

DASHBOARD AS AT 28.03.2024

Asset Class	Benchmark	No. of Holdings in benchmark	Fund Size (EUR millions)
Equity	Composite Benchmark*	40	318
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	Morningstar Rating
<div> <div>1</div> <div>2</div> <div>3</div> <div>4</div> <div>5</div> <div>6</div> <div>7</div> </div>	8.69 % Benchmark 8.76 %	12.32 % Benchmark 12.64 %	<div> <div>★</div> <div>★</div> <div>★</div> <div>★</div> <div>☆</div> </div> 31.03.2024

* Euronext CAC 40 ESG Gross Return (Code Bloomberg : CACESGGR Index)

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

(2) Based on 360 days

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.

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



Cumulated Performance at 28.03.2024 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
● FUND	8.69	3.06	8.69	15.39	14.04	28.49	42.28	100.17	69.55
● BENCHMARK	8.76	3.09	8.76	15.54	14.36	29.21	43.55	102.45	72.00

Calendar Performance at 28.03.2024 (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
● FUND	21.07	-9.84	31.34	-5.21	30.06	-8.20	12.40	7.60	13.50	2.20
● BENCHMARK	21.42	-9.59	31.77	-4.96	30.45	-8.00	12.70	7.90	13.60	2.50



(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 (%)		by Sector (benchmark) (%)	
LVMH	9.54	Industrials	29.76
SCHNEIDER ELECTRIC	8.04	Consumer discretionary	19.88
LOREAL SA	7.08	Financials	12.67
SANOFI SA	6.93	Consumer staples	12.33
AIRBUS	6.77	Materials	7.13
L AIR LIQUIDE SA	6.76	Health care	6.93
BNP PARIBAS SA	5.17	Information technology	4.06
SAFRAN SA	5.11	Utilities	3.12
HERMES INTERNATIONAL	5.01	Communication services	2.90
AXA SA	4.47	Real estate	1.23
No. of Holdings in Benchmark	40	Total	100.00

Source of data: BNP Paribas Asset Management, as at 28.03.2024

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.



SUSTAINABLE INDICATORS

Benchmark ESG score
60.80

ESG CONTRIBUTION

	Environmental contrib.	Social contrib.	Governance contrib.
Benchmark	5.64	4.80	0.36

CARBON FOOTPRINT

	T/Co2 per M€ per year
Benchmark	87.38

PORTFOLIO COVERAGE

	Coverage rate
ESG coverage	100.00 %
Carbon footprint coverage	100.00 %

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. Sustainalytics, 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 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.

Carbon footprint

The fund's carbon footprint is the sum of index components i.e. companies' carbon emissions divided by companies' Enterprise Value multiplied by the weight of companies in the portfolio index replicated by the fund. Carbon emissions are the sum of Scope 1 emissions (direct emission from the company's facilities) & Scope 2 emissions (indirect emissions linked to the company's energy consumption). Carbon data provider is Trucost. The footprint is expressed in tons of CO2 equivalent per year and per million euros invested. Enterprise Value (EV) is the measure of a company's total value. It is calculated by adding the market capitalization and the financial debt of a company. Index provider can use different sources of data and their proprietary methodology which can result in different CO2 footprint.

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 internal methodology which can be lower than the full coverage offered per the index provider.

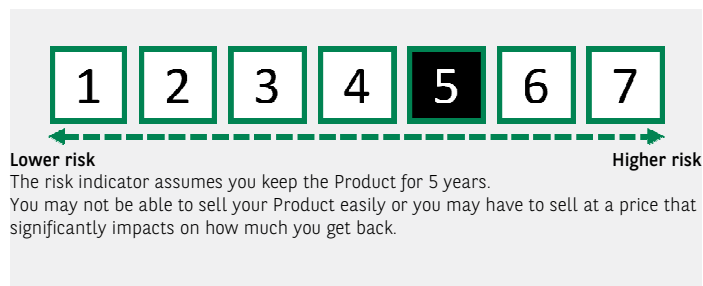
For more information on ESG indicators, please refer to BNPP AM's webpage : <https://www.bnpparibas-am.com/en/esg-scoring-framework/> & <https://www.bnpparibas-am.com/en/measuring-carbon-footprints/>

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



Risk Analysis (3 years, monthly)

Fund

Volatility	15.94
Ex-post Tracking Error	0.05

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.

We have classified this Product as 5 out of 7, which is a medium-high 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		Codes		
Maximum Subscription Fee	3.00%	ISIN Code		FR0010150458
Maximum Redemption Fee (17.02.24)	3.00%	<div>QuotationBloomberg CodeReuters code</div>		
Real Ongoing Charges (31.12.23)	0.25%			
Maximum Management Fees	0.25%	iNAV	INE40 Index	.INE40
		Euronext Paris	E40 FP Equity	E40.PA
Index data as of 31.03.2024		Key Figures (EUR)		
Name	Euronext CAC 40 ESG Gross Return (Code Bloomberg : CACESGGR Index)	NAV		12.83
Bloomberg Code	CACR	Fund Size (Euro millions)		317.61
Reuters code	.PX1GR	Dividend (08.11.23)		0.33

Characteristics

Legal form	Mutual Fund BNP PARIBAS EASY CAC 40® ESG UCITS ETF France domicile
Dealing Deadline	16:30 CET
Recommended Investment Horizon	5
Minimum Investment Amount	2,000,000 EUR
PEA Eligible	Yes
Benchmark	Euronext CAC 40 ESG Gross Return (Code Bloomberg : CACESGGR Index)
Domicile	France
First NAV date	07.03.2005
Fund Manager(s)	Arnaud MAJANI D'INGUIMBERT
Management Company	BNP PARIBAS ASSET MANAGEMENT Europe
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT UK Limited
Custodian	BNP PARIBAS
Base Currency	EUR
Subscription/execution type	NAV + 1



Characteristics

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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