

DASHBOARD AS AT 28.03.2024

| Asset Class | Benchmark | No. of Holdings in benchmark | Fund Size (EUR millions) |
|---------------------------------|-----------------------------------|-----------------------------------|--------------------------|
| Equity | Low Carbon 100 Europe PAB® (NTR) | 100 | 1,327 |
| Risk Indicator | YTD Performance (1) | 3-year Annualised Perf. (2) | Morningstar Rating |
| <div>1 2 3 4 5 6 7</div> | 7.19 % Benchmark 7.21 % | 8.75 % Benchmark 8.84 % | ★ ★ ★ ★ ☆ 31.03.2024 |

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

(2) Based on 365 days

INDEX DESCRIPTION:

The Index is composed of European companies selected on the basis of opportunities and risks associated with the climate transition while aiming to comply with the Paris Aligned Benchmark (PAB) targets of reducing carbon intensity by at least 50% relative to the initial investment universe and achieving an additional decarbonisation target of 7% each year. As a result, fossil-fuel activities are excluded from the Index. The type of approach implemented here is Best-in-class (Best-in-class approach identifies leaders in each sector based on the best environmental, social and governance (ESG) practices, while avoiding those that present high levels of risk and do not comply with minimum ESG standards according to the index administrator and its specialized partners). The extra-financial strategy of the Index may comprise methodological limitations such as the risk related to ESG investment or the Index rebalancing. Further information on the index, its composition, calculation, methodology and the rules for periodic monitoring and rebalancing can be found on www.euronext.com.

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 | 7.19 | 3.00 | 7.19 | 13.69 | 11.45 | 17.46 | 28.54 | 68.33 | 50.62 |
| ● BENCHMARK | 7.21 | 2.97 | 7.21 | 13.79 | 11.54 | 17.73 | 28.84 | 68.99 | 51.04 |

Calendar Performance at 28.03.2024 (%)

| | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 | 2014 |
|-------------|-------|--------|-------|-------|-------|------|------|------|------|------|
| ● FUND | 15.18 | -10.78 | 22.38 | -1.09 | 28.97 | - | - | - | - | - |
| ● BENCHMARK | 15.33 | -10.68 | 22.40 | -0.93 | 28.86 | - | - | - | - | - |



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

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: (ln %)

Main Holdings (%)

| | |
|-------------------------------------|------------|
| ASML HOLDING NV | 7.14 |
| ASTRAZENECA PLC | 6.64 |
| NOVARTIS AG N | 6.34 |
| LVMH | 4.43 |
| SAP | 4.00 |
| DIAGEO PLC | 3.79 |
| SCHNEIDER ELECTRIC | 3.79 |
| SANOFI SA | 3.11 |
| ZURICH INSURANCE GROUP AG N | 2.63 |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | 2.28 |
| No. of Holdings in Benchmark | 100 |

by Country (benchmark) (%)

| | |
|----------------|---------------|
| France | 21.94 |
| United Kingdom | 18.32 |
| Switzerland | 14.95 |
| Germany | 9.78 |
| Netherlands | 9.66 |
| Spain | 6.89 |
| Sweden | 4.75 |
| United States | 3.79 |
| Denmark | 3.46 |
| Belgium | 1.58 |
| Other | 4.88 |
| Total | 100.00 |

by Sector (benchmark) (%)

| | |
|------------------------|---------------|
| Financials | 20.29 |
| Health care | 18.82 |
| Information technology | 14.47 |
| Consumer staples | 12.01 |
| Industrials | 11.21 |
| Consumer discretionary | 9.81 |
| Materials | 5.15 |
| Communication services | 4.95 |
| Utilities | 2.24 |
| Real estate | 1.05 |
| 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
59.96

ESG CONTRIBUTION

| | Environmental contrib. | Social contrib. | Governance contrib. |
|-----------|------------------------|-----------------|---------------------|
| Benchmark | 3.43 | 3.75 | 2.78 |

CARBON FOOTPRINT

| | T/Co2 per M€ per year |
|-----------|-----------------------|
| Benchmark | 65.28 |

PORTFOLIO COVERAGE

| | Coverage rate |
|---------------------------|---------------|
| ESG coverage | 100.00 % |
| Carbon footprint coverage | 99.00 % |

ESG benchmark

For more information about ESG Benchmark definition, please refer to the "Investment policy" section of the FCP prospectus, which is available from the following address: www.bnpparibasam.com

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

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

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:** in the event of an operational breakdown within the management company, one of its representatives or the depositary, investors could face various disruptions (late payment, delivery etc.).

DETAILS

| Fees | | Codes | | |
|-----------------------------------|--|---------------------------|----------------|--------------|
| Maximum Subscription Fee | 3.00% | ISIN Code | | LU1377382368 |
| Maximum Redemption Fee (28.03.24) | 3.00% | Quotation | Bloomberg Code | Reuters code |
| Maximum conversion Fees | 0.00% | | | |
| Real Ongoing Charges (31.12.23) | 0.31% | | | |
| Maximum Management Fees | 0.18% | | | |
| Index data as of 31.03.2024 | | | | |
| Name | Low Carbon 100 Europe PAB® (NTR) | | | |
| Bloomberg Code | LC1NR | NAV | | |
| Reuters code | .LC1GR | Fund Size (Euro millions) | | |
| 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 | | | |
| Benchmark | Low Carbon 100 Europe PAB® (NTR) | | | |
| Domicile | Luxembourg | | | |
| Launch Date | 02.06.2017 | | | |
| Fund Manager(s) | Ashok OUTTANDY | | | |
| Management Company | BNP PARIBAS ASSET MANAGEMENT Luxembourg | | | |
| Delegated Manager | BNP PARIBAS ASSET MANAGEMENT Europe | | | |
| Custodian | BNP PARIBAS, Luxembourg Branch | | | |
| Base Currency | EUR | | | |
| Subscription/execution type | NAV + 1 | | | |
| 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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