

DASHBOARD AS AT 30.07.2021

Asset Class	Benchmark	No. of Holdings in benchmark	Fund Size (EUR millions)
Equity	Low Carbon 100 Europe PAB® (NTR)	100	862
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	Morningstar Rating
1 2 3 4 5 6 7	14.38 % Benchmark 14.37 %	9.14 % Benchmark 9.21 %	★ ★ ★ ★ ★ 30.06.2021

(1) All figures net of fees (in EUR).

(2) Based on 360 days

INDEX DESCRIPTION:

The benchmark is the Low Carbon 100 Europe PAB® NTR index, published in EUR by Euronext. The composition of the index is reviewed on a yearly basis. It includes the companies having the lowest carbon intensity at their respective sector or homogeneous sub-sector levels of the ICB classification (except Tobacco, Defense, Aerospace and Oil Equipment & Services sectors) according to the "best-in-class" approach, and with the objective of approximating the sector's weights in the universe and Paris Aligned Benchmark carbon intensity requirements. Companies with fossil fuel reserves, searching, collecting, treating, refining transporting coal, oil or gas and utilities that use fossil fuels to produce electricity are excluded. Companies with ESG controversies with regards to the UNGC are also excluded.

PERFORMANCE (CUMULATIVE OVER 5 YEARS) (EUR) (NET)



Cumulated Performance at 30.07.2021 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
● FUND	14.38	0.85	6.21	16.47	26.42	23.69	30.47	38.71	57.72
● BENCHMARK	14.37	0.87	6.15	16.42	26.52	23.97	30.75	39.14	58.97

Calendar Performance at 30.07.2021 (%)

	2020	2019	2018	2017	2016
● FUND	-1.09	28.97	-7.60	12.27	-1.70
● BENCHMARK	-0.93	28.86	-7.60	12.81	-1.37

(1) All figures net of fees (in EUR). The value of your investments may fluctuate. Past performance is no guarantee for future results.

A - 10/2008-06/2017: Following a corporate action on 02/06/2017, the performances listed are the simulated past performance and fees of the BNP PARIBAS EASY LOW CARBON 100 EUROPE PAB UCITS ETF.

Source: BNP Paribas Asset Management

All data and performance are as of that date, unless otherwise stated.

For further information, and in particular the risks of the product, please refer to the Prospectus and KIIDs of fund.



HOLDINGS BENCHMARK: (In %)

Main Holdings (%)		by Country (benchmark) (%)	
NOVARTIS AG N	5.19	Germany	21.32
SAP	4.68	United Kingdom	20.46
NESTLE SA N	4.43	France	19.92
LVMH	4.29	Switzerland	14.57
DIAGEO PLC	4.06	Spain	5.67
ASTRAZENECA PLC	3.41	Denmark	5.49
NOVO NORDISK CLASS B B	3.41	Netherlands	2.99
UNILEVER PLC	2.77	Sweden	2.26
ALLIANZ	2.59	Finland	1.71
SANOFI SA	2.45	Belgium	1.59
No. of Holdings in Benchmark	100	Other	4.04
		Total	100.00
by Sector (benchmark) (%)			
Health care	18.47		
Industrials	17.96		
Consumer staples	16.14		
Financials	13.75		
Consumer discretionary	11.72		
Information technology	10.04		
Materials	5.09		
Communication services	3.34		
Utilities	2.05		
Real estate	1.45		
Total	100.00		

Source of data: BNP Paribas Asset Management, as at 30.07.2021

The above mentioned securities are for illustrative purpose only and do not constitute any investment recommendation.



RISK

Risk Indicator

The risk and reward indicator for this fund is:



Lower risk typically=lower reward

Higher risk typically=higher reward

1: lowest risk ; 7: highest risk ; SRRI: Synthetic Risk and Reward Indicator. The higher the risk, the longer the investment horizon is recommended

Risk Analysis (3 years, monthly)

	Fund
Volatility	16.20
Ex-post Tracking Error	0.17

The investments in the funds are subject to market fluctuations and the risks inherent in investments in securities. 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 fund described being at risk of capital loss.

Why is the Fund in this specific category?

The risk category is justified by the investment mainly in Stocks and Shares, the value of which can fluctuate considerably. These fluctuations are often amplified in the short term.

This fund may be exposed to other risks, listed below :

- **Operational and Custody Risk:** Some markets are less regulated than most of the international markets; hence, the services related to custody and liquidation for the subfund on such markets could be more risky.

For a Complete description and definition of risks, please consult the last available prospectus and KIIDs of the funds.

DETAILS

Fees		Codes		
Maximum Subscription Fee	3.00%	ISIN Code	LU1377382368	
Maximum Redemption Fee	3.00%	Quotation	Bloomberg Code	Reuters code
Maximum conversion Fees	0.00%	Euronext Paris	ECN FP	ECN.PA
Real Ongoing Charges (31.10.20)	0.30%	Xetra	LCEU GY	LCEU.DE
Maximum Management Fees	0.18%	Swiss Exchange	LCEU SE	N/A
Index data as of 31.07.2021		Borsa Italiana	LCEU IM	N/A
Name	Low Carbon 100 Europe PAB® (NTR)	Key Figures (EUR)		
Bloomberg Code	LC1NR	NAV	213.92	
Reuters code	.LC1GR	Fund Size (Euro millions)	862.19	
Characteristics				
Legal form	Sub-fund of SICAV BNP PARIBAS EASY Luxembourg domicile			
Dealing Deadline	15:30 CET STP (15:30 CET NON STP)			
Recommended Investment Horizon	5 years			
Benchmark	Low Carbon 100 Europe PAB® (NTR)			
Domicile	Luxembourg			
First NAV date	02.06.2017			
Fund Manager(s)	Ashok OUTTANDY			
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg			
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT UK Limited			
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT France			
Custodian	BNP PARIBAS SECURITIES SERVICES-LUXEMBOURG BRANCH			
Base Currency	EUR			
Subscription/execution type	NAV + 1			
SFDR article	Article 9 - Sustainable investment objective			



GLOSSARY

Tracking Error

The tracking error measures the volatility of a portfolio's relative return in relation to its benchmark index.

Volatility

An asset's volatility is the standard deviation of its return. As a measure of dispersion, it evaluates the uncertainty of asset prices, which is often equated to their risk. Volatility can be calculated ex post (retrospectively) or estimated ex ante (anticipatively).

A glossary of financial terms appearing on this document can be found at <http://www.bnpparibas-am.com>

DISCLAIMER

BNP Paribas Asset Management Luxembourg SA, a management company governed by chapter 15 of the law of 17 December 2010 and an alternative investment fund manager governed by the law of 12 July 2013 supervised by the Commission de Surveillance du Secteur Financier (CSSF) under number S00000608 and A00000763 respectively, incorporated under the form of a société anonyme, with its registered office at 10, rue Edward Steichen, L-2540 Luxembourg, Grand-Duchy of Luxembourg, RCS Luxembourg B27605, and its Website: www.bnpparibas-am.com (hereafter the "Company").

This material is issued and has been prepared by the management company. It contains opinions and statistical data that are considered lawful and correct on the day of their publication according to the economic and financial environment at the time. This document does not constitute investment advice or form part of an offer or invitation to subscribe for or to purchase any financial instrument(s) nor shall it or any part of it form the basis of any contract or commitment whatsoever.

This document is provided without knowledge of an investor's situation. Prior to any subscription, investors should verify in which countries the financial instruments referred to in this document are registered and authorised for public sale. In particular financial instruments cannot be offered or sold publicly in the United States. Investors considering subscriptions should read carefully the most recent prospectus and Key Investor Information Document (KIID) agreed by the regulatory authority, available on the website. 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 inscription redemption fees, exchange rate fees or tax. Past performance is not a guarantee of future results.

All information referred to in the present document is available on www.bnpparibas-am.com

Disclaimer Morningstar:

Copyright © 2021 Morningstar, Inc. All Rights Reserved. The overall star rating for each fund is based on a weighted average of the number of stars assigned to it in the three-, five-, and 10-year rating periods. Morningstar stars rank from 1 to 5, with the top ranking being 5 stars. The information contained herein: (1) is proprietary to Morningstar and/or its content providers; (2) may not be copied or distributed; and (3) is not warranted to be accurate, complete or timely. Neither Morningstar nor its content providers are responsible for any damages or losses arising from any use of this information. Past performance is no guarantee of future results.

Index disclaimer

Euronext N.V. or its subsidiaries holds all (intellectual) proprietary rights with respect to the Index. Euronext N.V. or its subsidiaries do not sponsor, endorse or have any other involvement in the issue and offering of the product. Euronext N.V. and its subsidiaries disclaim any liability for any inaccuracy in the data on which the Index is based, for any mistakes, errors, or omissions in the calculation and/or dissemination of the Index, or for the manner in which it is applied in connection with the issue and offering thereof.

