

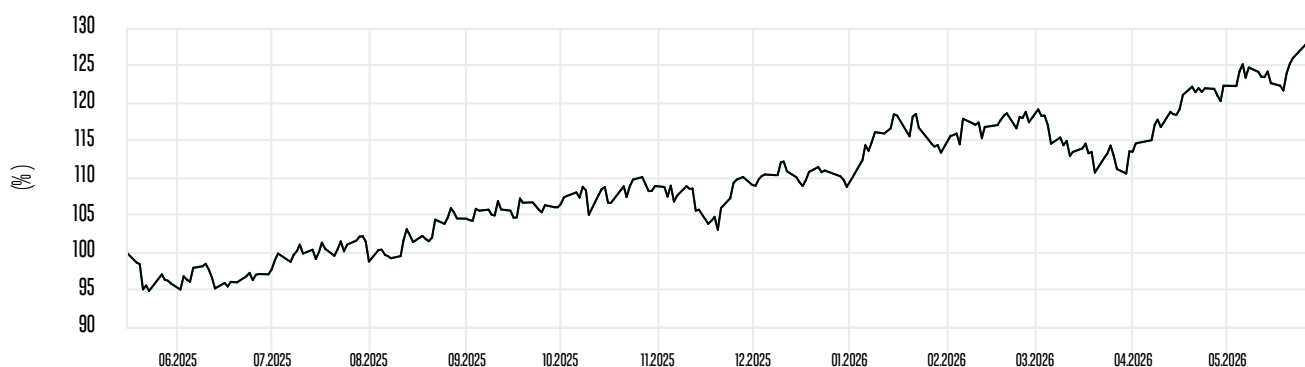
DASHBOARD AS AT 29.05.2026

Asset Class	Official Benchmark	No. of Holdings	Fund Size (USD millions)
Equity	MSCI USA Small Cap Select Filtered Min TE (USD) NR	1,377	101
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	
1 2 3 4 <b>5</b> 6 7	17.38% Benchmark 17.37%	-	

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

(2) Based on 360 days

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



## Cumulative performance at 29.05.2026 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
● FUND	17.38	4.39	8.73	16.00	33.27	-	-	-	-
● BENCHMARK	17.37	4.40	8.74	15.98	33.25	-	-	-	-

## Calendar Performance at 29.05.2026 (%)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
● FUND	-	-	-	-	-	-	-	-	-	-
● BENCHMARK	-	-	-	-	-	-	-	-	-	-

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

Source: BNP Paribas Asset Management



## HOLDINGS: % OF PORTFOLIO

## Main Holdings (%)

SANDISK CORP	3.63
TECHNIPFMC PLC	0.52
NVENT ELECTRIC PLC	0.43
STERLING INFRASTRUCTURE INC	0.41
XPO INC	0.40
MACOM TECHNOLOGY SOLUTIONS INC	0.38
ATI INC	0.38
CARPENTER TECHNOLOGY CORP	0.37
AKAMAI TECHNOLOGIES INC	0.37
FABRINET	0.37
<b>No. of Holdings in Portfolio</b>	<b>1,377</b>

		Against Benchmark
<b>by Sector (%)</b>		
Industrials	20.44	+ 1.05
Information technology	18.88	- 0.27
Financials	14.31	- 0.42
Health care	12.30	- 0.23
Consumer discretionary	10.67	+ 0.60
Real estate	5.88	- 0.37
Materials	5.01	- 0.05
Energy	4.34	+ 0.21
Consumer staples	3.25	+ 0.06
Utilities	2.57	- 0.23
Other	2.34	- 0.35
Cash	0.02	+ 0.00
<b>Total</b>	<b>100.00</b>	

Source of data: BNP Paribas Asset Management, as at 29.05.2026

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 (Since inception)

Risk Analysis (Since inception)	Fund
Volatility	11.00
Ex-post Tracking Error	0.04
Information Ratio	0.84
Sharpe Ratio	2.24
Alpha	0.04
Beta	1.00
R <sup>2</sup>	1.00

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.

## DETAILS

Fees	Key Figures (EUR)	Codes
Estimated ongoing charges (31.12.25)	0.25%	NAV 12.78
Maximum Management Fees	0.25%	12M NAV max. (28.05.26) 12.83
		12M NAV min. (02.06.25) 9.51
		Fund Size (USD millions) 101.14
		Initial NAV 10.00
		Periodicity of NAV Calculation Daily
		ISIN Code IE00050J4789
		Bloomberg Code USSM FP

## Characteristics

Legal form	Sub-fund of SICAV BNP PARIBAS EASY ICAV Ireland domicile
Dealing Deadline	16:30 CET STP (16:30 CET NON STP)
Recommended Investment Horizon	5 years
Benchmark	MSCI USA Small Cap Select Filtered Min TE (USD) NR
Domicile	Ireland rep.
First NAV date	16.05.2025
Fund Manager(s)	Alexandre ZAMORA
Management Company	BNP PARIBAS ASSET MANAGEMENT Europe
Custodian	BNP PARIBAS, Dublin Branch
Base Currency	USD
Subscription/execution type	NAV + 1
SFDR article	Article 8 - Promotion of environmental or social characteristics

## GLOSSARY

### Alpha

Alpha is an indicator used to measure the value added by an active portfolio manager relative to a passive exposure to a benchmark. A positive alpha expresses an outperformance whereas a negative alpha indicates an underperformance. A simple way to calculate alpha is to subtract a portfolio's expected return (based on the benchmark's performance adjusted with the beta of the portfolio, see Beta definition for further details). For instance, an alpha of 0.50 means that the portfolio outperformed the market-based return (benchmark's performance adjusted from the Beta exposure of the portfolio) by 0.50%.

### Beta

Beta is a measure of portfolio market risk, the market being represented by financial indices (such as MSCI World) that are consistent with the portfolio's guidelines. It measures the sensitivity of portfolio performance to the performance of the market. For example a beta of 1.5 means the portfolio will move by 1.5% for a market performance of 1%. Mathematically, it is the correlation between the portfolio and the market multiplied by their ratio of volatilities.

### Information Ratio

The information ratio is a risk-adjusted return that measures the relationship between the portfolio's tracking error and its relative return compared with the benchmark index (called active return).

### R<sup>2</sup>

The Correlation Coefficient indicates the strength and direction of a linear relationship between fund performance and benchmark. The coefficient is an element of [-1,1], where 1 equals a perfectly correlated increasing linear relationship, -1 equals a perfectly correlated decreasing linear relationship, and 0 means that there is no linear correlation.

### Sharpe Ratio

A measure for calculating risk-adjusted return. It indicates the return earned in excess of the risk-free rate per unit of risk. It is calculated by dividing the difference between the return and the risk-free rate by the standard deviation of the return on the investment. The Sharpe ratio indicates whether the excess return was obtained thanks to good investment management or by taking additional risk. The higher the ratio, the better the risk-adjusted return.

### 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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