DASHBOARD AS AT 28.03.2024

Asset Class	Benchmark	No. of Holdings in benchmark	Fund Size (USD millions)
Equity	Composite Benchmark*	124	2,222

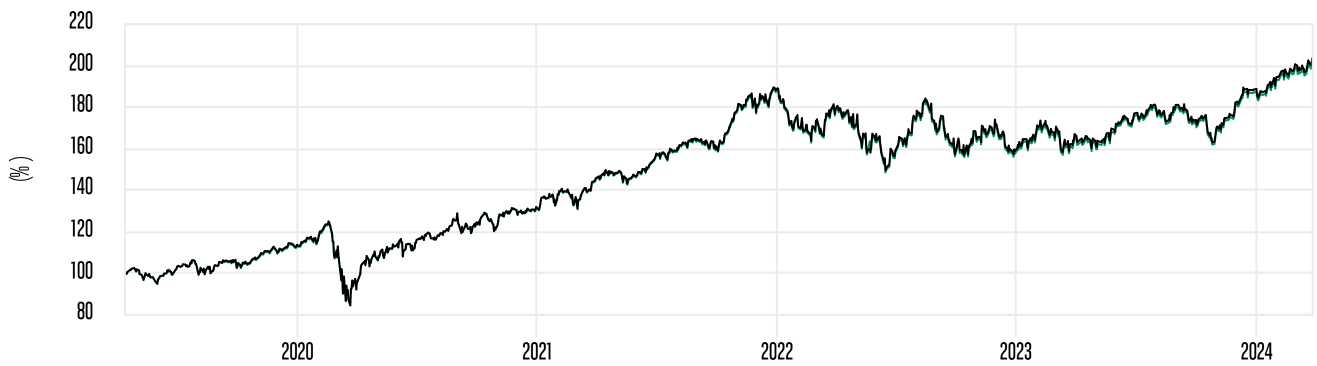
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)
1 2 3 4 **5** 6 7	8.18 % Benchmark 8.25 %	11.81 % Benchmark 12.11 %

* 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 28.03.2024 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
FUND	8.18	2.33	8.18	17.54	22.22	14.95	40.33	111.66	107.02
BENCHMARK	8.25	2.36	8.25	17.69	22.52	15.59	41.48	113.84	108.72

Calendar Performance at 28.03.2024 (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
FUND	18.79	-15.90	42.19	17.36	32.94	0.40	-	-	-	-
BENCHMARK	19.09	-15.66	42.63	17.04	33.32	0.80	-	-	-	-

(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).
B - 09/2019 - 12/2021: During this period, the benchmark index was MSCI USA SRI S-Series 5% Capped (NTR).
C - 10/2017-09/2019: During this period, the benchmark index was "MSCI KLD 400 Social (NTR) and the denomination of the Funds was MSCI KLD 400 US SRI"
D - 10/2017-09/2019: During this period, the benchmark index was "MSCI KLD 400 Social (NTR) and the denomination of the Funds was MSCI KLD 400 US SRI"
Source: BNP Paribas Asset Management

HOLDINGS BENCHMARK: (In %)

Main Holdings (%)	
TEXAS INSTRUMENT INC	5.12
MICROSOFT CORP	5.02
NXP SEMICONDUCTORS NV	2.80
LAM RESEARCH CORP	2.80
INTUIT INC	2.62
PROLOGIS REIT INC REIT	2.58
AUTODESK INC	2.36
ADOBE INC	2.04
WELLTOWER INC REIT	1.73
GENERAL MILLS INC	1.72
No. of Holdings in Benchmark	**124**

by Sector (benchmark) (%)	
Information technology	24.40
Financials	18.02
Health care	17.41
Industrials	14.16
Consumer discretionary	7.16
Real estate	6.71
Communication services	3.89
Consumer staples	3.51
Materials	2.99
Utilities	1.75
Total	**100.00**

Source of data: BNP Paribas Asset Management, as at 28.03.2024
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.

SUSTAINABLE INDICATORS

Benchmark ESG score
53.71

ESG CONTRIBUTION

	Environmental contrib.	Social contrib.	Governance contrib.
Benchmark	2.26	1.37	0.08

CARBON FOOTPRINT

	T/Co2 per M€ per year
Benchmark	43.36

PORTFOLIO COVERAGE

	Coverage rate
ESG coverage	99.00 %
Carbon footprint coverage	99.00 %

ESG benchmark

For more information about ESG Benchmark definition, please refer to the "Investment policy"section of the FCP prospectus, which is available from the following address: www.bnpparibasam.com

Total ESG score

BNPP AM's internal ESG scoring methodology determines an issuer's ESG score by evaluating performance vs. scoring peers on a narrow set of key ESG issues related to the environment (e.g. climate change), social issues (e.g. human resources management) and governance (e.g. independence and competence of directors). BNPP AM uses numerous research inputs and data sources (e.g. Sustainalytic, ISS & Trucost) to determine issuers' ESG scores. If the issuer's commitments and practices on a pillar of assessment (E,S or G) is better than scoring peers, it will receive a positive 'contribution'for this pillar. Each issuer is assigned a final score from 1 to 99 which is the result of 50 as a reference plus the sum of the contributions from each of the three pillars.

ESG Contribution

The ESG contributions are determined by BNP Paribas Asset Management's ESG analysts on the basis of detailed criteria to systematically evaluate companies' commitments and practices in the areas of environmental, social and governance. Each of the above contributions at the portfolio level, is the weighted average of the contributions of the individual portfolio holdings.Environmental Contribution (E) takes into account, among other things, climate change, environmental risk management, and the use of natural resources. Social Contribution (S) takes into account, among other things, human capital management, the quality of social dialogue, and the respect of diversity. Governance Contribution (G) takes into account, among other things, the transparency on executive compensation, the fight against corruption, and gender equality.

Carbon footprint

The fund's carbon footprint is the sum of index components i.e. companies' carbon emissions divided by companies' Enterprise Value multiplied by the weight of companies in the portfolioindex replicated by the fund. Carbon emissions are the sum of Scope 1 emissions (direct emission from the company's facilities) & Scope 2 emissions (indirect emissions linked to the company's energy consumption). Carbon data provider is Trucost. The footprint is expressed in tons of CO2 equivalent per year and per million euros invested. Enterprise Value (EV) is the measure of a company's total value. It is calculated by adding the market capitalization and the financial debt of a company.Index provider can use different sources of data and their proprietary methodology which can result in different CO2 footprint.

Portfolio Coverage

The coverage represents, within an Index replicated by the fund, the percentage of securities that have an ESG score or carbon footprint using BNPP AM's internal methodology which can be lower than the full coverage offered per the index provider.

For more information on ESG indicators, please refer to BNPP AM's webpage : https://www.bnpparibas-am.com/en/esg-scoring-framework/ & https://www.bnpparibas-am.com/en/measuring-carbon-footprints/
For more detailed information on our sustainability documents, please refer to BNPP AM's webpage : https://www.bnpparibas-am.com/en/sustainability-documents/

RISK

Risk Indicator

1	2	3	4	**5**	6	7

Lower risk **Higher risk**

The risk indicator assumes you keep the Product for 5 years.
You may not be able to sell your Product easily or you may have to sell at a price that significantly impacts on how much you get back.

Risk Analysis (3 years, monthly)	**Fund**
Volatility	17.05
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

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 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	
Maximum Subscription Fee	3.00%
Maximum Redemption Fee (22.03.24)	3.00%
Maximum conversion Fees	0.00%
Real Ongoing Charges (31.12.23)	0.26%
Maximum Management Fees	0.13%

Index data as of 31.03.2024	
Name	MSCI USA SRI S-Series PAB 5% Capped (NTR) index (Bloomberg: M1CXUSC index)
Bloomberg Code	NKLD400U
Reuters code	.MIUS000I3NUS

Codes	
ISIN Code	LU1659681669

Quotation	**Bloomberg Code**	**Reuters code**
Euronext Paris	EKUS FP	EKUS.PA
Xetra	EKUS GY	EKUS.DE
Borsa Italiana	EKUS IM	EKUS.MI

Key Figures (EUR)	
NAV	20.28
Fund Size (US Dollar millions)	2,221.68
Dividend (19.04.23)	0.28

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	19.10.2017
Fund Manager(s)	Alexandre ZAMORA
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT Europe
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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