

## DASHBOARD AS AT 28.03.2024

Asset Class	Benchmark	No. of Holdings in benchmark	Fund Size (EUR millions)
Equity	Composite Benchmark*	39	195
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	
<div>1 2 3 4 <b>5</b> 6 7</div>	<b>-4.20 %</b> Benchmark -4.21 %	<b>-6.77 %</b> Benchmark -6.77 %	

\* FTSE EPRA Nareit Eurozone Capped (NTR) index (Bloomberg: NROEUE Index)

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

(2) Based on 360 days

## INDEX DESCRIPTION:

The benchmark is the FTSE EPRA Nareit Eurozone Capped index published in EUR by FTSE International Limited. The composition of the index is reviewed on a quarterly basis, each Thursday following the third Friday of March, June, September and December. The index is valued daily. The majority of the index's underlying components are property sector equities listed on Eurozone stock exchanges. It is a Net Total Return index.

## 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	-4.20	9.23	-4.20	14.47	17.25	-23.83	-19.17	-3.95	-23.11
● BENCHMARK	-4.21	9.21	-4.21	14.70	17.34	-23.83	-19.17	-4.07	-23.36

Calendar Performance at 28.03.2024 (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
● FUND	15.31	-32.60	6.45	-10.70	22.48	-7.20	17.50	3.00	17.60	21.50
● BENCHMARK	15.41	-32.59	6.39	-10.87	22.23	-7.40	17.50	3.20	17.20	21.70

(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

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 (%)

VONOVIA	9.75
UNIBAIL RODAMCO WE STAPLED UNITS	9.05
LEG IMMOBILIEN N	8.43
KLEPIERRE REIT SA REIT	6.77
GECINA SA REIT	5.83
MERLIN PROPERTIES REIT SA REIT	4.11
AEDIFICA NV REIT	4.11
COVIVIO SA REIT	4.09
WAREHOUSES DE PAUW NV REIT	4.03
COFINIMMO REIT SA REIT	3.77
<b>No. of Holdings in Benchmark</b>	<b>39</b>

## by Country (benchmark) (%)

France	31.78
Germany	28.25
Belgium	22.09
Spain	7.78
Netherlands	3.81
Finland	3.48
Austria	1.88
Republic of Ireland	0.77
Italy	0.17
<b>Total</b>	<b>100.00</b>

## by Sector (benchmark) (%)

Real estate	100.00
<b>Total</b>	<b>100.00</b>

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**  
**63.67**

## ESG CONTRIBUTION

	Environmental contrib.	Social contrib.	Governance contrib.
Benchmark	7.06	2.76	3.85

## CARBON FOOTPRINT

	T/Co2 per M€ per year
Benchmark	6.91

## PORTFOLIO COVERAGE

	Coverage rate
ESG coverage	100.00 %
Carbon footprint coverage	96.00 %

## 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. Sustainalytics, 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 portfolio index 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.

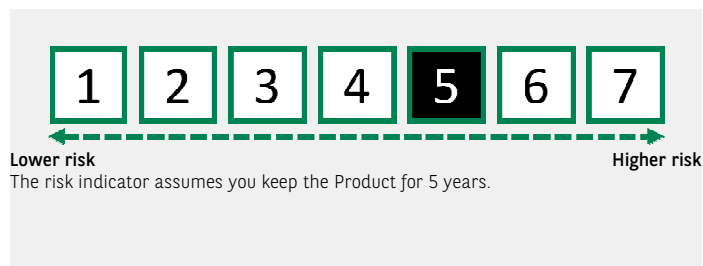
For more information on ESG indicators, please refer to BNPP AM's webpage : <https://www.bnpparibas-am.com/en/esg-scoring-framework/> & <https://www.bnpparibas-am.com/en/measuring-carbon-footprints/>

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



## Risk Analysis (3 years, monthly)

	Fund
Volatility	24.61
Ex-post Tracking Error	0.22

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.

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:

- **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.
- **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		Codes		
Maximum Subscription Fee	3.00%	ISIN Code	LU0192223062	
Maximum Redemption Fee (28.03.24)	3.00%	Quotation	Bloomberg Code	Reuters code
Maximum conversion Fees	0.00%	iNAV	INEE Index	N/A
Real Ongoing Charges (31.12.23)	0.41%	Euronext Paris	EEEG GR	EEE.PA
Maximum Management Fees	0.28%	Xetra	EEEG GY	EEE.DE
<b>Index data as of 31.03.2024</b>		Swiss Exchange	EEEG SE	EEE.S
Name	FTSE EPRA Nareit Eurozone Capped (NTR) index (Bloomberg: NROEUE Index)			
Bloomberg Code	NROEUE			
Reuters code	.TRIROEU			
<b>Key Figures (EUR)</b>		NAV	6.50	
		Fund Size (Euro millions)	195.20	
		Dividend (29.02.24)	0.01	

## Characteristics

Legal form	Sub-fund of SICAV BNP PARIBAS EASY Luxembourg domicile
Dealing Deadline	15:30 CET STP (15:30 CET NON STP)
Recommended Investment Horizon	5
Benchmark	FTSE EPRA Nareit Eurozone Capped (NTR) index (Bloomberg: NROEUE Index)
Domicile	Luxembourg
Launch Date	08.07.2004
Fund Manager(s)	Ashok OUTTANDY
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT Europe
Custodian	BNP PARIBAS, Luxembourg Branch
Base Currency	EUR
Subscription/execution type	NAV + 1



Characteristics

SFDR article	Article 6
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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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