

DASHBOARD AS AT 28.06.2024



Asset Class	Official Benchmark	No. of Holdings in benchmark	Fund Size (USD millions)
Equity	MSCI Emerging SRI S-Series PAB 5% Capped (USD) NR	172	498
Trade currency	Comparison Index	SFDR Article	MSCI ESG Fund Rating
USD	MSCI Emerging Markets (Free) (USD) NR	8	

## INDEX DESCRIPTION:

The Index is composed of emerging markets companies selected on the basis of a minimum Environmental, Social and Corporate Governance (ESG) criteria (environmental opportunity, pollution and waste, human capital, corporate governance, etc.) and based on their efforts to reduce their exposure to coal and unconventional fossil fuels. It implements a cap that limits a company's maximum weight within the Index to 5% on each rebalancing date. In addition, the Index aims to comply with the Paris Aligned Benchmark (PAB) targets of reducing carbon intensity by at least 50% relative to the initial investment universe and achieving an additional decarbonisation target of 7% each year. As a result, companies involved in sectors with a potentially high negative ESG impact, those subject to significant violations of the UN Global Compact principles and those involved in severe ESG-related controversies are excluded from the Index. The type of approach used here is Best-in-class (Best-in-class approach identifies leaders in each sector based on the best ESG practices, while avoiding those that present high levels of risk and do not comply with minimum ESG standards according to the index administrator and its specialised partners). 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. Further information on the Index, its composition, calculation and rules for periodical review and rebalancing and on the general methodology behind the MSCI indices can be found on [www.msci.com](http://www.msci.com). The Comparison Index is the MSCI Emerging Markets (Free) (USD) NR

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



Cumulated Performance at 28.06.2024 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
● FUND	-0.50	2.07	1.78	-0.50	2.91	3.26	-19.01	22.33	9.85
● BENCHMARK	-0.26	2.10	1.90	-0.26	3.59	4.58	-17.63	25.21	12.92
● COMPARISON INDEX	7.49	3.94	5.00	7.49	12.55	14.52	-14.44	20.56	16.48



## Calendar Performance at 28.06.2024 (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
● FUND	5.39	-16.60	0.62	19.23	12.54	-10.00	31.60	-	-	-
● BENCHMARK	6.07	-16.16	1.25	19.82	13.31	-9.20	33.00	-	-	-
● COMPARISON INDEX	9.83	-20.09	-2.54	18.31	18.42	-14.21	36.70	-	-	-

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

A - 01/2017-09/2019: During this period, the benchmark index was "MSCI Emerging Markets SRI (NTR) Index"

B - 09/2019 - 12/2021: During this period, the benchmark index was MSCI Emerging SRI S-Series 5% Capped (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: (ln %)

Main Holdings (%)			by Country (%)		
		Against Comparison Index			Against Comparison Index
TAIWAN SEMICONDUCTOR	5.87	- 3.85	China	13.67	- 11.43
NASPERS LIMITED N LTD N	2.70	+ 2.24	Taiwan	16.29	- 2.99
MAHINDRA AND MAHINDRA	2.01	+ 1.58	India	16.48	- 2.70
HINDUSTAN UNILEVER LTD	1.95	+ 1.63	Republic of Korea	11.50	- 0.65
QATAR NATIONAL BANK	1.90	+ 1.65	Brazil	4.87	+ 0.62
AIRPORTS OF THAILAND PCL	1.82	+ 1.74	South Africa	9.72	+ 6.96
MEITUAN H	1.62	+ 0.66	United States	-	- 0.05
NAVER CORP	1.47	+ 1.26	Thailand	7.13	+ 7.13
SM PRIME HOLDINGS INC	1.32	+ 1.26	Malaysia	5.42	+ 5.42
BRITANNIA INDUSTRIES LTD	1.29	+ 1.20	France	-	- 0.00
<b>No. of Holdings in Benchmark</b>	<b>172</b>		Cash	0.03	+ 0.01
			Other	14.89	- 2.32
			<b>Total</b>	<b>100.00</b>	

by Sector (%)			by Currency (%)		
		Against Comparison Index			Against Comparison Index
Information technology	6.69	- 18.42	TWD	16.33	- 3.06
Financials	21.88	- 0.03	INR	16.48	- 2.70
Consumer discretionary	15.82	+ 3.57	HKD	11.30	- 7.81
Communication services	10.27	+ 1.40	KRW	11.50	- 0.65
Industrials	11.33	+ 4.42	USD	1.52	- 0.90
Materials	7.89	+ 0.99	EUR	0.59	+ 0.10
Consumer staples	12.20	+ 7.03	THB	7.13	+ 7.13
Health care	6.25	+ 3.05	ZAR	10.81	+ 10.81
Real estate	5.20	+ 3.74	MYR	5.42	+ 5.42
Utilities	2.43	+ 2.43	SEK	-	- 0.00
Cash	0.03	+ 0.01	<b>Total</b>	<b>72.73</b>	
Other	-	- 8.19			
<b>Total</b>	<b>100.00</b>				

Source of data: BNP Paribas Asset Management, as at 28.06.2024.

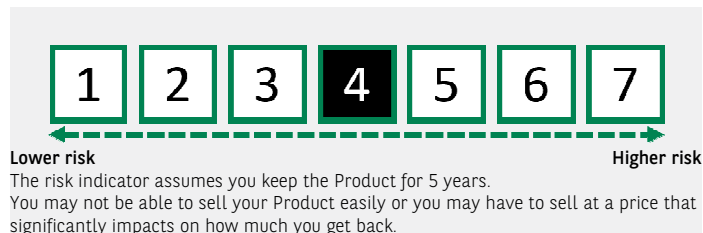
The above mentioned securities are for illustrative purpose only and do not constitute any investment recommendation.

The data as shown in the factsheets are based on official accounting data and are based on trade date.



## RISK

## Risk Indicator



## Risk Analysis (1 year, weekly)

	Fund
Volatility	14.00
Ex-post Tracking Error	0.09
Tracking Error Official Benchmark / Comparison Index	3.82
Sharpe Ratio	-0.19

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 4 out of 7, which is a medium risk class.

The risk category is justified by the investment in emerging markets that are likely to be subject to a higher than average volatility due to a high degree of concentration, greater uncertainty because less information is available, there is less liquidity, or due to greater sensitivity to changes in market conditions (social, political and economic conditions).

**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:

- **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 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 (26.06.24)	3.00%
Maximum conversion Fees	0.00%
Real Ongoing Charges (31.12.23)	0.31%
Maximum Management Fees	0.18%

## Codes

ISIN Code	LU1291098314
Bloomberg Code	EMSR FP

## Index data as of 30.06.2024

Name	MSCI Emerging SRI S-Series PAB 5% Capped (USD) NR
Bloomberg Code	M1EMS
Reuters code	.MIEF0000mNUS

## Quotation

	Bloomberg Code	Reuters code
iNAV	IEJAH	IEMSRINAV.PA
Euronext Paris	EMSR FP	EMSR.PA
Xetra	ESRI GY	EMSR.DE

## Key Figures (USD)

NAV	136.26
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## Characteristics

Legal form	Sub-fund of SICAV BNP PARIBAS EASY Luxembourg domicile
Dealing Deadline	16:30 CET STP (16:30 CET NON STP)
Recommended Investment Horizon	5
Benchmark	MSCI Emerging SRI S-Series PAB 5% Capped (USD) NR
Domicile	Luxembourg
First NAV date	21.07.2016
Fund Manager(s)	Ashok OUTTANDY
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT Europe



Characteristics

Custodian	BNP PARIBAS, Luxembourg Branch
Base Currency	USD
Subscription/execution type	NAV + 2
SFDR article	Article 8 - Promotion of environmental or social characteristics



## 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.

You can obtain this by clicking here:

[www.bnpparibas-am.fr/investisseur-professionnel/synthese-des-droits-des-investisseurs](http://www.bnpparibas-am.fr/investisseur-professionnel/synthese-des-droits-des-investisseurs) a summary of investor rights in French. BNP Paribas Asset Management Luxembourg SA may decide to discontinue the marketing of the financial instruments, in the cases covered by the applicable regulations.

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