

## DASHBOARD AS AT 28.03.2024

Asset Class	Benchmark	No. of Holdings in benchmark	Fund Size (EUR millions)
Equity	Composite Benchmark*	61	16
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	
<div>1 2 3 4 5 <b>6</b> 7</div>	<b>4.40 %</b> Benchmark 4.43 %	<b>5.53 %</b> Benchmark 5.85 %	

\* BNP Paribas High Dividend Europe ESG (NTR) index (Bloomberg: BNPIFEDE index)

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

(2) Based on 365 days

## INDEX DESCRIPTION:

The Index is composed of shares of European companies selected on the basis of dividend criteria with the consideration of Environmental, Social and Governance (ESG) characteristics (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.

## 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	4.40	2.93	4.40	11.41	15.89	14.39	17.48	81.88	27.98
● BENCHMARK	4.43	2.95	4.43	11.51	16.07	14.99	18.53	84.26	30.25

## Calendar Performance at 28.03.2024 (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
● FUND	17.06	-13.13	27.99	-14.30	21.89	-19.70	-	-	-	-
● BENCHMARK	17.29	-12.79	28.46	-13.92	22.39	-19.40	-	-	-	-



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

08/2017 - 12/2021: During this period, the benchmark index was BNP Paribas High Dividend Europe Equity (NTR).

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 (%)

NOVARTIS AG N	3.41
NATWEST GROUP PLC	2.36
UNICREDIT	2.35
POSTE ITALIANE	2.26
ASSICURAZIONI GENERALI	2.19
AGEAS SA	2.19
KINGFISHER PLC	2.18
BPER BANCA	2.17
SWISS RE AG	2.15
TOTALENERGIES	2.13
<b>No. of Holdings in Benchmark</b>	<b>61</b>

## by Country (benchmark) (%)

United Kingdom	24.37
Switzerland	20.13
Italy	14.17
Netherlands	8.93
Spain	6.75
Germany	4.29
Austria	4.17
France	3.61
Denmark	3.34
Belgium	2.19
Other	8.06
<b>Total</b>	<b>100.00</b>

## by Sector (benchmark) (%)

Financials	32.25
Industrials	19.17
Consumer discretionary	11.66
Energy	9.24
Communication services	6.80
Consumer staples	6.46
Health care	6.38
Utilities	5.17
Information technology	2.69
Materials	0.18
<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**  
**65.32**

## ESG CONTRIBUTION

	Environmental contrib.	Social contrib.	Governance contrib.
Benchmark	4.77	5.35	5.21

## CARBON FOOTPRINT

	T/Co2 per M€ per year
Benchmark	53.64

## PORTFOLIO COVERAGE

	Coverage rate
ESG coverage	100.00 %
Carbon footprint coverage	100.00 %

## 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/>

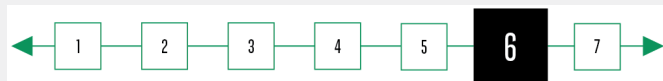
For more detailed information on our sustainability documents, please refer to BNPP AM's webpage : <https://www.bnpparibas-am.com/en/sustainability-documents/>



## RISK

## Risk Indicator

The risk and reward indicator for this fund is:



Lower risk typically=lower reward

Higher risk typically=higher reward

1: lowest risk ; 7: highest risk ; SRRI: Synthetic Risk and Reward Indicator. The higher the risk, the longer the investment horizon is recommended

## Risk Analysis (3 years, monthly)

## Fund

Volatility	14.00
Ex-post Tracking Error	0.06

The investments in the funds are subject to market fluctuations and the risks inherent in investments in securities. The value of investments and the income they generate may go down as well as up and it is possible that investors will not recover their initial outlay, the fund described being at risk of capital loss.

Why is the Fund in this specific category?

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.

## This fund may be exposed to other risks, listed below :

- **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.).

## 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 31.03.2024

Name	BNP Paribas High Dividend Europe ESG (NTR) index (Bloomberg: BNPIFEDE index)
Bloomberg Code	BNPIHEUN
Reuters code	.BNPIHEUN

## Codes

ISIN Code	LU1615090864	
Quotation	Bloomberg Code	Reuters code
Euronext Paris	EDEU FP	EDEU.PA
Xetra	EDEU GY	EDEU.DE
Swiss Exchange	EDEU SE	EDEU.S

## Key Figures (EUR)

NAV	124.21
Fund Size (Euro millions)	15.97

## 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 High Dividend Europe ESG (NTR) index (Bloomberg: BNPIFEDE index)
Domicile	Luxembourg
Launch Date	29.08.2017
Fund Manager(s)	Fabrice RICCI
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 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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