

BNP PARIBAS EASY MSCI CHINA SELECT SRI S-SERIES 10% CAPPED UCITS ETF

PRODUCT CARD – For Professional Investors only – Marketing Communication

KEY FEATURES

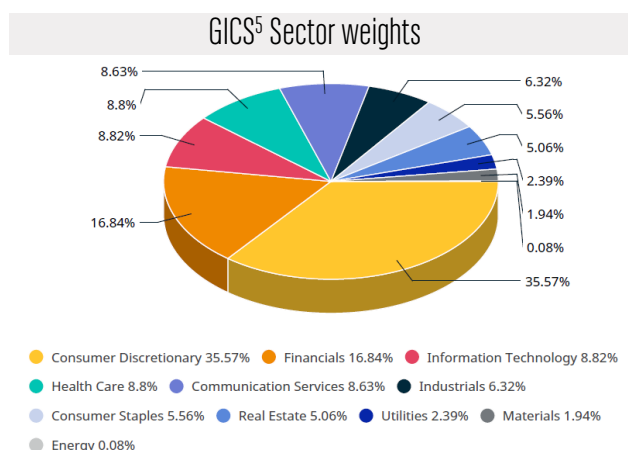
- Around **90 Chinese sustainable companies**
- Current underlying equities: China A-shares (onshore), China H-shares and ADR¹ (offshore)
- **MSCI ESG² Best in Class approach** (min ESG Rating: BB) and **Value-based exclusions**
- **Fossil Fuel free**

ETF CHARACTERISTICS

- **First SRI³ China ETF⁴**
- Proxy Voting and Engagement policy by BNPP AM Sustainability Centre
- Physical replication
- No security lending

BREAKDOWNS

TOP 10 Constituents			
	Index Wt. (%)	Parent Index Wt. (%)	Sector
MEITUAN B	11.10	4.61	Cons Discr
CHINA CONSTRUCTION BK H	8.64	2.35	Financials
TENCENT HOLDINGS LI (CN)	8.56	13.42	Comm Svcs
PING AN INSURANCE H	8.21	1.92	Financials
NIO A ADR	6.93	2.13	Cons Discr
WUXI BIOLOGICS	5.81	1.91	Health Care
YUM CHINA HOLDINGS	3.97	0.86	Cons Discr
BYD CO H	3.35	0.73	Cons Discr
SUNNY OPTICAL TECH	3.21	0.70	Info Tech
CHINA MENGNIU DAIRY CO	2.72	0.59	Cons Staples
Total	62.48	29.23	



INDEX PERFORMANCES

MSCI China Select SRI S-Series 10% Capped Index was launched on May 18, 2021. Data prior to the launch date is back-tested data. There are frequently material differences between back-tested performance and actual results. Past performance is no indication or guarantee of future performance. Performances are for general information only and should not be used as a basis for making any specific investment, business or commercial decisions. Any

PERFORMANCES NET IN USD	YTD as of 31/07/2021	1Y	3Y	5Y
MSCI China Select SRI S-Series 10% Capped Net USD Index	-4,92%	25,53%	62,60%	144,20%
MSCI China Net Total Return USD Index	-12,26%	0,28%	18,77%	79,33%
DIFFERENCE OF PERFORMANCES	7,34%	25,25%	43,83%	64,86%

economic and market trend, prediction, projection or forecast is not necessarily indicative of the future or likely performance of the funds. Past performances or achievement is not indicative of current or future performance.

1 ADR: American Depositary Receipts. 2 ESG: Environment, Social and Governance. 3 SRI: Socially Responsible Investment. 4 ETF: Exchange Traded Fund. 5 Global Industry Classification Standards. Source: BNP Paribas Asset Management.



BNP PARIBAS
ASSET MANAGEMENT

The sustainable investor for a changing world

INVESTMENT GUIDELINES

1 – INITIAL INVESTMENT UNIVERSE

- MSCI China index

2 – VALUE BASED EXCLUSIONS

Weapons and Firearms, Tobacco, Adult Entertainment, Alcohol, Gambling, Genetically Modified Organisms, Nuclear Power, Fossil Fuel Reserves Ownership, Fossil Fuel Extraction, Fossil Fuel - based Power Generation

3 – MSCI ESG RATING METHODOLOGY

- Minimum MSCI ESG Rating ≥ BB
- Minimum MSCI Controversies Score ≥ 4
- ESG trend & Industry adjusted ESG scores

4 – INDEX CONSTRUCTION

- 25% of the free float-adjusted market capitalization within each GICS sector of the underlying parent index

5 – ISSUER CAPPING

- 10% cap for all constituents

BNP PARIBAS EASY

- BNP Paribas Easy is BNP Paribas Asset Management's range of ETFs and index funds
- **Pioneer approach:** the first asset manager to launch ETFs on **Low Carbon** (2008), **Circular Economy** (2019), **Sustainable Listed Real Estate** (2019), **Blue Economy** (2020) and **Equity SRI China** (2021).

INVESTMENT RISKS

- **Interest rate risk:** The value of an investment may be affected by interest rate fluctuations. Interest rates may be influenced by several elements or events, such as monetary policy, the discount rate, inflation, etc.
- **Credit risk:** This is the risk that may derive from the rating downgrade of a bond issuer to which the sub funds are exposed, which may therefore cause the value of the investments to go down. Sub funds investing in high-yield bonds present a higher than average risk due to the greater fluctuation of their currency or the quality of the issuer.
- **Counterparty risk:** This risk relates to the quality of the counterparty with whom the management company does business, in particular for the settlement/delivery of financial instruments or the conclusion of financial forward contracts. The risk reflects the counterparty's ability to honour its commitments (payment, delivery, repayment, etc.).
- **Liquidity risk:** There is a risk that investments made in the sub funds may become illiquid due to an over-restricted market (often reflected by a very broad bid-ask spread or by substantial price movements), or if their "rating" declines or their economic situation deteriorates.
- **Risk linked to equity markets:** The risks associated with investments in equities (and similar instruments) include significant fluctuations in prices, negative information about the issuer or market and the subordination of a company's equities to its bonds. 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.
- For a Complete description and definition of risks, please consult the last available prospectus and KIIDs of the funds.

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The fact that the sub-fund has obtained this label does not mean that the sub-fund meets your own sustainability objectives or that the label meets the requirements of future national or European rules. For more information on this subject, please visit www.fsma.be/fr/finance-durable.

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List of index provider: MSCI.

Source: BNP Paribas Asset Management as of 30 July 2021.

Share class	UCITS ETF
Legal form	A sub-fund of BNP Paribas Easy, a SICAV under Luxembourg law in compliance with Directive 2009/65/EC as amended by the 2014/91/UE European Directive (UCITS V). The investment company is BNP Paribas Asset Management France.
ISIN code	LU2314312922 – USD Capitalisation LU2314312849 – EUR Capitalisation
OCR ¹	45 bps
Entry/Exit fees ²	0%
Replication method	Physical. No security lending
NAV frequency	Daily
Index Review	Quarterly, in February, May, August and November
Listing Places	Euronext Paris, Xetra and Borsa Italiana
SFDR ³ Category	Art. 8
Benchmark	MSCI China Select SRI S-Series 10% Capped index

1 Ongoing Charges Ratio. 2 Entry / Exit Fees: 3% max on the Primary market only.

3 SFDR: Sustainable Finance Disclosures Regulation. Regulation 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector.



The synthetic risk indicator is determined on a scale from 1 to 7, the higher the risk, the longer the investment horizon.



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