

BNP Paribas Easy ESG¹ Eurozone Biodiversity Leaders PAB² UCITS ETF³

PRODUCT CARD – For Professional Investors only – Marketing Communication – October 2022⁴

KEY INDEX FEATURES

- Euronext ESG Eurozone Biodiversity Leaders PAB Index (BBG: BIOLPAB index)
- Around 70 large and mid-cap Eurozone stocks
- Moody's ESG⁵ methodology: worst 20% excluded
- [Iceberg Data Lab](#)⁵ Corporate Biodiversity Footprint score: best-in-class approach
- The Index seeks compliance with EU PAB objectives

ETF CHARACTERISTICS

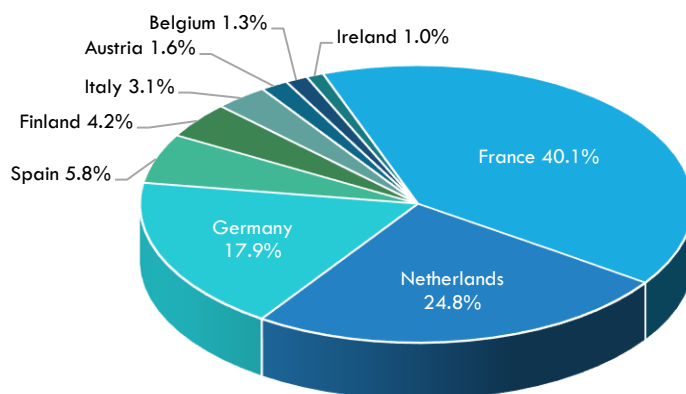
- Physical replication, no security lending
- SFDR⁶ Article 9
- Proxy Voting and Engagement policy by BNPP AM Sustainability Centre

TOP 10 Index constituents	% weight
ASML HOLDING NV	9.7%
LINDE PLC	6.2%
ESSILORLUXOTTICA SA	6.1%
HERMES INTERNATIONAL	5.4%
UNILEVER PLC	5.0%
PERNOD RICARD SA	4.9%
KERING SA	4.8%
SAP	3.2%
LEGRAND SA	2.5%
VONOVIA	2.4%

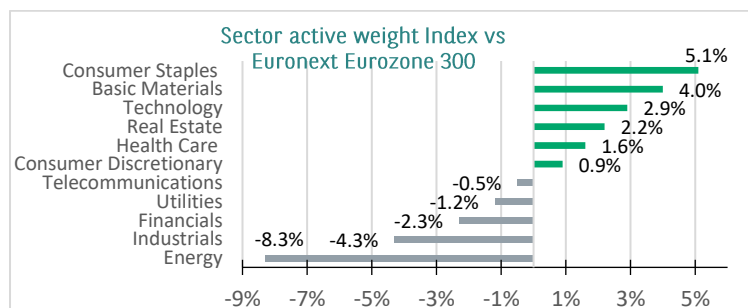
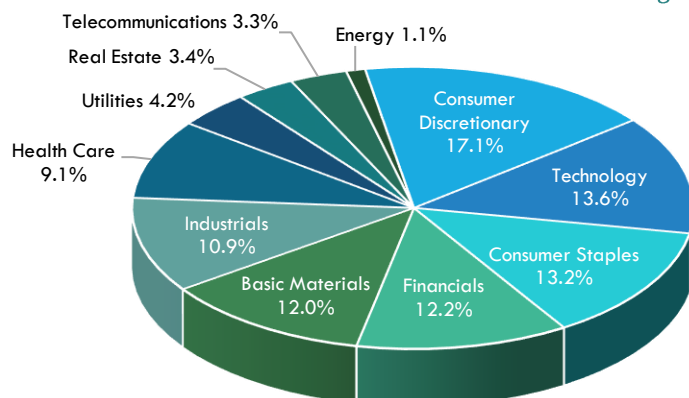


INDEX BREAKDOWNS

Index breakdown by Country



Index Sector weights



¹ ESG: Environment, Social and Governance. ² EU PAB: Paris Aligned Benchmark ³ ETF: Exchange Traded Fund. ⁴ Index statistics as of 30.09.2022. Sources - Euronext and BNP Paribas Asset Management. ⁵ Moody's and Iceberg Data Lab are Euronext data providers. ⁶ 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. Any 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.



BNP PARIBAS
ASSET MANAGEMENT

The sustainable investor for a changing world

INVESTMENT GUIDELINES

INITIAL INVESTMENT UNIVERSE: Euronext Eurozone 300 index

ESG VALUES-BASED EXCLUSIONS AND RESTRICTIONS

- Companies facing UNGC⁷ critical controversies
- Worst 20% ESG score and having no score are excluded
- Controversial Weapons, Tobacco Production, Uranium and Coal Mining, Tar Sands, Oil Shale and Hydraulic Fracking, (0% tolerance)
- Civilian Fire Arms, Military Production & Sales, Nuclear Power, Coal Fuel Power Generation (>5% of revenues)
- Tobacco distribution, Fossil Fuel industries (>10% of revenues)

INDEX CONSTRUCTION

- Top 30% on IDL Biodiversity Score per ICB super sector
- Optimization towards EU PAB compliance including sectorial weights' deviation vs Parent Index minimization

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	LU2446381555 – EUR Capitalisation
OCR ^a	35 bps
Entry/Exit fees ^b	0%
Replication method	Physical, no security lending
NAV frequency	Daily
SFDR Category ^c	Art. 9
Benchmark	Euronext ESG Eurozone Biodiversity Leaders PAB Index
Launch date	August 2022

a. Ongoing Charges Ratio.

b. Entry / Exit Fees: 3% max on the Primary market only.

c. SFDR Article 9: funds with sustainable investment objective.

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, the funds described being at risk of capital loss.
- Environmental, Social and Governance (ESG) Investment Risk: The lack of common or harmonized definitions and labels integrating ESG and sustainability criteria at EU level may result in different approaches by managers when setting ESG objectives. This also means that it may be difficult to compare strategies integrating ESG and sustainability criteria to the extent that the selection and weightings applied to select investments may be based on metrics that may share the same name but have different underlying meanings. In evaluating a security based on the ESG and sustainability criteria, the Investment Manager may also use data sources provided by external ESG research providers. Given the evolving nature of ESG, these data sources may for the time being be incomplete, inaccurate or unavailable. Applying responsible business conduct standards in the investment process may lead to the exclusion of securities of certain issuers. Consequently, the Sub-Fund's performance may at times be better or worse than the performance of comparable funds that do not apply such standards.

The investments in the funds are subject to market fluctuations and the risks inherent in investments in securities. For a Complete description and definition of risks, please consult the last available prospectus and KIID of the funds.

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The fact that the sub-fund has obtained the label (if any) 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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⁷ The UNGC principles are widely accepted corporate sustainability principles that cover areas like anticorruption, human rights, labor, and the environment.
<https://www.unglobalcompact.org/what-is-gc/mission/principles>

Sources - Euronext and BNP Paribas Asset Management, as of 30.09.2022, unless otherwise specified



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