Key Investor Information

This document provides you with key investor information about this Fund. It is not marketing material. The information is required by law to help you understand the nature and the risks of investing in this Fund. You are advised to read it so you can make an informed decision about whether to invest.

JPM ESG EMU Government Bond IG 3-5 Y, a subfund of the SICAV BNP PARIBAS EASY

Class "Track | Capitalisation" - ISIN code LU2008763182

This Fund is managed by BNP PARIBAS ASSET MANAGEMENT Luxembourg, part of the BNP Paribas Group.

Objectives and investment policy

The Fund is an index-tracking passively managed fund.

The Fund seeks to replicate (with a maximum tracking error* of 1%) the performance of the J.P. Morgan ESG EMU Government Bond IG 3- 5 Year (TR) Index (the Index) by investing in debt securities issued by countries included in the Index, respecting the Index's weightings (full replication), or in a sample of debt securities included in the Index (optimised replication). When investing in a sample of debt securities, the Fund's tracking error may be higher.

the Indexapplies an Environmental, Social and Governance (ESG) scoring and screening methodology (such as environmental conventions, labour rights conventions, human rights, etc.) to tilt toward issuers ranked higher on ESG criteria, and to underweight or remove issuers that rank lower. As a result, 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 implemented here is Best-effort (a type of ESG selection consisting of giving priority to the issuers demonstrating an improvement in or good prospects for their ESG practices and performance over time). The extra-financial strategy of the Indexmay comprise methodological limitations such as the risk related to ESG investment or the Indexrebalancing. Further information on the index, its composition, calculation and rules for monitoring and periodic rebalancing, as well as information on the general methodology common to all J.P Morgan ESG indices, can be found at www.jpmorgan.com.

*The tracking error is a risk indicator that measures how closely a fund tracks the performance of its index. Incomes are systematically reinvested.

Investors are able to redeem on a daily basis (on Luxembourg bank business days) as described in the prospectus

Risk and reward profile

Lower risk						Higher risk
Potentially lower rewards Potentially higher rewa						gher rewards
1	2	3	4	5	6	7
			-			-

• Historical data may not be reliable indication for the future.

- The risk category of a Fund is an indicator but not a target or a guarantee and may shift over time.
- The lowest category does not mean a risk-free investment.
- Why is the Fund in this specific category?
- The risk category is justified by the investment mainly in Interest Rate instruments. The investor's attention is drawn to the fact that an increase in interest rates results in a decrease in the value of investments in bonds and debt instruments and more generally fixed income instruments.
- The higher the risk, the longer the recommended investment horizon.

Other risks materially relevant to the Fund which are not adequately captured by the indicator are described below:

- <u>Credit Risk</u>: This risk relates to the ability of an issuer to honour its commitments: downgrades of an issue or issuer rating may lead to a drop in the value of associated bonds.
- <u>Operational and Custody Risk</u>: 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 more information on risks, please see the risks section of the Fund's prospectus, which is available at http://www.bnpparibas-am.com.



Charges

The charges you pay are used to pay the Fund's running costs, including the costs of marketing and distribution. These charges reduce the potential growth of your investment.

One-off charges taken before	or after you invest				
Entry charge	None				
Exit charges	None				
This is the maximum that might be taken out of your money (before the proceeds of your investment are paid out).					
Charges taken from the Fund	over each year				
Ongoing charges	0.15% (*)				
Charges taken from the fund under specific conditions					
Performance fee	None				

 (\ast) The ongoing charges figure is based on past expenses determined as of 31 October 2021.

This figure may vary from year to year. It excludes:

• Portfolio transaction costs, except in the case of an entry/exit charge paid by the Fund when buying or selling units in another collective investment undertaking.

In addition, the investor's subscription, conversion or redemption order may be subject to an anti-dilution levy (maximum 0.25% for subscription or conversion in, and maximum 0.1% for redemption or conversion out) paid to the sub-fund in order to cover transaction costs.

In case of conversion, no fee will be charged.

performance.

reinvested

For more information about charges, please see the "Fees and Costs" section of the Fund's prospectus, which is available at <u>http://www.bnpparibas-am.com</u>.

 Performance figures are shown for shares classes, for which NAV was continuously calculated during the period from 1st January to 31st December.

• The ongoing charges of the Fund are included in the calculation of past

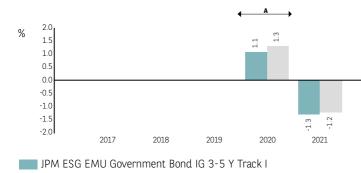
• Performance returns are based on the net asset value with distribuable income

Past performance is not an indicator of future results.

• The share class came into existence in 2019.

Past performance has been calculated in EUR.

Past performance



Benchmark index

A: 12/2020 : During this period, the benchmark index was Bloomberg Barclays Euro Aggregate Treasury 3-5 yr (TR).

Practical information

• Custodian: BNP PARIBAS SECURITIES SERVICES-LUXEMBOURG BRANCH.

- Further information about the Fund including the latest Prospectus, latest published prices of share(s), annual report and half yearly report may be obtained free of charge, in English, from BNP PARIBAS ASSET MANAGEMENT Luxembourg or online at <u>http://www.bnpparibas-am.com</u>.
- Luxembourg tax legislation may have an impact on the personal tax position of the investor.
- Details of the updated remuneration policy (including a description of how the remuneration and benefits are calculated), the identity of the people responsible for granting the remuneration and benefits and the composition of the remuneration committee are available on the website https://www.bnpparibas-am.com/en/footer/remuneration-policy/. A hard copy of the remuneration policy will be available upon request.
- BNP PARIBAS ASSET MANAGEMENT Luxembourg may be held liable solely on the basis of any statement contained in this document that is misleading, inaccurate or inconsistent with the relevant parts of the prospectus for the Fund.

• Investors may switch between Funds of BNP PARIBAS EASY. Please see the prospectus or contact your financial adviser for details.

This Fund is authorised in Grand Duchy of Luxembourg and regulated by the "Commission de Surveillance du Secteur Financier". This key investor information is accurate as at 18 February 2022.

