

DASHBOARD AS AT 31.01.2024

Asset Class	Benchmark	No. of Holdings in benchmark	Fund Size (EUR millions)
Equity	Composite Benchmark*	693	397
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	
<div> <div>1</div> <div>2</div> <div>3</div> <div>4</div> <div>5</div> <div>6</div> <div>7</div> </div>	2.82 % Benchmark 2.83 %	12.66 % Benchmark 12.81 %	

* MSCI North America ESG Filtered Min TE (NTR) Index (Bloomberg: MXNAEFMT index)

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

(2) Based on 360 days

INDEX DESCRIPTION:

The Index is composed of North American companies selected on the basis of Environmental, Social and Corporate Governance (ESG) criteria (such as 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, while minimising the tracking error compared to the parent index, the MSCI North America index. 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-universe (type of ESG selection consisting of giving priority to the issuers best rated from a nonfinancial viewpoint irrespective of their sector of activity, and accepting sector biases, because the sectors which are considered more virtuous on the whole will be more heavily represented). 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	2.82	2.82	13.97	7.66	17.31	10.10	43.81	56.07	94.91
● BENCHMARK	2.83	2.83	13.95	7.69	17.41	10.32	44.39	57.10	96.73

Calendar Performance at 31.01.2024 (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
● FUND	19.80	-14.55	36.31	10.27	32.93	-1.40	5.70	14.60	10.20	27.10
● BENCHMARK	19.92	-14.46	36.61	10.53	33.30	-1.00	5.90	14.90	10.30	27.30



(1) All figures net of fees (in EUR). The value of your investments may fluctuate. Past performance is no guarantee for future results.

10/2007-02/2016: Following a corporate action on 26/02/2016, the performances listed are the simulated past performance and fees of the PARWORLD TRACK NORTH AMERICA.

02/2016 - 12/2021: During this period, the benchmark index was MSCI North America ex Controversial Weapons (NTR).

Source: BNP Paribas Asset Management

All data and performance are as of that date, unless otherwise stated.



HOLDINGS BENCHMARK: (In %)

Main Holdings (%)

APPLE INC	6.51
MICROSOFT CORP	6.34
NVIDIA CORP	3.43
AMAZON COM INC	3.25
META PLATFORMS INC CLASS A A	1.96
ALPHABET INC CLASS A A	1.88
ALPHABET INC CLASS C C	1.67
TESLA INC	1.21
BROADCOM INC	1.18
ELI LILLY	1.18
No. of Holdings in Benchmark	693

by Country (benchmark) (%)

United States	95.29
Canada	4.20
Brazil	0.22
China	0.12
Switzerland	0.10
United Kingdom	0.03
Chile	0.01
Zambia	0.01
Bermuda	0.01
Total	100.00

by Sector (benchmark) (%)

Information technology	29.01
Financials	13.86
Health care	12.03
Consumer discretionary	10.05
Industrials	8.97
Communication services	8.55
Consumer staples	5.93
Energy	4.45
Materials	2.62
Real estate	2.34
Other	2.20
Total	100.00

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

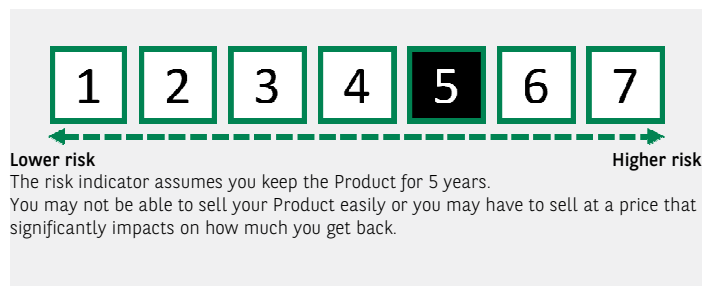
The above mentioned securities are for illustrative purpose only and do not constitute any investment recommendation.

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	15.50
Ex-post Tracking Error	0.05

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.

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:

- **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

Maximum Subscription Fee	3.00%
Maximum Redemption Fee (21.01.24)	3.00%
Maximum conversion Fees	0.00%
Real Ongoing Charges (31.12.22)	0.15%
Maximum Management Fees	0.03%

Index data as of 31.01.2024

Name	MSCI North America ESG Filtered Min TE (NTR) Index (Bloomberg: MXNAEFMT index)
Bloomberg Code	MONACW
Reuters code	.MINA0XC00NEU

Codes

ISIN Code	LU1291104575
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Quotation

Bloomberg Code

Reuters code

iNAV	IENAM index	N/A
Euronext Paris	ENAM FP	ENAM.PA
Xetra	ENOA GY	ENOA.DE
Borsa Italiana	ENAM IM	ENAM.MI

Key Figures (EUR)

NAV	20.42
Fund Size (Euro millions)	397.22

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 North America ESG Filtered Min TE (NTR) Index (Bloomberg: MXNAEFMT index)
Domicile	Luxembourg
First NAV date	26.02.2016
Fund Manager(s)	Jean Claude LEVEQUE
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT France
Custodian	BNP PARIBAS, Luxembourg Branch
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>

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