

BNP PARIBAS EASY Sustainable EUR Corporate Bond December 2029

PRODUCT CARD – FOR PROFESSIONAL INVESTORS ONLY – MARKETING COMMUNICATION – August 2024

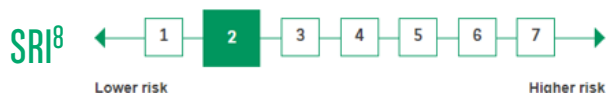
Diversified fund replicating the life cycle of a single bond and trading like a single stock

ETF¹ CHARACTERISTICS

- Fund with a limited lifespan, closing is programmed for 31.12.2029
- Around 90 IG² Corporate bonds, ESG³ selection
- Final year PTF include Gov bonds & T-bills for cash management
- Benchmark: Bloomberg Euro Corporate December 2029 Maturity index
- TE⁴ < 0.20%
- SFDR⁵ - Art. 8; AMF⁶ - Cat. 1; SI⁷ - min 30%
- Listing pending: Euronext Paris, Xetra, Borsa Italiana
- Investment type – physical, no security lending

ETF key metrics		
Average duration		4.59
Average coupon		2.35
Yield to maturity		3.34
Average credit rating		A-
ESG metrics		Index
ESG Global Score	59.99	63.38
Sustainable Investment (SI)	46%	47%
E/S Aligned	99%	100%

TOP 10 constituents - issuers		% weight
BANQUE FEDERATIVE DU CREDIT MUTUEL		3.0%
CREDIT AGRICOLE SA		2.7%
BAYER		2.1%
NORDEA BANK		2.0%
BMW FINANCE		1.7%
ROYAL BANK OF CANADA		1.6%
SUMITOMO MITSUI FINANCIAL GROUP		1.5%
DAIMLER AG		1.5%
GOLDMAN SACHS GROUP		1.5%
VISA INC		1.5%
Total top 10		19.2%



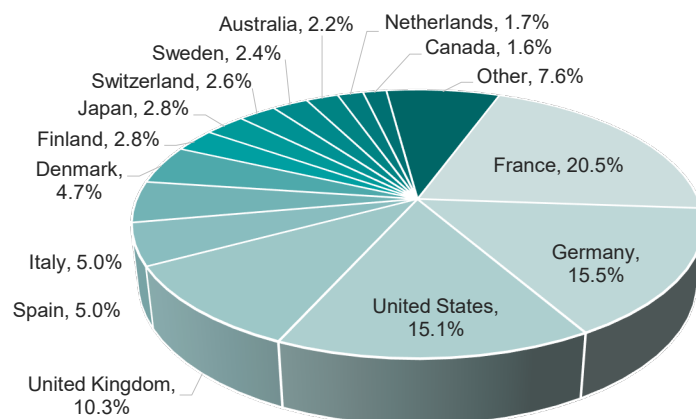
BENCHMARK INDEX PERFORMANCES

PERFORMANCES NET IN EUR	YTD	2023	2022	2021	2020
Bloomberg Euro Corporate December 2029 Maturity index	2.05%	9.55%	-19.19%	-2.08%	4.51%

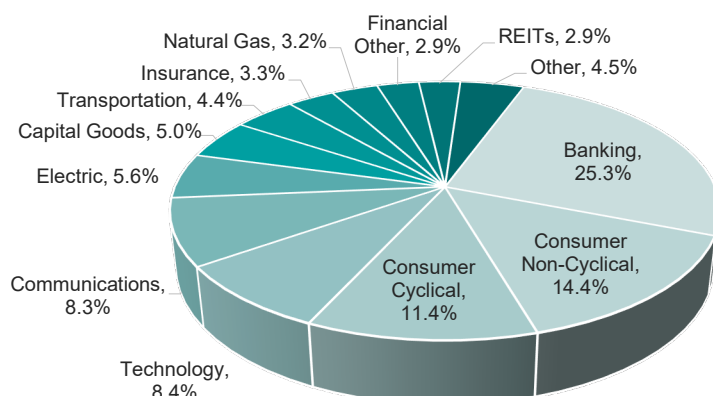
¹ ETF: Exchange Traded Fund. ² Investment grade ³ ESG = Environmental, Social and Governance. ESG assessments are based on BNPP AM's proprietary methodology which integrates all 3 aspects of E, S & G. ⁴ Ex-ante one year rolling tracking error (TE) ⁵ SFDR: Sustainable Finance Disclosures Regulation. Regulation 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector. Article 8: funds promoting environmental or social characteristics. ⁶ AMF Doctrine. Category 1 - approach based on significant commitment to management. ⁷ SI - Sustainable Investments. ⁸ SRI: The Summary Risk Indicator is determined on a scale from 1 to 7 (7 being the highest risk level). It is subject to a periodical computation and can change over time. Fund data, ratings and methodology sources - Aladdin, Bloomberg and BNP Paribas Asset Management. Performances are for general information only and should not be used as a basis for making any specific investment, business or commercial decisions. 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. Any above-mentioned companies 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. Prospectus and KID are leading.

FUND STATISTICS

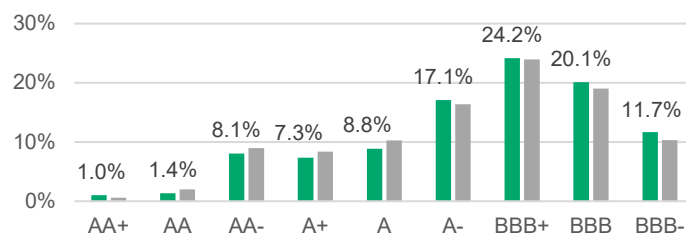
ETF breakdown by country



ETF breakdown by sector



ETF vs benchmark breakdown by rating



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INVESTMENT GUIDELINES

I. Starting investment universe: Bloomberg Euro Corporate

December 2029 Maturity Index (IG, Euro-denominated corporate bonds; 300M liquidity filter; issuer cap at 3%; static closing year corporate bonds portfolio)

II. ESG selection process:

- BNPP AM Responsible Business Conduct norms-based and sector screens; sensitive countries and controversies filter;
- Sustainable KPI: ESG score > starting universe;
- Min 30% of SI;
- Selectivity: min 20% exclusion vs benchmark;
- Respecting TS label criteria

III. TE minimization, sector and duration controls

IV. Final year cash management: uncapped T-bills and Gov bonds

Share class	UCITS ETF
Legal form	A sub-fund of BNP Paribas Easy, a SICAV under Luxembourg law in compliance with European Council Directive 2009/65/EC, as amended by the Directive 2014/91 (UCITS V). The management company is BNP Paribas Asset Management Luxembourg.
ISIN code	LU2823896811 LU2823896738
Benchmark	Bloomberg Euro Corporate December 2029 Maturity index (I38640EU Index)
SFDR Category	Art. 8
Ongoing costs	12 bps
Management fees	3 bps
Entry/Exit fees ¹	0%
Investment type	Physical, no security lending
NAV frequency	Daily
Benchmark review	Monthly
Launch date	22.07.2024

¹ Entry / Exit Fees: 3% max on the Primary market only. For other costs details, please refer to the Key Information Document. Prospectus and KID are leading. Source: BNP Paribas Asset Management

BNP PARIBAS EASY

This fund is complementary to our FI ETF range representing EUR 14.7 billion of AUM as of 31.07.2024.

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 KID of the funds.

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Investors are invited to consult the most recent financial reports, which are also available on the website. Investors should consult their own legal and tax advisors prior to investing. Given the economic and market risks, there can be no assurance that the financial instrument(s) will achieve its investment objectives. Their value can decrease as well as increase. In particular, changes in currency exchange rates may affect the value of an investment. Performance is shown net of management fees and is calculated using global returns with time factored in, with net dividends and reinvested interest, and does not include subscription-redemption fees, exchange rate fees or tax. Past performance is not a guarantee of future results.

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