

## DASHBOARD AS AT 30.07.2021

Asset Class	Benchmark	No. of Holdings in benchmark	Fund Size (EUR millions)
Equity	MSCI EMU SRI S-Series 5% Capped (NTR)	57	375
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	
1 2 3 4 5 <b>6</b> 7	19.59 % Benchmark 19.45 %	-	

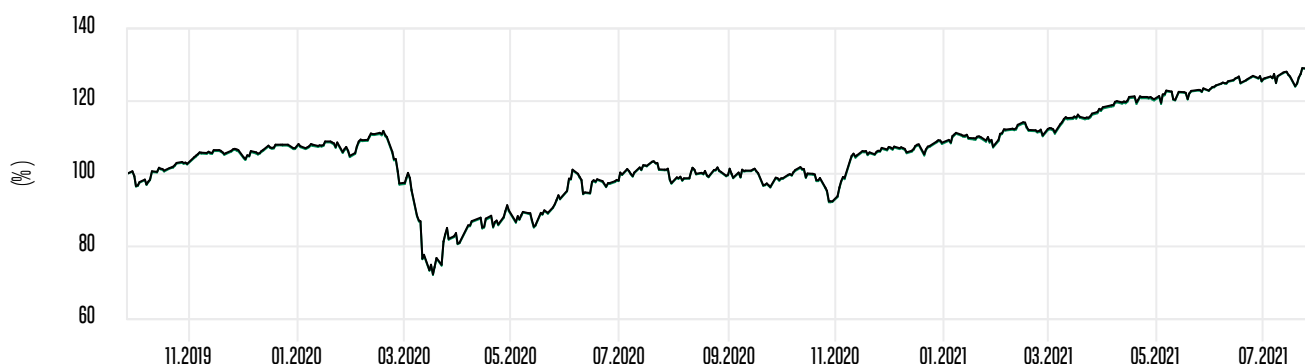
(1) All figures net of fees (in EUR).

(2) Based on 360 days

## INDEX DESCRIPTION:

The benchmark is the MSCI EMU SRI S-Series 5% CAPPED (NTR) index published in EUR by MSCI. The index is constructed in two stages. The methodology targets the securities of companies with the highest ESG ratings of the parent index. Then, companies involved in the following activities are excluded from the selection universe: alcohol, gambling, tobacco, military weapons, civilian Firearms, nuclear power, adult entertainment, unconventional and conventional oils & gas and thermal coal. The Index is designed to have similar sector and region representation as the MSCI EMU Index. The maximum weight of a company is 5% at each rebalancing.

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



## Cumulated Performance at 30.07.2021 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
● FUND	19.59	3.22	7.71	20.70	33.10	-	-	-	-
● BENCHMARK	19.45	3.26	7.55	20.54	33.09	-	-	-	-

## Calendar Performance at 30.07.2021 (%)

	2020	2019	2018	2017	2016
● FUND	1.39	-	-	-	-
● BENCHMARK	1.39	-	-	-	-

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

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 (%)

ASML HOLDING NV	5.85
LOREAL SA	5.13
DEUTSCHE POST AG N	5.07
SAP	5.06
SCHNEIDER ELECTRIC	5.04
KERING SA	4.94
ALLIANZ	4.56
ESSILORLUXOTTICA SA	3.80
AXA SA	3.67
INTESA SANPAOLO	3.33
<b>No. of Holdings in Benchmark</b>	<b>57</b>

## by Country (benchmark) (%)

France	36.05
Germany	24.92
Netherlands	13.50
Italy	5.50
Republic of Ireland	4.58
Finland	4.29
Spain	4.15
Belgium	3.63
United Kingdom	2.14
United States	0.88
Other	0.36
<b>Total</b>	<b>100.00</b>

## by Sector (benchmark) (%)

Financials	22.88
Industrials	14.75
Consumer staples	13.96
Consumer discretionary	12.96
Information technology	10.91
Materials	7.97
Health care	6.86
Utilities	3.62
Communication services	2.61
Energy	2.14
Other	1.34
<b>Total</b>	<b>100.00</b>

Source of data: BNP Paribas Asset Management, as at 30.07.2021

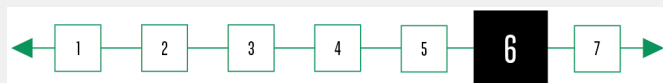
The above mentioned securities are for illustrative purpose only and do not constitute any investment recommendation.



## 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 (Since inception)

Risk Analysis (Since inception)	Fund
Volatility	19.40
Ex-post Tracking Error	0.17

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 :

- **Operational and Custody Risk:** Some markets are less regulated than most of the international markets; hence, the services related to custody and liquidation for the subfund on such markets could be more risky.

For a Complete description and definition of risks, please consult the last available prospectus and KIIDs of the funds.

## DETAILS

Fees		Codes		
Maximum Subscription Fee	3.00%	ISIN Code	LU1953137848	
Maximum Redemption Fee	0.00%	<b>Quotation</b>	<b>Bloomberg Code</b>	<b>Reuters code</b>
Maximum conversion Fees	1.50%	Euronext Paris	BNEM5PE LX	N/A
Real Ongoing Charges (31.10.20)	0.30%	<b>Key Figures (EUR)</b>		
Maximum Management Fees	0.18%	NAV	129.41	
<b>Index data as of 31.07.2021</b>		Fund Size (Euro millions)	374.97	
Name	MSCI EMU SRI S-Series 5% Capped (NTR)			
Bloomberg Code	M7EMS15C			

## Characteristics

Legal form	Sub-fund of SICAV BNP PARIBAS EASY Luxembourg domicile
Dealing Deadline	15:00 CET STP (12:00 CET NON STP)
Recommended Investment Horizon	5 years
Benchmark	MSCI EMU SRI S-Series 5% Capped (NTR)
Domicile	Luxembourg
First NAV date	27.09.2019
Fund Manager(s)	Jean Claude LEVEQUE
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT France
Custodian	BNP PARIBAS SECURITIES SERVICES-LUXEMBOURG BRANCH
Base Currency	EUR
Subscription/execution type	NAV + 1
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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