

DASHBOARD AS AT 31.08.2022

Asset Class	Benchmark	No. of Holdings in benchmark	Fund Size (USD millions)
Equity	Composite Benchmark*	336	1,162
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	
1 2 3 4 5 6 7	-21.48 % Benchmark -21.39 %	10.73 % Benchmark 10.68 %	

* MSCI World SRI S-Series PAB 5% Capped (NTR) index (Bloomberg: M1CXWSC index)

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

(2) Based on 360 days

INDEX DESCRIPTION:

The Index is composed of companies selected on the basis of a minimum Environmental, Social and Corporate Governance (ESG) criteria (environmental opportunity, pollution and waste, human capital, corporate governance, etc.) and based on their efforts to reduce their exposure to coal and unconventional fossil fuels. It implements a cap that limits a company's maximum weight within the Index to 5% on each rebalancing date. In addition, the index aims 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, companies involved in sectors with a potentially high negative ESG impact, those subject to significant violations of the UN Global Compact principles and those involved in severe ESG-related controversies are excluded from the Index. The type of approach used here is Best-in-class (Best-in-class approach identifies leaders in each sector based on the best 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 specialised partners). The extra-financial strategy of the Index, carried out at each step of the investment process, may comprise methodological limitations such as the risk related to ESG investment or the Index rebalancing. Further information on the Index, its composition, calculation and rules for periodical review and rebalancing and on the general methodology behind the MSCI indices can be found on www.msci.com.

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



Cumulated Performance at 31.08.2022 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
● FUND	-21.48	-5.06	-5.75	-12.75	-15.48	8.68	36.41	35.82	53.02
● BENCHMARK	-21.39	-5.06	-5.70	-12.67	-15.42	8.98	36.24	36.48	54.24

Calendar Performance at 31.08.2022 (%)

	2021	2020	2019	2018	2017	2016	2015	2014	2013	2012
● FUND	26.62	23.14	27.52	-9.18	21.81	6.50	-0.80	6.00	27.10	14.90
● BENCHMARK	26.71	22.56	28.40	-8.90	22.39	6.60	-0.80	5.90	27.40	15.30



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

A - 01/2011 - 02/2016 : Following a corporate action on 26/02/2016, the performances listed are the simulated past performance and fees of the PARWORLD TRACK WORLD.

B - 01/2011-09/2019: During this period, the benchmark index was "MSCI World ex Controversial Weapons (NTR) and the denomination of the Funds was MSCI WORLD EX CW"

C - 09/2019 - 12/2021: During this period, the benchmark index was MSCI World SRI S-Series 5% Capped (NTR).

Source: BNP Paribas Asset Management



HOLDINGS BENCHMARK: (In %)

Main Holdings (%)

MICROSOFT CORP	4.87
TEXAS INSTRUMENT INC	2.09
ASML HOLDING NV	1.73
TESLA INC	1.62
AUTOMATIC DATA PROCESSING INC	1.56
NVIDIA CORP	1.50
ADOBE INC	1.42
PEPSICO INC	1.40
COCA-COLA	1.28
TOKYO ELECTRON LTD	0.97
No. of Holdings in Benchmark	336

by Country (benchmark) (%)

United States	64.75
Japan	7.02
Canada	5.08
United Kingdom	3.62
Australia	2.85
France	2.68
Netherlands	2.54
Switzerland	2.04
Denmark	1.50
Germany	1.42
Other	6.48
Cash	0.02
Total	100.00

by Sector (benchmark) (%)

Financials	17.74
Information technology	16.85
Health care	15.60
Industrials	14.62
Consumer staples	9.40
Consumer discretionary	9.19
Materials	5.22
Communication services	4.63
Real estate	4.53
Utilities	2.19
Cash	0.02
Total	100.00

Source of data: BNP Paribas Asset Management, as at 31.08.2022

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.



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	18.78
Ex-post Tracking Error	0.33

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	LU1291108642	
Maximum Redemption Fee (13.08.22)	3.00%	Quotation	Bloomberg Code	Reuters code
Maximum conversion Fees	0.00%	iNAV	IEWRD index	N/A
Real Ongoing Charges (31.10.21)	0.25%	Euronext Paris	EWRD FP	EWRD.PA
Maximum Management Fees	0.13%	Xetra	EWRD GY	EWRD.DE
Index data as of 31.08.2022		Key Figures (USD)		
Name	MSCI World SRI S-Series PAB 5% Capped (NTR) index (Bloomberg: M1CXWSC index)	NAV	13.84	
Bloomberg Code	M1CXWSC	Fund Size (US Dollar millions)	1,162.47	
Reuters code	.MIW00xC00NUS			

Characteristics

Legal form	Sub-fund of SICAV BNP PARIBAS EASY Luxembourg domicile
Dealing Deadline	16:30 CET STP (16:30 CET NON STP)
Benchmark	MSCI World SRI S-Series PAB 5% Capped (NTR) index (Bloomberg: M1CXWSC index)
Domicile	Luxembourg
First NAV date	26.02.2016
Fund Manager(s)	Alexandre ZAMORA
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT France
Custodian	BNP PARIBAS SECURITIES SERVICES-LUXEMBOURG BRANCH
Base Currency	USD
Subscription/execution type	NAV + 2
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

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

Index disclaimer

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