

DASHBOARD AS AT 31.05.2024

Asset Class	Official Benchmark	No. of Holdings in benchmark	Fund Size (EUR millions)
Equity	FTSE EPRA Nareit Developed Europe (EUR) RI	102	37
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	
<div> <div>1</div> <div>2</div> <div>3</div> <div>4</div> <div>5</div> <div>6</div> <div>7</div> </div>	0.47 % Benchmark 0.43 %	-7.19 % Benchmark -7.18 %	

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

(2) Based on 360 days

INDEX DESCRIPTION:

The benchmark is the FTSE EPRA Nareit Developed Europe 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 European stock exchanges. It is a Net Total Return index.

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



Cumulated Performance at 31.05.2024 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
● FUND	0.47	5.48	12.20	11.01	25.28	-14.29	-20.32	-0.70	-11.32
● BENCHMARK	0.43	5.41	12.13	11.03	25.44	-14.16	-20.31	-0.73	-11.39

Calendar Performance at 31.05.2024 (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
● FUND	16.21	-37.00	17.59	-10.65	28.59	-8.20	11.90	-6.20	19.40	25.70
● BENCHMARK	16.36	-37.04	17.55	-10.74	28.51	-8.20	12.10	-6.20	19.10	26.30

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

A - 01/2007-02/2016: Following a corporate action on 05/02/2016, the performances listed are those of the subfund FTSE EPRA Europe THEAM Easy UCITS ETF.

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	10.11
SEGRO REIT PLC REIT	7.18
UNIBAIL RODAMCO WE STAPLED UNITS	4.18
SWISS PRIME SITE AG N	3.25
LEG IMMOBILIEN N	3.04
LAND SECURITIES GROUP REIT PLC REIT	2.85
KLEPIERRE REIT SA REIT	2.76
PSP SWISS PROPERTY AG N	2.63
SAGAX CLASS B B	2.62
GECINA SA REIT	2.58
No. of Holdings in Benchmark	102

by Country (%)

United Kingdom	32.29
Germany	17.11
Sweden	15.32
France	12.71
Switzerland	8.37
Belgium	7.83
Spain	3.06
Netherlands	1.19
Finland	0.98
Austria	0.51
Other	0.63
Total	100.00

by Sector (%)

Real estate	99.74
Financials	0.26
Total	100.00

Source of data: BNP Paribas Asset Management, as at 31.05.2024

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
62.23

ESG CONTRIBUTION

	Environmental contrib.	Social contrib.	Governance contrib.
Benchmark	7.08	1.43	3.72

CARBON FOOTPRINT

	T/Co2 per M€ per year
Benchmark	4.45

PORTFOLIO COVERAGE

	Coverage rate
ESG coverage	99.00 %
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 a portfolio or benchmark or ESG benchmark, the percentage of securities that have an ESG score or carbon footprint within those that are eligible to have an ESG score or carbon footprint using BNPP AM's internal methodology. Non-eligible securities include, but are not limited to cash.

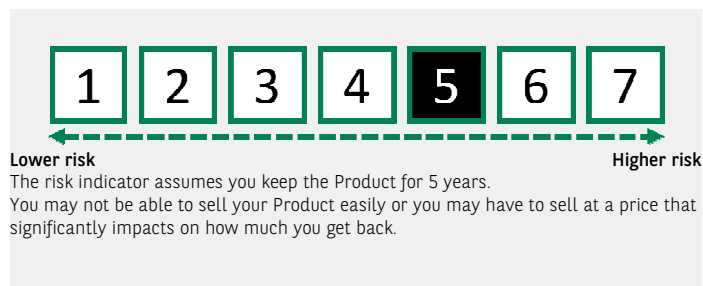
For more information on ESG indicators, please refer to BNPP AM's webpage : <https://www.bnpparibas-am.com/en/esg-scoring-framework/> & <https://www.bnpparibas-am.com/en/measuring-carbon-footprints/>

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	25.33
Ex-post Tracking Error	0.18

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:

- **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 (31.05.24)	3.00%
Maximum conversion Fees	0.00%
Real Ongoing Charges (31.12.23)	0.43%
Maximum Management Fees	0.28%

Index data as of 31.05.2024

Name	FTSE EPRA Nareit Developed Europe (EUR) RI
Bloomberg Code	NEPRA
Reuters code	.FTFPRAE

Codes

ISIN Code	LU1291091228	
Quotation	Bloomberg Code	Reuters code
iNAV	INEEP Index	.INEEP
Euronext Paris	EEP FP	EEP.PA
Xetra	EEP GY	EEP.DE
Swiss Exchange	EEEE SE	N/A

Key Figures (EUR)

NAV	7.54
Fund Size (Euro millions)	37.26
Dividend (31.05.24)	0.10

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	FTSE EPRA Nareit Developed Europe (EUR) RI
Domicile	Luxembourg
First NAV date	05.02.2016
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>

DISCLAIMER

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The performance data, as applicable, reflected in this material, do not take into account the commissions, costs incurred on the issue and redemption and taxes.

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Index disclaimer

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