



## DASHBOARD AS AT 30.08.2024

Asset Class	Official Benchmark	No. of Holdings in benchmark	Fund Size (EUR millions)
Equity	FTSE EPRA Nareit Developed Europe (EUR) RI	103	34
Base Currency	YTD Performance (1)	3-year Annualised Perf. (2)	Morningstar Rating
EUR	4.42 % Benchmark 4.39 %	-9.01 % Benchmark -8.98 %	★★★☆☆ 31.07.2024

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

(2) Based on 365 days

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



## Cumulated Performance at 30.08.2024 (%)

	YTD	1 Month	3 Months	6 Months
● FUND	4.42	3.75	3.94	16.62
● BENCHMARK	4.39	3.81	3.94	16.55

## Annualised performance 365 days (%)

	1 Year	3 Years	5 Years	Since first perf (06.03.2006)
● FUND	22.11	-9.01	-1.79	1.22
● BENCHMARK	22.30	-8.98	-1.79	1.42

## Calendar Performance at 30.08.2024 (%)

	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

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

The value of your investments may fluctuate. Past performance is no guarantee for future results.



## HOLDINGS: % OF PORTFOLIO

## Main Holdings (%)

VONOVIA	10.42
SEGRO REIT PLC REIT	6.64
SWISS PRIME SITE AG N	3.73
UNIBAIL RODAMCO WE STAPLED UNITS	3.59
LEG IMMOBILIEN N	3.10
PSP SWISS PROPERTY AG N	2.84
KLEPIERRE REIT SA REIT	2.67
CASTELLUM	2.54
GECINA SA REIT	2.47
LAND SECURITIES GROUP REIT PLC REIT	2.46
<b>No. of Holdings in Benchmark</b>	<b>103</b>

## by Country (%)

United Kingdom	31.80
Germany	17.62
Sweden	15.61
France	11.81
Switzerland	9.15
Belgium	7.57
Spain	3.23
Netherlands	1.15
Finland	0.89
Austria	0.52
Other	0.65
<b>Total</b>	<b>100.00</b>

## by Sector (%)

Real estate	99.70
Financials	0.30
<b>Total</b>	<b>100.00</b>

Source of data: BNP Paribas Asset Management, as at 30.08.2024.

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**  
**61.90**

## ESG CONTRIBUTION

	Environmental contrib.	Social contrib.	Governance contrib.
Benchmark	6.88	1.39	3.63

## CARBON FOOTPRINT

	T/Co2 per M€ per year
Benchmark	4.56

## 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

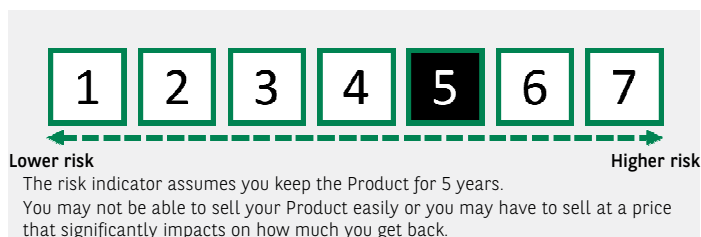
The coverage represents, within a portfolio or benchmark or ESG benchmark, the percentage of securities that have an ESG score or carbon footprint within those that are eligible to have an ESG score or carbon footprint using BNPP AM's internal methodology. Non-eligible securities include, but are not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

Fund	
Volatility	25.22
Ex-post Tracking Error	0.18
Period: 3 years. Frequency: monthly	

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		Codes		
Maximum Subscription Fee	3.00%	ISIN Code	LU1291091228	
Maximum Redemption Fee (07.07.24)	3.00%	Quotation	Bloomberg Code	Reuters code
Maximum conversion Fees	0.00%	iNAV	INEEP Index	.INEEP
Real Ongoing Charges (31.12.23)	0.43%	Euronext Paris	EEP FP	EEP.PA
Maximum Management Fees	0.28%	Xetra	EEP GY	EEP.DE
Index data as of 31.08.2024		Swiss Exchange	EEEP SE	N/A
Name	FTSE EPRA Nareit Developed Europe (EUR) RI	Key Figures (EUR)		
Bloomberg Code	NEPRA	NAV	7.77	
Reuters code	.TFRPRAE	Fund Size (Euro millions)	34.46	
		Dividend (30.08.24)	0.07	

## 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
Launch 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
SFDR article	Article 6



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.



## GLOSSARY

**Equity Risk**

Equity risk is "the financial risk associated with owning shares in a particular investment." Equity risk often refers to equity in companies through the purchase of shares, and generally does not refer to the risk of real estate payments or the build-up of assets in properties.

**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 <https://www.bnpparibas-am.com/en-nl/>

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