DASHBOARD AS AT 30.10.2026

Asset Class	Official Benchmark	No. of Holdings in benchmark	Fund Size (EUR millions)
Equity	CAC 40 ESG (EUR) RI	39	203

Trade currency	Comparison Index	SFDR Article	MSCI ESG Fund Rating
EUR	CAC Large 60 (EUR) NR	8	AA

INDEX DESCRIPTION:

The Index consists of 40 shares of predominantly French companies selected on the basis of sustainability criteria while aiming to reduce the carbon footprint relative to its original universe, the Euronext CAC ® Large 60 Index. These corporate securities have an environmental, social and corporate governance (ESG) rating (environmental opportunities, pollution and waste, human capital, corporate governance, etc.). They are selected and ranked according to their ratings and efforts to reduce their exposure to unconventional coal and fossil fuels, with a cap that limits the maximum weighting of a company in the Index to 10% on each rebalancing date. Therefore, the companies that operate in sectors with potentially high negative ESG impact, the companies that have committed significant violations of the UN Global Compact principles and the companies that are involved in serious ESG related controversies are excluded from the Index. The Comparison Index is the CAC Large 60 (EUR) NR

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



Cumulative performance at 30.10.2026 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
FUND	-3.29	-0.77	-7.34	-0.33	-3.41	11.57	27.02	42.70	30.84
BENCHMARK	-3.04	-0.75	-7.28	-0.18	-3.12	12.30	28.24	44.48	32.83
COMPARISON INDEX	0.33	0.13	-5.81	0.14	1.02	14.20	25.02	39.39	29.44

BNP PARIBAS ASSET MANAGEMENT

Calendar Performance at 30.10.2026 (%)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
FUND	15.50	2.42	21.10	-9.80	31.30	-5.20	30.10	-8.20	12.40	7.60
BENCHMARK	15.90	2.73	21.42	-9.59	31.77	-4.96	30.45	-8.00	12.73	7.95
COMPARISON INDEX	13.27	0.05	18.79	-8.10	29.21	-5.35	28.61	-8.64	12.01	6.33

(1) All figures net of fees (in EUR).The value of your investments may fluctuate. Past performance is no guarantee for future results.
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 (%)		Against Comparison Index
SCHNEIDER ELECTRIC	8.72	+ 1.41
AIRBUS	7.28	+ 1.19
AIR LIQUIDE SA	6.73	+ 0.58
LOREAL SA	6.68	+ 1.10
SANOFI SA	6.36	+ 1.49
LVMH	5.65	+ 0.56
BNP PARIBAS SA	5.45	+ 0.68
SAFRAN SA	4.97	+ 0.37
AXA SA	4.58	+ 0.55
ESSILORLUXOTTICA SA	4.11	+ 0.92
No. of Holdings in Benchmark	**39**	

Source of data: BNP Paribas Asset Management, as at 30.10.2026.
The above mentioned securities are for illustrative purpose only and do not constitute any investment recommendation.
The data as shown in the factsheets are based on official accounting data and are based on trade date.

ESG global score
66.08

BNPPAM SUSTAINABLE INDICATORS

ESG CONTRIBUTION

	Environmental contrib.	Social contrib.	Governance contrib.
Portfolio	6.59	6.77	2.72

PORTFOLIO COVERAGE

	Coverage rate
ESG coverage	100.00%

MSCI SUSTAINABILITY CHARACTERISTICS (AS AVAILABLE ON MSCI WEBSITE ON END OF PREVIOUS MONTH)

MSCI ESG Fund Rating	AA		
MSCI Weighted Average Carbon Intensity (tons of CO2e/$M Sales)	116.79	MSCI Weighted Average Carbon Intensity Coverage	100%
MSCI ESG Quality Score (0-10)	7.5		

Total ESG score

BNPP AM's internal ESG scoring methodology determines an issuer's ESG score by evaluating performance vs. scoring peers on a narrow set of key ESG issues related to the environment (e.g. climate change), social issues (e.g. human resources management) and governance (e.g. independence and competence of directors). BNPP AM uses numerous research inputs and data sources (e.g. Sustainalytic, ISS & Trucost) to determine issuers' ESG scores. If the issuer's commitments and practices on a pillar of assessment (E,S or G) is better than scoring peers, it will receive a positive 'contribution' for this pillar. Each issuer is assigned a final score from 1 to 99 which is the result of 50 as a reference plus the sum of the contributions from each of the three pillars.

ESG Contribution

The ESG contributions are determined by BNP Paribas Asset Management's ESG analysts on the basis of detailed criteria to systematically evaluate companies' commitments, performance and practices in the areas of environmental, social and governance. Each of the above contributions at the portfolio level, is the weighted average of the contributions of the individual portfolio holdings.Environmental Contribution (E) takes into account, among other things, climate change, environmental risk management, and the use of natural resources. Social Contribution (S) takes into account, among other things, human capital management, the quality of social dialogue, and the respect of diversity. Governance Contribution (G) takes into account, among other things, the transparency on executive compensation, the fight against corruption, and gender equality.

Portfolio Coverage

The coverage represents, within an Index replicated by the fund, the percentage of securities that have an ESG score or carbon footprint using BNPP AM's internalmethodology which can be lower than the full coverage offered per the index provider

MSCI ESG Fund Rating

The MSCI ESG rating is calculated as a direct mapping of ESG Quality Scores to letter rating categories (e.g. AAA = 8.6-10). The ESG Ratings range from leader (AAA:AA), average (A, BBB, BB) to laggard (B, CCC).

MSCI Weighted Average Carbon Intensity

It measures a funds's exposure to carbon intensive companies. This figure represents the estimated greenhouse gas emissions per $1 million in sales across the fund's holdings. This allows for comparisons between funds of different sizes.

MSCI Weighted Average Carbon Intensity Coverage.

It is the percentage of the fund's holdings for which MSCI Carbon Intensity data is available. The MSCI Weighted Average Carbon Intensity metric is displayed for funds with any coverage. Funds with low coverage may not fully represent the fund's carbon characteristics given the lack of coverage.

MSCI ESG Quality Score (0-10)

The MSCI ESG Quality Score (0-10) for funds is calculated using the weighted average of the ESG scores of fund holdings. The Score also considers ESG rating trend of holdings and the fund exposure to holdings in the laggard category. MSCI rates underlying holdings according to their exposure to industry specific ESG risks and their ability to manage those risks relative to peers.

For more information on ESG indicators, please refer to BNPP AM's webpage : https://www.bnpparibas-am.com/en/esg-scoring-framework/ & https://www.bnpparibas-am.com/en/measuring-carbon-footprints/
For more detailed information on our sustainability documents, please refer to BNPP AM's webpage : https://www.bnpparibas-am.com/en/sustainability-documents/

RISK

Risk Indicator



Lower risk **Higher risk**

The risk indicator assumes you keep the Product for 5 years.
You may not be able to sell your Product easily or you may have to sell at a price that significantly impacts on how much you get back.

Risk Analysis (1 year, weekly)	Fund
Volatility	15.58
Ex-post Tracking Error	0.02
Tracking Error Official Benchmark / Comparison Index	2.81
Sharpe Ratio	-0.37

The summary risk indicator is a guide to the level of risk of this Product compared to other Products. It shows how likely it is that the Product will lose money because of movements in the markets or because we are not able to pay you.
We have classified this Product as 4 out of 7, which is a medium risk class.
Investment in equity instruments justifies the risk category. These are subject to significant price fluctuations, which are often amplified in the short term.

Be aware of currency risk. If the currency of your account is different from the currency of this Product, the payments you will get depend on the exchange rate between the two currencies. This risk is not considered in the indicator shown above.

Other risks materially relevant to the Product not included in the summary risk indicator:
- **Liquidity risk**:this risk arises from the difficulty of selling a security at its fair value and within a reasonable period of time due to a lack of buyers.

For additional details regarding the risks, please refer to the prospectus.
This Product does not include any protection from future market performance so you could lose some or all of your investment.

DETAILS

Fees	
Maximum Subscription Fee	3.00%
Maximum Redemption Fee (31.10.26)	3.00%
Real Ongoing Charges (31.12.25)	0.25%
Maximum Management Fees	0.25%

Index data as of 31.10.2026	
Name	CAC 40 ESG (EUR) RI
Bloomberg Code	CACR
Reuters code	.PX1GR

Codes	
ISIN Code	FR0010150458
Bloomberg Code	E40 FP

Quotation	Bloomberg Code	Reuters code
iNAV	INE40	N/A
Euronext Paris	E40 FP	N/A

Key Figures (EUR)	
NAV	12.72
Fund Size (Euro millions)	202.51
Dividend (12.11.25)	0.38

Characteristics	
Legal form	Mutual Fund BNP PARIBAS EASY CAC 40® ESG UCITS ETF France domicile
Dealing Deadline	16:30 CET
Recommended Investment Horizon	5 years
Primary market – Minimum investment	2,000,000 EUR
Secondary market – Minimum investment	None
PEA Eligible	Yes
Benchmark	CAC 40 ESG (EUR) RI
Domicile	France
First NAV date	07.03.2005
Fund Manager(s)	Arnaud MAJANI D'INGUIMBERT
Management Company	BNP PARIBAS ASSET MANAGEMENT Europe
Delegated Manager	AXA INVESTMENT MANAGERS UK LIMITED
Custodian	BNP PARIBAS
Base Currency	EUR

Characteristics

Subscription/execution type	NAV + 1
AMF category	1 - Significantly engaging approach
SFDR article	Article 8 - Promotion of environmental or social characteristics

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

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These documents are available in the language of the country in which the financial instrument(s) is authorised for the distribution and/or in English as the case may be, on the following website, under heading "our funds": https://www.bnpparibas-am.com/

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