNP Paribas Asset Management, as at 31.01.2024

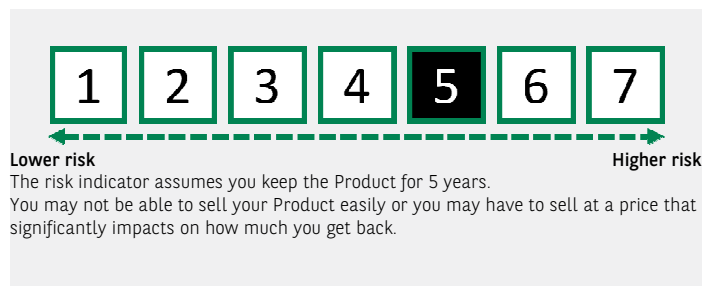
The above mentioned securities are for illustrative purpose only and do not constitute any investment recommendation.

The data as shown in the factsheets are based on official accounting data and are based on trade date.



RISK

Risk Indicator



Risk Analysis (3 years, monthly)

Fund

Volatility	17.47
Ex-post Tracking Error	0.03

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 because of movements in the markets or because we are not able to pay you.

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:

- **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	LU1659681586	
Maximum Redemption Fee (26.01.24)	3.00%	Quotation	Bloomberg Code	Reuters code
Maximum conversion Fees	0.00%	Euronext Paris	EKLDC FP	LU1659681586.LUF
Real Ongoing Charges (31.12.22)	0.25%	Key Figures (EUR)		
Maximum Management Fees	0.13%	NAV	19.82	
Index data as of 31.01.2024		Fund Size (US Dollar millions)	3,063.62	
Name	MSCI USA SRI S-Series PAB 5% Capped (NTR) index (Bloomberg: M1CXUSC index)			
Bloomberg Code	NKLD400U			
Reuters code	.MIUS000I3NUS			
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	MSCI USA SRI S-Series PAB 5% Capped (NTR) index (Bloomberg: M1CXUSC index)			
Domicile	Luxembourg			
First NAV date	15.02.2019			
Fund Manager(s)	Alexandre ZAMORA			
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg			
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT France			
Custodian	BNP PARIBAS, Luxembourg Branch			
Base Currency	USD			
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.

You can obtain this by clicking here:

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Index disclaimer

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