DASHBOARD AS AT 29.02.2024

Asset Class	Benchmark	No. of Holdings in benchmark	Fund Size (EUR millions)
Equity	S&P 500 Composite (NR)	503	5,418

Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	Morningstar Rating
1 2 3 4 **5** 6 7	7.08 % Benchmark 7.03 %	11.49 % Benchmark 11.19 %	★ ★ ★ ★ ★ 29.02.2024

(1) All figures net of fees (in USD).
(2) Based on 360 days

INDEX DESCRIPTION:

The benchmark indicator is the S&P 500, published in USD by Standard & Poor's. The S&P 500 is an index composed of the 500 largest US companies. The selected stocks represent the highest market capitalisations and cover some 75% of US corporate equities. The index was created by S&P in 1957 and includes the dividends generated by the equities comprising it. Its Bloomberg code is SPTR500N Index.

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



Cumulated Performance at 29.02.2024 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
FUND	7.08	5.31	11.93	13.83	30.23	19.97	39.32	83.01	97.90
BENCHMARK	7.03	5.29	11.85	13.67	29.82	19.23	38.19	80.48	94.12

Calendar Performance at 29.02.2024 (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
FUND	26.10	-18.31	28.45	18.44	32.56	-5.30	21.80	10.90	2.00	13.70
BENCHMARK	25.67	-18.51	28.16	17.75	31.82	-5.80	21.10	10.20	1.70	13.40

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

BNP PARIBAS ASSET MANAGEMENT
The sustainable investor for a changing world

HOLDINGS BENCHMARK: (In %)

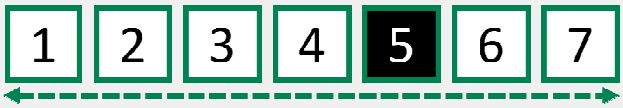
Main Holdings (%)	
MICROSOFT CORP	7.18
APPLE INC	6.18
NVIDIA CORP	4.57
AMAZON COM INC	3.76
META PLATFORMS INC CLASS A A	2.54
ALPHABET INC CLASS A A	1.91
BERKSHIRE HATHAWAY INC CLASS B B	1.74
ALPHABET INC CLASS C C	1.63
ELI LILLY	1.40
BROADCOM INC	1.33
No. of Holdings in Benchmark	**503**

by Sector (benchmark) (%)	
Information technology	29.80
Financials	12.99
Health care	12.52
Consumer discretionary	10.63
Communication services	8.89
Industrials	8.74
Consumer staples	5.96
Energy	3.71
Materials	2.30
Utilities	2.13
Other	2.32
Cash	0.01
Total	**100.00**

Source of data: BNP Paribas Asset Management, as at 29.02.2024
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



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	17.42
Ex-post Tracking Error	0.04

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:

- **Counterparty Risk**: this risk is associated with the ability of a counterparty in an Over The Counter financial transaction to fulfil its commitments like payment, delivery and reimbursement.
- **Credit Risk**: the risk that the creditworthiness of an issuer may deteriorate or that it may default, potentially causing the value of the associated instruments to fall.
- **Risk linked to the use of Forward Financial Instruments**: these instruments may involve a range of risks that may affect the net asset value.
- **Liquidity Risk**: this risk arises from the difficulty of selling a security at its fair value and within a reasonable period of time due to a lack of buyers.

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 (17.02.24)	3.00%
Real Ongoing Charges (31.12.23)	0.15%
Maximum Management Fees	0.03%

Index data as of 29.02.2024	
Name	S&P 500 Composite (NR)
Bloomberg Code	SPTR500N
Reuters code	.SPXNTR

Codes		
ISIN Code		FR0011550177
Quotation	**Bloomberg Code**	**Reuters code**
iNAV	IESD	INESDINAV.PA
Euronext Paris	ESD FP	ESD.PA
Swiss Exchange	ESD SE	ESD.S

Key Figures (USD)	
NAV	20.25
Fund Size (Euro millions)	5,418.14

Characteristics

Legal form	Sub-fund of SICAV BNP PARIBAS EASY FR France domicile
Dealing Deadline	16:30 CET
Recommended Investment Horizon	5
Minimum Investment Amount	2,000,000 USD
Benchmark	S&P 500 Composite (NR)
Domicile	France
Launch Date	16.09.2013
Fund Manager(s)	Ashok OUTTANDY
Management Company	BNP PARIBAS ASSET MANAGEMENT Europe
Custodian	BNP PARIBAS
Base Currency	EUR
Subscription/execution type	NAV + 1
SFDR article	Article 6

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

This documentation is produced by BNP Paribas Group and/or (one of) its entities (hereinafter the "Bank"). It is for the exclusive use of the person to whom it has been given, whether directly or by way of a power of representation. This material may not be distributed, published or reproduced in whole or in part by its recipient(s). This documentation is a publicity communication. This document is provided for information only and does not constitute an offer, solicitation or canvassing of any kind, particularly in any state or jurisdiction in which such an offer, solicitation or canvassing is not authorised or to any person to whom such an offer, solicitation or canvassing is unlawful on account of that person's domicile and/or nationality. This document or any part of this document cannot form the basis of any agreement or commitment and must, under no circumstances and in any jurisdiction, be seen or considered as a prospectus or part of a prospectus, an offer, a solicitation or a call to the public for collective investment schemes, structured products or otherwise. Therefore, this document is general in scope and does not constitute an advice or a recommendation to any particular person to buy, sell or hold any security or to engage in any transaction. The investor may obtain the legal documentation for the financial instrument in question from his relationship manager.
Because this documentation summarises a product or a range of financial instruments or services, each potential investor is invited to refer to and carefully examine all the documentation relating to the financial instrument/service under consideration and, if necessary, should contact an authorised representative of the Bank with any questions relating to the financial instrument/service, in order to have a complete view of the characteristics and potential risks of the product or service under consideration. Every financial instrument/service carries a risk, usually in correlation to the expected performance or return: it is up to the investor to satisfy himself that he is able and willing to bear this risk. The potential investor is strongly advised to be aware of and understand, if he has not already done so, the risks of each financial instrument or service in which he is interested. The investor should ensure that he has sufficient knowledge, understanding and experience of these risks to make his own detailed analysis of all aspects of the proposed transaction or service.
The investor must not see or construe this document as legal or fiscal advice. Each investor should consult his own external legal, fiscal or other advisors in order to assess under his own responsibility the appropriateness of investing in any of the financial instruments described in this document. The attention of the investor is drawn to the fact that the fiscal treatment that will be applied to his investment in the financial instrument described in this document does depend on his personal tax situation and will be likely to change during the implementation period of the product finally chosen. Certain legal, fiscal or regulatory changes may occur during the implementation period of a financial instrument/service and may also adversely affect the performance of the investment or even significantly alter the legal, economic and fiscal benefits of the financial instrument/service for the investor. Whilst this document illustrates simulations/performances and potential returns of the financial instrument or service based on market data in recent years, it should be noted that past performance or returns are no guarantee for future results. Except as specifically stated in writing, for example in the case of certain structured products, this document is not intended to give any guarantee whatsoever in respect of the capital invested (both in terms of preservation and recovery) and/or the financial return and/or performance of an investment in any financial instrument or service described herein. Similarly, none of the information provided can be construed as constituting such a guarantee. This means that in the event of adverse events, the investor could suffer substantial losses or even lose the entire capital invested, or even more in the case of leveraging.
The information, opinions and estimates contained in this document are subject to change after the date of this document and the Bank does not follow up on any general recommendations given or provide any subsequent related information. Although such information, opinions and estimates have been obtained from sources that the Bank believes to be reliable, the Bank makes no representation or warranty, express or implied, and accepts no responsibility in respect of the completeness, reliability or accuracy of the information contained therein. The Bank or any of its affiliates will not be liable for any incorrect, incomplete or missing information, or for any losses claimed to be the direct or indirect result of using the information provided or of the general recommendations made in this document.
The investor accepts that the Bank or the group to which it belongs or its employees/directors may hold or have held positions or interests in the financial instruments mentioned or may have acted as a market maker for such financial instruments. The investor accepts that the Bank or the group to which it belongs or its employees/directors may have links with the companies concerned and/or their directors and provide them with various services, including being a member of their boards of directors. Additionally, some financial instruments or services involve multi-manager funds. In this respect, it is also recalled that investing in such funds rather than directly in the underlying funds and/or financial instruments in which they invest, does or may generate additional costs for the investor.
The attention of the investor is drawn to the fact that in the event of concluding transactions in financial instruments, the services provided by the Bank are subject to fees or commissions that will be charged to the investor in accordance with the applicable rates, which are, in accordance with the Bank's General Terms and Conditions in force, subject to change during the term of the investment. In this regard, the investor is invited to refer to the Bank's tariff conditions.
Disclaimer Morningstar:

Copyright © 2023 Morningstar, Inc. All Rights Reserved. The overall star rating for each fund is based on a weighted average of the number of stars assigned to it in the three-, five-, and 10-year rating periods. Morningstar stars rank from 1 to 5, with the top ranking being 5 stars. The information contained herein: (1) is proprietary to Morningstar and/or its content providers; (2) may not be copied or distributed; and (3) is not warranted to be accurate, complete or timely. Neither Morningstar nor its content providers are responsible for any damages or losses arising from any use of this information. Past performance is no guarantee of future results.

Index disclaimer

The index is a product of S&P Dow Jones Indices LLC or its affiliates ("SPDJI") and third Party Licensor, and has been licensed for use by BNP Paribas Asset Management. Standard & Poor's® and S&P® are registered trademarks of Standard & Poor's Financial Services LLC ("S&P"); Dow Jones® is a registered trademark of Dow Jones Trademark Holdings LLC ("Dow Jones"); and these trademarks have been licensed for use by SPDJI and sublicensed for certain purposes by BNP Paribas Asset Management. Third Party Licensor's Trademark(s) are trademarks of the Third Party Licensor and have been licensed for use by SPDJI and BNP Paribas Asset Management. BNP Paribas Asset Management is not sponsored, endorsed, sold or promoted by SPDJI, Dow Jones, S&P, their respective affiliates, or Third Party Licensor and none of such parties make any representation regarding the advisability of investing in such product(s) nor do they have any liability for any errors, omissions, or interruptions of the index.