

DASHBOARD AS AT 28.02.2025

| Asset Class | Official Benchmark | No. of Holdings | Fund size (EUR millions) |
|---|---------------------------|-----------------------------|--------------------------|
| Equity | MSCI EUROPE (NR) | 78 | 138 |
| Risk Indicator | YTD Performance | 3-year Annualised Perf. (1) | |
| <div> <div>1</div> <div>2</div> <div>3</div> <div>4</div> <div>5</div> <div>6</div> <div>7</div> </div> <div> <div>lower risk</div> <div>higher risk</div> </div> | 9.03% Benchmark 10.33% | 8.98% Benchmark 10.03% | |

(1) Based on 360 days

PERFORMANCE CUMULATIVE OVER 5 YEARS (NAV TO NAV, DIVIDEND REINVESTED, IN EUR)



Cumulated Performance at 28.02.2025 (as %)

| | 1 Month | 3 Months | 6 Months | YTD | 1 Year |
|---------------------------------|---------|----------|----------|-------|--------|
| ● FUND (NAV to NAV) | 2.45 | 8.55 | 4.86 | 9.03 | 13.26 |
| FUND (with charges applied) (2) | -0.53 | 5.39 | 1.80 | 5.85 | 9.96 |
| ● BENCHMARK | 3.63 | 9.79 | 6.87 | 10.33 | 15.70 |

Annual 360 performances at 28.02.2025 (as %)

| | 1 Year | 3 Years | 5 Years | Since inception (16.10.2000) |
|---------------------------------|--------|---------|---------|------------------------------|
| ● FUND (NAV to NAV) | 13.08 | 8.98 | 8.35 | 1.21 |
| FUND (with charges applied) (2) | 9.83 | 7.93 | 7.72 | 1.09 |
| ● BENCHMARK | 15.49 | 10.03 | 10.78 | 4.04 |

Past performance is not indicative of future performance, prices of shares and the income from them may fall as well as rise and investors may not get back the amount originally invested. Source: BNP Paribas Asset Management (net of fees) NAV-to-NAV, with dividends reinvested.

(2) Includes the effect of the maximum subscription fee and redemption fee which the investor might or might not pay. NAV to NAV figures are a better reflection of underlying investment performance.

01/2006-12/2015: During this period, a different investment policy was implemented.



HOLDINGS: % OF PORTFOLIO

| Main Holdings | | by Country | | Against Benchmark |
|-------------------------------------|-----------|-----------------|---------------|-------------------|
| SAP | 3.50 | Germany | 22.29 | + 7.72 |
| ALLIANZ | 3.25 | United Kingdom | 18.55 | - 0.16 |
| SCHNEIDER ELECTRIC | 3.17 | France | 13.64 | - 2.08 |
| ROCHE HOLDING PAR AG | 3.16 | Switzerland | 11.86 | - 3.47 |
| DEUTSCHE TELEKOM N AG N | 3.15 | Netherlands | 8.37 | + 0.62 |
| SIEMENS N AG N | 2.95 | Italy | 8.22 | + 3.96 |
| NESTLE SA N | 2.78 | Spain | 4.64 | + 0.29 |
| ASML HOLDING NV | 2.56 | United States | 3.17 | - 0.04 |
| UNICREDIT | 2.45 | Denmark | 2.14 | - 2.11 |
| ASTRAZENECA PLC | 2.28 | Sweden | 1.70 | - 3.20 |
| No. of Holdings in Portfolio | 78 | Forex contracts | - | - 0.00 |
| | | Other | 4.70 | - 2.26 |
| | | Cash | 0.72 | + 0.72 |
| | | Total | 100.00 | |

| by Sector | | Against Benchmark |
|------------------------|---------------|-------------------|
| Financials | 22.20 | + 0.54 |
| Industrials | 15.67 | - 1.78 |
| Health care | 15.18 | + 0.24 |
| Consumer discretionary | 11.00 | + 1.50 |
| Consumer staples | 8.96 | - 1.23 |
| Information technology | 8.73 | + 1.36 |
| Communication services | 6.48 | + 2.35 |
| Materials | 5.24 | - 0.45 |
| Utilities | 4.52 | + 0.76 |
| Real estate | 1.30 | + 0.52 |
| Forex contracts | - | - 0.00 |
| Other | - | - 4.53 |
| Cash | 0.72 | + 0.72 |
| Total | 100.00 | |

Source of data: BNP Paribas Asset Management, as at 28.02.2025.

The above-mentioned securities are for illustrative purposes only, are not intended as solicitation of the purchase of such securities, and do not constitute any investment advice or recommendation.



SUSTAINABLE INDICATORS

ESG global score

66.36

Benchmark : 60.67

ESG CONTRIBUTION

| | Environmental contrib. | Social contrib. | Governance contrib. |
|-----------|------------------------|-----------------|---------------------|
| Portfolio | 5.99 | 5.45 | 4.92 |
| Benchmark | 3.72 | 3.78 | 3.16 |

CARBON FOOTPRINT

| | T/Co2 per M€ per year |
|-----------|-----------------------|
| Portfolio | 42.07 |
| Benchmark | 60.12 |

PORTFOLIO COVERAGE

| | Coverage rate |
|---------------------------|---------------|
| ESG coverage | 100.00% |
| Carbon footprint coverage | 99.30% |

ESG global 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. Sustainalytic, 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 portfolio or benchmark carbon footprint is the sum of companies' carbon emissions divided by companies' Enterprise Value multiplied by the weight of companies in the portfolio or the benchmark. 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.

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, external funds.

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 Analysis (3 years, monthly) | Fund |
|----------------------------------|-------|
| Volatility | 12.39 |
| Ex-post Tracking Error | 1.49 |
| Information Ratio | -0.71 |
| Sharpe Ratio | 0.52 |
| Alpha | -0.50 |
| Beta | 0.95 |
| R ² | 0.99 |

DETAILS

| Fees | | Key Figures | | Codes | |
|---------------------------------|-------|--------------------------------|--------|----------------|--------------|
| Maximum Subscription Fee | 3.00% | NAV | 134.53 | ISIN Code | LU0111491469 |
| Maximum Redemption Fee | 0.00% | 12M NAV max. (26.02.25) | 135.41 | Bloomberg Code | PAREUGC LX |
| Conversion Fees | 1.50% | 12M NAV min. (05.08.24) | 118.52 | | |
| Real ongoing charges (31.12.24) | 1.96% | Initial NAV | 100.00 | | |
| Maximum Management Fees | 1.50% | Periodicity of NAV Calculation | Daily | | |

Characteristics

| | |
|----------------------|---|
| Legal form | Sub-fund of SICAV BNP PARIBAS FUNDS Luxembourg domicile |
| Dealing Deadline | 16:00 CET STP (12:00 CET NON STP) |
| Benchmark | MSCI EUROPE (NR) |
| Domicile | Luxembourg |
| Launch Date | 16.10.2000 |
| Fund Manager | Sabine JORROT |
| Management Company | BNP PARIBAS ASSET MANAGEMENT Luxembourg |
| Delegated Manager | BNP PARIBAS ASSET MANAGEMENT Europe |
| Custodian | BNP PARIBAS, Luxembourg Branch |
| Base Currency | EUR |
| Available Currencies | USD |



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