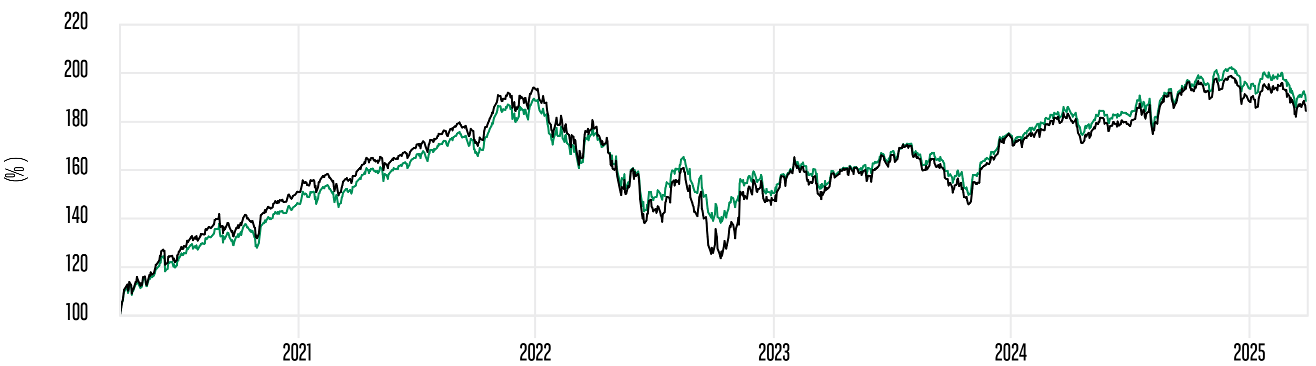
DASHBOARD AS AT 31.03.2025

Asset Class	Official Benchmark	No. of Holdings in benchmark	Fund Size (USD millions)
Equity	MSCI World SRI S-Series PAB 5% Capped (Hedged in EUR) NR	315	1,421
Trade currency	**Comparison Index**	**SFDR Article**	**MSCI ESG Fund Rating**
EUR	MSCI World (USD) NR	8	AA

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-inclass 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. The Comparison Index is the MSCI World (USD) NR

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



Cumulated Performance at 31.03.2025 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
● FUND	-2.61	-3.83	-2.61	-4.04	1.42	18.14	8.33	22.77	82.97
● BENCHMARK	-2.11	-3.74	-2.11	-5.77	0.63	16.30	4.01	16.77	77.48
● COMPARISON INDEX	-	-	-	-	-	-	-	-	-

Calendar Performance at 31.03.2025 (%)

	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
FUND	10.75	16.18	-20.22	29.00	18.77	24.80	-9.70	16.10	-	-1.00
BENCHMARK	8.04	18.23	-23.80	28.04	18.82	25.00	-11.40	20.40	-	-1.20
COMPARISON INDEX	-	-	-	-	-	-	-	-	-	-

(1) All figures net of fees (in EUR). The value of your investments may fluctuate. Past performance is no guarantee for future results.
10/2010-03/2016: Following a corporate action on 01/03/2016, the performances listed are the simulated past performance and fees of the PARWORLD TRACK WORLD.
16/03/2016 - 30/12/2016 : During this period, there is insufficient data to provide a useful indication of past performance
12/2016-09/2019: During this period, the benchmark index was "MSCI World ex Controversial Weapons (NTR) and the denomination of the Funds was MSCI WORLD EX CW"
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 (%)		Against Comparison Index
NVIDIA CORP	4.10	+ 0.20
TEXAS INSTRUMENT INC	1.53	+ 1.29
APPLIED MATERIAL INC	1.22	+ 1.04
TESLA INC	1.20	+ 0.10
INTUIT INC	1.20	+ 0.94
AUTODESK INC	1.16	+ 1.08
MARSH & MCLENNAN INC	1.11	+ 0.93
LAM RESEARCH CORP	1.07	+ 0.93
S&P GLOBAL INC	1.07	+ 0.83
FISERV INC	1.04	+ 0.86
No. of Holdings in Benchmark	**315**	

by Country (%)		Against Comparison Index
United States	67.29	- 4.88
Japan	7.27	+ 1.86
United Kingdom	2.17	- 1.02
Canada	5.54	+ 2.52
France	1.81	- 0.84
Switzerland	3.13	+ 0.53
Australia	2.17	+ 0.41
Netherlands	1.59	+ 0.30
Italy	1.68	+ 0.95
China	1.18	+ 0.96
Forex contracts	-	- 0.00
Cash	0.01	+ 0.01
Other	6.15	- 0.78
Total	**100.00**	

by Sector (%)		Against Comparison Index
Information technology	18.78	- 4.78
Financials	22.36	+ 5.02
Health care	14.57	+ 3.45
Industrials	15.48	+ 4.41
Consumer discretionary	7.80	- 2.38
Communication services	4.74	- 3.18
Consumer staples	5.35	- 1.12
Materials	3.50	+ 0.14
Utilities	3.11	+ 0.42
Real estate	4.31	+ 2.13
Forex contracts	-	- 0.00
Cash	0.01	+ 0.01
Other	-	- 4.12
Total	**100.00**	

by Currency (%)		Against Comparison Index
USD	67.63	- 4.77
EUR	9.38	+ 0.74
JPY	7.27	+ 1.86
GBP	2.04	- 1.74
CAD	5.54	+ 2.44
CHF	3.06	+ 0.57
AUD	2.21	+ 0.56
SEK	0.35	- 0.45
DKK	0.64	+ 0.04
HKD	0.68	+ 0.22
Other	1.20	+ 0.51
Total	**100.00**	

Source of data: BNP Paribas Asset Management, as at 31.03.2025.
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
62.36

BNPPAM SUSTAINABLE INDICATORS

ESG CONTRIBUTION

	Environmental contrib.	Social contrib.	Governance contrib.
Portfolio	4.16	4.43	3.77

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)	27.58	MSCI Weighted Average Carbon Intensity Coverage	99.98%
MSCI ESG Quality Score (0-10)	8.4		

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 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/

Label(s)

The fund has received recognition from the Belgian Central Labeling Agency in the form of Towards Sustainability Label.
The Towards Sustainability label helps all types of retail and institutional investors looking for more sustainable savings and investment solutions. Which in its turn encourages financial institutions to offer a diverse and high-quality range of sustainable products.
For more information on the label, visit the website: www.towardssustainability.be

The fund has been awarded the French Label ISR
The main ambition of the Socially Responsible Investment (SRI) label supported by the public authorities is to distinguish between investment funds invested in issuers whose strategy and management practices meet the challenges of sustainable development.
For more information on the label, visit the website: https://www.lelabelisr.fr/

The fund has been awarded the FNG-Label.
The FNG-Label is the quality standard for sustainable investments in the German-speaking countries.
Further information on the FNG-Label: www.fng-siegel.org

RISK

Risk Indicator

1 2 3 **4** 5 6 7

Lower risk — Higher risk

The risk indicator assumes you keep the Product for 5 years.

Risk Analysis (1 year, weekly)	**Fund**
Volatility	12.06
Ex-post Tracking Error	1.80
Tracking Error Official Benchmark / Comparison Index	4.32
Sharpe Ratio	-0.16

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 4 out of 7, which is a medium risk class.

Other risks materially relevant to the Product not included in the summary risk indicator:

- **Operational 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.).

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 (27.03.25)	0.00%
Maximum conversion Fees	1.50%
Real Ongoing Charges	0.26%
Maximum Management Fees	0.08%

Index data as of 31.03.2025

Name	MSCI World SRI S-Series PAB 5% Capped (Hedged in EUR) NR
Bloomberg Code	M1CXWSC
Reuters code	.MIWO0xC0ONUS

Codes

ISIN Code	LU1291108998
Bloomberg Code	BNWTIHE LX

Quotation	**Bloomberg Code**	**Reuters code**
Euronext Paris	BNWTIHE LX	LU1291108998.LUF

Key Figures (EUR)

NAV	200.11
Fund Size (USD millions)	1,420.76

Characteristics

Legal form	Sub-fund of SICAV BNP PARIBAS EASY Luxembourg domicile
Dealing Deadline	16:30 CET STP (12:00 CET NON STP)
Recommended Investment Horizon	5 years
Benchmark	MSCI World SRI S-Series PAB 5% Capped (Hedged in EUR) NR
Domicile	Luxembourg
Launch Date	01.03.2016
Fund Manager(s)	Alexandre ZAMORA
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT Europe
Custodian	BNP PARIBAS, Luxembourg Branch
Base Currency	USD
Subscription/execution type	NAV + 2
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

DISCLAIMER

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