DASHBOARD AS AT 29.02.2024

Asset Class	Benchmark	No. of Holdings	Fund size (EUR millions)
Equity	MSCI Europe (EUR) NR	44	872

Risk Indicator	YTD Performance	3-year Annualised Perf. (1)	
1 2 3 **4** 5 6 7 lower risk — higher risk	2.19% Benchmark 3.55%	6.68% Benchmark 9.93%	

(1) Based on 360 days

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

Cumulated Performance at 29.02.2024 (as %)

	1 Month	3 Months	6 Months	YTD	1 Year
● FUND (NAV to NAV)	1.77	5.40	5.92	2.19	5.81
FUND (with charges applied) (2)	-1.20	2.33	2.84	-0.78	2.73
● BENCHMARK	1.94	7.39	8.49	3.55	10.35

Annual 360 performances at 29.02.2024 (as %)

	1 Year	3 Years	5 Years	Since inception (17.05.2004)
● FUND (NAV to NAV)	5.71	6.68	6.80	5.54
FUND (with charges applied) (2)	2.68	5.65	6.18	5.39
● BENCHMARK	10.17	9.93	8.27	6.48

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.

2012: Due to a corporate action on 17/05/2013, the performances listed are the simulated past performance and fees of the BNP PARIBAS L1 EQUITY BEST SELECTION EUROPE.

HOLDINGS: % OF PORTFOLIO

Main Holdings	
ASML HOLDING NV	6.88
NOVO NORDISK CLASS B B	5.87
SIEMENS N AG N	4.29
LVMH	4.12
TOTALENERGIES	3.32
ASTRAZENECA PLC	3.14
L AIR LIQUIDE SA	3.02
LOREAL SA	2.95
NESTLE SA N	2.92
ESSILORLUXOTTICA SA	2.91
No. of Holdings in Portfolio	**44**

by Country		Against Benchmark
France	23.04	+ 5.99
United Kingdom	10.33	- 6.67
Germany	9.50	- 3.68
Netherlands	8.85	- 0.16
Switzerland	8.18	- 7.09
Denmark	7.28	+ 1.80
Finland	5.67	+ 4.11
United States	5.21	+ 2.34
Spain	4.94	+ 1.27
Sweden	3.93	- 0.97
Other	12.93	+ 2.92
Cash	0.14	+ 0.13
Total	**100.00**	

by Sector		Against Benchmark
Health care	18.30	+ 2.85
Financials	15.80	- 2.06
Industrials	13.10	- 3.45
Consumer discretionary	11.61	+ 0.28
Consumer staples	11.01	+ 0.09
Materials	10.30	+ 3.52
Information technology	8.84	+ 0.59
Energy	5.47	+ 0.25
Communication services	5.44	+ 2.40
Utilities	-	- 3.78
Other	-	- 0.80
Cash	0.14	+ 0.13
Total	**100.00**	

Source of data: BNP Paribas Asset Management, as at 29.02.2024.
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
63.85
Benchmark : 60.07

ESG CONTRIBUTION

	Environmental contrib.	Social contrib.	Governance contrib.
Portfolio	4.97	5.35	3.53
Benchmark	3.46	3.83	2.78

CARBON FOOTPRINT

	T/Co2 per M€ per year
Portfolio	37.33
Benchmark	64.01

PORTFOLIO COVERAGE

	Coverage rate
ESG coverage	100.00%
Carbon footprint coverage	98.06%

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	14.99
Ex-post Tracking Error	3.47
Information Ratio	-0.95
Sharpe Ratio	0.36
Alpha	-3.58
Beta	1.07
R^2	0.95

DETAILS

Fees

Maximum Subscription Fee	3.00%
Maximum Redemption Fee	0.00%
Conversion Fees	1.50%
Real ongoing charges (31.12.23)	1.98%
Maximum Management Fees	1.50%

Key Figures

NAV	295.31
12M NAV max. (23.02.24)	300.97
12M NAV min. (27.10.23)	256.26
Initial NAV	177.74
Periodicity of NAV Calculation	Daily

Codes

ISIN Code	LU0823399810
Bloomberg Code	FOEBSEC LX

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 (EUR) NR
Domicile	Luxembourg
Launch Date	17.05.2013
Fund Manager	Valerie CHARRIERE
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT Europe
Custodian	BNP PARIBAS, Luxembourg Branch
Base Currency	EUR

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