

BNP PARIBAS EASY Sustainable World UCITS ETF

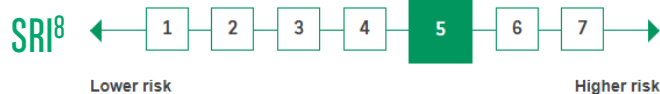
PRODUCT CARD – FOR PROFESSIONAL INVESTORS ONLY – MARKETING COMMUNICATION – September 2024

ETF¹ CHARACTERISTICS

- Around 700 stocks
- Benchmark: MSCI World Net Total Return USD Index
- Decarbonization target, PAB² exclusions
- Active ESG³ integration approach, sustainable labels criteria
- Target TE⁴ < 2%, sector overweight capped
- SFDR⁵ - Art. 8; AMF⁶ - Cat. 1; SI⁷ - min 45%
- To be listed: Euronext Paris, Xetra, Borsa Italiana, SIX Swiss Exchange
- Investment type – physical, no security lending

ESG metrics	Benchmark	ETF	Diff, %
ESG Global Score	54.78	63.48	15.9%
PASI 2 - CO2, tons of CO2/EV	49.38	21.72	-56.0%
PASI 3 - GHG, tons of GHG/revenue	126.85	51.87	-59.1%
Sustainable Investment (SI), %	41.93%	54.96%	31.1%
PASI 13 - Board Gender Diversity, %	35.64%	36.50%	2.4%

TOP 10 constituents	% weight
APPLE INC	4.6%
MICROSOFT CORP	4.5%
NVIDIA CORP	4.2%
ALPHABET INC	2.5%
AMAZON COM INC	2.4%
META PLATFORMS INC CLASS A	1.6%
ELI LILLY	1.1%
BROADCOM INC	1.1%
TESLA INC	1.0%
UNITEDHEALTH GROUP INC	0.8%
Total top 10	23.8%



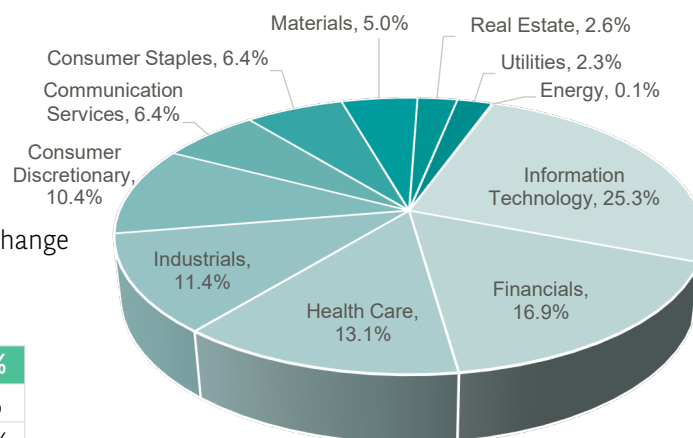
BENCHMARK INDEX PERFORMANCES

PERFORMANCES NET IN USD	YTD	2023	2022	2021	2020	2019
MSCI World Net Total Return USD Index	16.72%	23.79%	-18.14%	21.82%	15.90%	27.67%

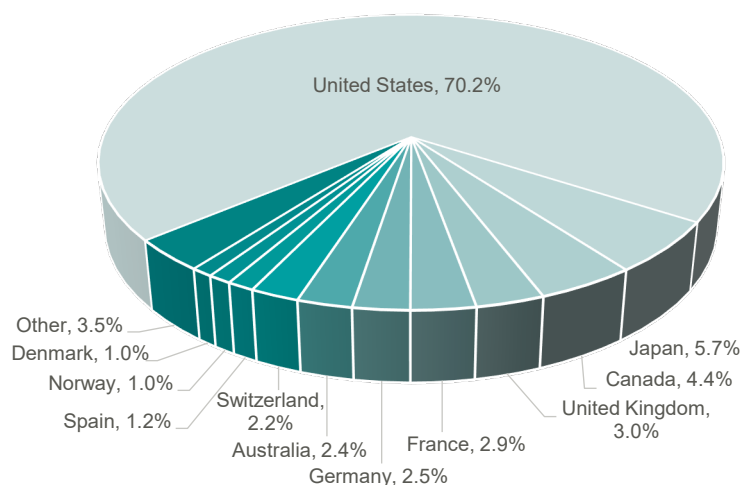
¹ ETF: Exchange Traded Fund. ² Paris-aligned benchmark ³ ESG: Environmental, Social and Governance ⁴ Ex-ante one year rolling tracking error (TE) ⁵ SFDR: Sustainable Finance Disclosures Regulation. Regulation 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related 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. Data and methodology sources – Aladdin 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 sector



ETF breakdown by country



BNP PARIBAS
ASSET MANAGEMENT

The sustainable investor for a changing world

12.09.2024

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BNP PARIBAS EASY Sustainable World UCITS ETF

INVESTMENT GUIDELINES

I. Starting investment universe: MSCI World NTR USD Index

II. Binding and significant ESG¹ integration

- BNPP AM RBC² norms-based and sector screens; controversies filter
- Min 45% of SI commitment
- Carbon footprint ≤50% compared to the index; PAB exclusions
- Towards Sustainability and French SRI labels exclusions
- ESG rating improvement vs Index after eliminating at least 30% of securities based on ESG scores
- Sustainable KPIs: greenhouse gas (GHG) intensity, board diversity
- Mandatory engagement

III. Optimization using Bloomberg algorithm:

TE minimization; max 2% sector overweight (no underweight limit)

IV. Final portfolio – around 700 stocks

BNP PARIBAS EASY

This fund is complementary to our Equity ETF range representing EUR 13.8 billion of AUM.

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.

You can obtain this by clicking here:

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Share class	UCITS ETF
	A sub-fund of BNP Paribas Easy ICAV, an open-ended collective asset management vehicle organized under the laws of Ireland 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 Europe.
Legal form	
ISIN code	IE000K48NTA1 - AWDSE FP IE0007QB4QS2 - AWDSE FP, LM9C GY, AWDSE IM IE000629MKR4 - LM9B GY, AWDSE SW
Benchmark	MSCI World Net Total Return USD Index (NDDUWI Index)
SFDR Category	Art. 8
Ongoing costs	20 bps
Max mgmt fees	20 bps
Entry/Exit fees ³	0%
Investment type	Physical, no security lending
NAV frequency	Daily
Benchmark review	Quarterly
Launch date	11.09.2024

¹ ESG assessments are based on BNPP AM's proprietary methodology which integrates all 3 aspects of E, S & G.

² Responsible Business Conduct Policy

³ 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



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