

DASHBOARD AS AT 31.08.2021

Asset Class	Benchmark	No. of Holdings in benchmark	Fund Size (EUR millions)
Equity	Low Carbon 100 Europe PAB® (NTR)	100	950
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	
<div style="display: flex; justify-content: space-between; width: 100%;"> 1 2 3 4 5 6 7 </div>	16.12 % Benchmark 16.12 %	10.11 % Benchmark 10.18 %	

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

(2) Based on 365 days

INDEX DESCRIPTION:

The benchmark is the Low Carbon 100 Europe® NTR index, published in EUR by Euronext. The composition of the index is reviewed on a yearly basis. The index is valued daily. It includes the companies having the lowest carbon intensity at their respective sector or homogeneous sub-sector levels of the ICB classification according to the "best-in-class" approach, and with the objective of approximating the sector's weights in the universe (300 largest European companies). In the Low Carbon 100 Europe NTR the regular dividends, minus the applicable withholding tax, are taken into account.

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



Cumulated Performance at 31.08.2021 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
● FUND	16.12	1.52	4.89	17.38	24.45	26.51	33.48	41.38	58.70
● BENCHMARK	16.12	1.53	4.92	17.34	24.55	26.81	33.74	41.76	59.90

Calendar Performance at 31.08.2021 (%)

	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.

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	5.15	Germany	21.59
SAP	4.87	United Kingdom	20.47
NESTLE SA N	4.42	France	19.61
DIAGEO PLC	3.95	Switzerland	14.44
LVMH	3.85	Denmark	5.81
NOVO NORDISK CLASS B B	3.67	Spain	5.63
ASTRAZENECA PLC	3.44	Netherlands	3.08
UNILEVER PLC	2.70	Sweden	2.15
SCHNEIDER ELECTRIC	2.43	Finland	1.68
SANOFI SA	2.42	Belgium	1.49
No. of Holdings in Benchmark	100	Other	4.05
		Total	100.00

by Sector (benchmark) (%)

Health care	18.79
Industrials	18.32
Consumer staples	15.82
Financials	13.90
Consumer discretionary	10.75
Information technology	10.45
Materials	5.13
Communication services	3.38
Utilities	2.03
Real estate	1.43
Total	100.00

Source of data: BNP Paribas Asset Management, as at 31.08.2021

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	16.18
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 31.08.2021		Borsa Italiana	LCEU IM	N/A
Name	Low Carbon 100 Europe PAB® (NTR)	Key Figures (EUR)		
Bloomberg Code	LC1NR	NAV	217.17	
Reuters code	.LC1GR	Fund Size (Euro millions)	950.31	
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			
Launch 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 UK Limited, "the investment company", is authorised and regulated by the Financial Conduct Authority. Registered in England No: 02474627, registered office: 5 Aldermanbury Square, London, England, EC2V 7BP, United Kingdom. FFTW and Fischer Francis Trees and Watts are trading names of BNP Paribas Asset Management UK Limited in the UK.

This material is produced for information purposes only and does not constitute:

1. an offer to buy nor a solicitation to sell, nor shall it form the basis of or be relied upon in connection with any contract or commitment whatsoever or
2. investment advice.

This material is issued and has been prepared by the investment 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 investors'situation. Prior to any subscription, investors should verify in which countries the financial instruments referred to in this document refers 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 subscription-redemption fees, exchange rate fees or tax. Past performance is not a guarantee of future results.

This document is directed only at person(s) who have professional experience in matters relating to investments ("relevant persons"). Any investment or investment activity to which this document relates is available only to and will be engaged in only with Professional Clients as defined in the rules of the Financial Conduct Authority. Any person who is not a relevant person should not act or rely on this document or any of its contents.

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

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.

