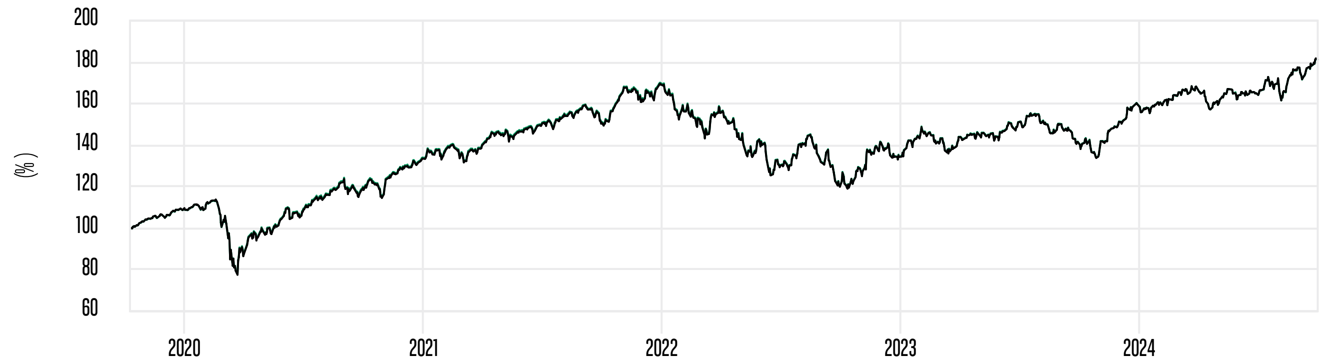
## DASHBOARD AS AT 30.09.2024

| Asset Class | Official Benchmark | No. of Holdings in benchmark | Fund Size (USD millions) |
|---|---|---|---|
| Equity | MSCI World SRI S-Series PAB 5% Capped (USD) NR | 322 | 1,349 |

| Trade currency | Comparison Index | SFDR Article | MSCI ESG Fund Rating |
|---|---|---|---|
| USD | MSCI World (USD) NR | 8 | AA |

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




**Cumulated Performance** at 30.09.2024 (%)

| | YTD | 1 Month | 3 Months | 6 Months | 1 Year | 2 Years | 3 Years | 4 Years | 5 Years |
|---|---|---|---|---|---|---|---|---|---|
| FUND | 13.39 | 2.14 | 9.89 | 7.76 | 27.86 | 50.74 | 20.19 | 51.84 | 81.50 |
| BENCHMARK | 13.55 | 2.16 | 9.96 | 7.83 | 28.10 | 51.18 | 20.65 | 52.66 | 81.60 |
| COMPARISON INDEX | 18.86 | 1.83 | 6.36 | 9.16 | 32.43 | 61.50 | 29.79 | 67.20 | 84.60 |

**Calendar Performance** at 30.09.2024 (%)

| | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 | 2014 |
|---|---|---|---|---|---|---|---|---|---|---|
| FUND | 18.80 | -20.74 | 26.62 | 23.14 | 27.52 | -9.20 | 21.80 | 6.50 | -0.80 | 6.00 |
| BENCHMARK | 18.95 | -20.63 | 26.71 | 22.56 | 28.40 | -8.90 | 22.40 | 6.60 | -0.80 | 5.90 |
| COMPARISON INDEX | 23.79 | -18.14 | 21.82 | 15.90 | 27.67 | -8.86 | 22.60 | 7.51 | -0.87 | 4.94 |

(1) All figures net of fees (in USD). The value of your investments may fluctuate. Past performance is no guarantee for future results.
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.
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"
09/2019 - 12/2021: During this period, the benchmark index was MSCI World SRI S-Series 5% Capped (NTR).
Source: BNP Paribas Asset Management
All data and performance are as of that date, unless otherwise stated.

## HOLDINGS BENCHMARK: (In %)

| Main Holdings (%) | | Against Comparison Index |
|---|---|---|
| NVIDIA CORP | 4.58 | + 0.31 |
| TEXAS INSTRUMENT INC | 1.73 | + 1.46 |
| APPLIED MATERIAL INC | 1.25 | + 1.02 |
| TESLA INC | 1.20 | + 0.12 |
| INTUIT INC | 1.06 | + 0.81 |
| S&P GLOBAL INC | 1.02 | + 0.79 |
| LAM RESEARCH CORP | 1.00 | + 0.84 |
| ASML HOLDING NV | 0.96 | + 0.49 |
| HOME DEPOT INC | 0.96 | + 0.38 |
| MARSH & MCLENNAN INC | 0.90 | + 0.74 |
| **No. of Holdings in Benchmark** | **322** | |

| by Country (%) | | Against Comparison Index |
|---|---|---|
| United States | 67.00 | - 4.86 |
| Japan | 8.21 | + 2.60 |
| United Kingdom | 2.00 | - 1.08 |
| Canada | 4.93 | + 1.93 |
| France | 1.81 | - 0.78 |
| Switzerland | 2.89 | + 0.35 |
| Australia | 2.51 | + 0.41 |
| Netherlands | 1.75 | + 0.38 |
| Italy | 1.58 | + 0.93 |
| China | 1.11 | + 0.88 |
| Forex contracts | - | - 0.00 |
| Cash | - | + 0.00 |
| Other | 6.21 | - 0.76 |
| **Total** | **100.00** | |

| by Sector (%) | | Against Comparison Index |
|---|---|---|
| Information technology | 19.47 | - 5.23 |
| Financials | 20.00 | + 4.56 |
| Health care | 15.28 | + 3.57 |
| Industrials | 16.18 | + 5.02 |
| Consumer discretionary | 7.76 | - 2.49 |
| Communication services | 4.51 | - 3.04 |
| Consumer staples | 5.93 | - 0.55 |
| Materials | 3.62 | - 0.15 |
| Utilities | 2.95 | + 0.26 |
| Real estate | 4.30 | + 1.99 |
| Forex contracts | - | - 0.00 |
| Cash | - | + 0.00 |
| Other | - | - 3.92 |
| **Total** | **100.00** | |

| by Currency (%) | | Against Comparison Index |
|---|---|---|
| USD | 67.02 | - 5.06 |
| EUR | 9.49 | + 1.13 |
| JPY | 8.21 | + 2.60 |
| GBP | 1.90 | - 1.79 |
| CAD | 5.06 | + 1.99 |
| CHF | 2.76 | + 0.28 |
| AUD | 2.56 | + 0.62 |
| SEK | 0.42 | - 0.42 |
| HKD | 0.72 | + 0.23 |
| SGD | 0.65 | + 0.34 |
| Other | 1.21 | + 0.09 |
| **Total** | **100.00** | |

Source of data: BNP Paribas Asset Management, as at 30.09.2024.
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.

**ESG global score**
**63.18**

## BNPPAM SUSTAINABLE INDICATORS

### ESG CONTRIBUTION

| | Environmental contrib. | Social contrib. | Governance contrib. |
|---|---|---|---|
| Portfolio | 4.64 | 4.60 | 3.94 |

### PORTFOLIO COVERAGE

| | Coverage rate |
|---|---|
| ESG coverage | 98.71 % |

## 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) | 33.16 | MSCI Weighted Average Carbon Intensity Coverage | 99.74% |
| MSCI ESG Quality Score (0-10) | 8.42 | | |

**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/

## 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.
You may not be able to sell your Product easily or you may have to sell at a price that significantly impacts on how much you get back.

| **Risk Analysis** (1 year, weekly) | **Fund** |
|---|---|
| Volatility | 13.12 |
| Ex-post Tracking Error | 0.04 |
| Tracking Error Official Benchmark / Comparison Index | 4.14 |
| Sharpe Ratio | 1.74 |

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.
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.

**Be aware of currency risk. If the currency of your account is different from the currency of this Product, the payments you will get depend on the exchange rate between the two currencies. This risk is not considered in the indicator shown above.**

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 (22.09.24) | 3.00% |
| Maximum conversion Fees | 0.00% |
| Real Ongoing Charges (31.12.23) | 0.26% |
| Maximum Management Fees | 0.13% |

| **Index data as of 30.09.2024** | |
|---|---|
| Name | MSCI World SRI S-Series PAB 5% Capped (USD) NR |
| Bloomberg Code | M1CXWSC |
| Reuters code | .MIWO0xC00NUS |

| **Codes** | |
|---|---|
| ISIN Code | LU1291108642 |
| Bloomberg Code | EWRD FP |

| **Quotation** | **Bloomberg Code** | **Reuters code** |
|---|---|---|
| iNAV | IEWRD index | N/A |
| Euronext Paris | EWRD FP | EWRD.PA |
| Xetra | EWRD GY | EWRD.DE |

| **Key Figures (USD)** | |
|---|---|
| NAV | 18.81 |
| Fund Size (US Dollar millions) | 1,349.39 |

| **Characteristics** | |
|---|---|
| Legal form | Sub-fund of SICAV BNP PARIBAS EASY Luxembourg domicile |
| Dealing Deadline | 16:30 CET STP (16:30 CET NON STP) |
| Recommended Investment Horizon | 5 |
| Benchmark | MSCI World SRI S-Series PAB 5% Capped (USD) NR |
| Domicile | Luxembourg |
| Launch Date | 26.02.2016 |
| Fund Manager(s) | Alexandre ZAMORA |
| Management Company | BNP PARIBAS ASSET MANAGEMENT Luxembourg |
| Delegated Manager | BNP PARIBAS ASSET MANAGEMENT UK Limited |
| Delegated Manager | BNP PARIBAS ASSET MANAGEMENT Europe |
| Custodian | BNP PARIBAS, Luxembourg Branch |
| Base Currency | USD |

**Characteristics**

| | |
|---|---|
| Subscription/execution type | NAV + 2 |
| 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

of the number of stars assigned to it in the three-, five-, and 10-year rating periods. Morningstar stars rank from 1 to 5, with the top ranking being 5 stars. The information contained herein: (1) is proprietary to Morningstar and/or its content providers; (2) may not be copied or distributed; and (3) is not warranted to be accurate, complete or timely. Neither Morningstar nor its content providers are responsible for any damages or losses arising from any use of this information. Past performance is no guarantee of future results.