DASHBOARD AS AT 29.02.2024

Asset Class	Benchmark	No. of Holdings in benchmark	Fund Size (EUR millions)
Equity	Composite Benchmark*	65	2

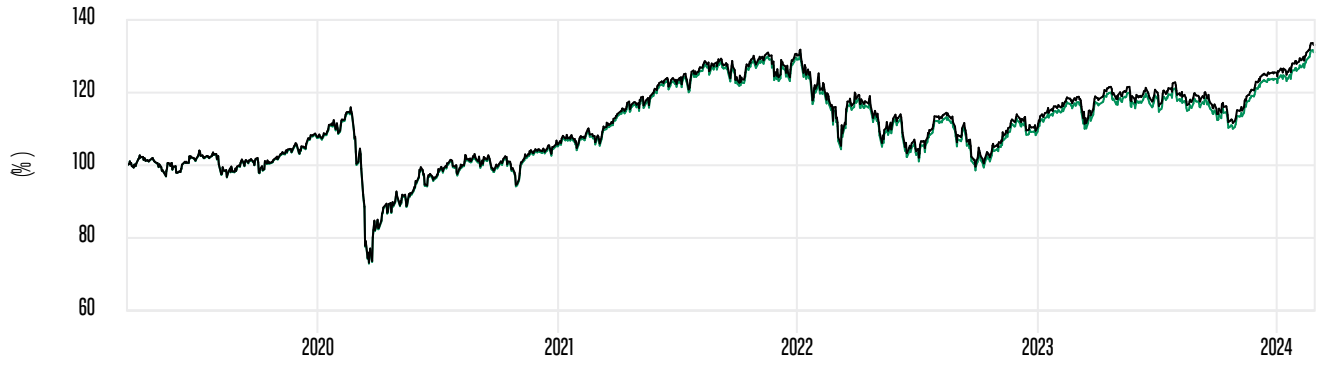
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)
1 2 3 **4** 5 6 7	5.89 % Benchmark 6.01 %	7.31 % Benchmark 7.66 %

* BNP Paribas Momentum Europe ESG (NTR) index (Bloomberg: BNPIFEME index)
(1) All figures net of fees (in EUR).
(2) Based on 360 days

INDEX DESCRIPTION:

The Index is composed of shares of European companies whose financial statements indicate strong Momentum based on fundamental data and an optimization methodology designed to capture the performance generated by the Momentum factor, while taking into account an Environmental, Social and Governance (ESG) criteria (reduction of carbon emission, human capital, corporate governance etc.). Hence, companies involved in disputable activities, subject to significant violations of the principles of the United Nations Global Compact or companies that have been involved in serious controversies related to the ESG are excluded from the index. The type of approach implemented here is Best-in-class (Best-in-class approach identifies leaders in each sector based on the best environmental, social and governance (ESG) practices, while avoiding those that present high levels of risk and do not comply with minimum ESG standards). 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 BNP Paribas indices can be found on https://indx.bnpparibas.com.

PERFORMANCE (CUMULATIVE OVER 5 YEARS) (EUR) (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	5.89	3.40	8.97	11.40	12.04	13.98	24.01	30.94	34.96
BENCHMARK	6.01	3.44	9.09	11.57	12.40	14.67	25.23	32.53	37.06

Calendar Performance at 29.02.2024 (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
FUND	14.32	-16.14	22.76	-2.13	20.73	-13.70	18.20	-	-	-
BENCHMARK	14.63	-15.90	23.22	-1.92	21.14	-13.40	18.60	-	-	-

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(1) All figures net of fees (in EUR). The value of your investments may fluctuate. Past performance is no guarantee for future results.
06/2016 - 12/2021: During this period, the benchmark index was BNP Paribas Equity Momentum Europe (TR).
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 (%)	
NOVO NORDISK CLASS B B	5.13
NOVARTIS AG N	2.68
SAP	2.66
SAAB CLASS B B	2.36
BE SEMICONDUCTOR INDUSTRIES NV	2.32
UNICREDIT	2.21
MUENCHENER RUECKVER GESELLS AG N N	2.12
ABB LTD N	2.10
WOLTERS KLUWER NV C	2.07
HANNOVER RUECK N	2.07
No. of Holdings in Benchmark	**65**

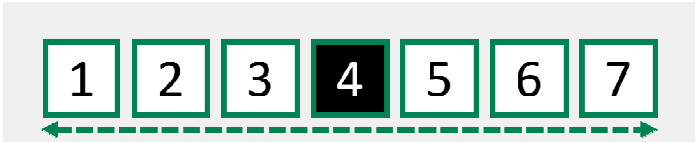
by Country (benchmark) (%)	
United Kingdom	20.17
Italy	15.33
Germany	14.42
Switzerland	9.68
France	7.30
Denmark	7.18
Sweden	5.59
Netherlands	4.58
Finland	2.02
Other	13.72
Total	**100.00**

by Sector (benchmark) (%)	
Financials	24.19
Industrials	22.08
Health care	12.25
Information technology	10.07
Consumer discretionary	8.90
Consumer staples	8.62
Utilities	7.20
Communication services	4.69
Materials	1.22
Energy	0.78
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	14.45
Ex-post Tracking Error	0.06

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 4 out of 7, which is a medium 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:
- **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.
- **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 (17.02.24)	3.00%
Real Ongoing Charges (31.12.23)	0.31%
Maximum Management Fees	0.18%

Index data as of 29.02.2024

Name	BNP Paribas Momentum Europe ESG (NTR) index (Bloomberg: BNPIFEME index)
Bloomberg Code	BNPIFME
Reuters code	.BNPIFME

Codes		
ISIN Code		LU1377382012
Quotation	**Bloomberg Code**	**Reuters code**
iNAV	IEMOM	IEMOMINAV.PA
Euronext Paris	EMOM FP	EMOM.PA
Xetra	MOEU GY	MOEU.DE
Swiss Exchange	EMOM SE	EMOM.S
Borsa Italiana	EMOM IM	EMOM.MI

Key Figures (EUR)	
NAV	156.53
Fund Size (Euro millions)	2.11

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	BNP Paribas Momentum Europe ESG (NTR) index (Bloomberg: BNPIFEME index)
Domicile	Luxembourg
Launch Date	07.06.2016
Fund Manager(s)	Maxime PANEL
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT Europe
Custodian	BNP PARIBAS, Luxembourg Branch
Base Currency	EUR

Characteristics

Subscription/execution type	NAV + 1
SFDR article	Article 8 - Promotion of environmental or social characteristics

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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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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.

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