

SUB-FUND		INVESTMENT STRATEGY UNDERLYING FINANCIAL INDEX						
NAME	NAME	TICKER	Administrator	Currency	CALCULATION METHODS*	REBALANCING FREQUENCY	COSTS (ANNUAL BASIS ESTIMATION)	
Alpha Commodity							<a href="https://docfinder.bnpparibas-am.com/api/files/d38c65fe-84c6-450f-90db-ad788b2467ff">https://docfinder.bnpparibas-am.com/api/files/d38c65fe-84c6-450f-90db-ad788b2467ff</a>	
Cross Asset Alternatives							<a href="https://docfinder.bnpparibas-am.com/api/files/28bfa7ba-d5d8-4cde-96ef-572514947419">https://docfinder.bnpparibas-am.com/api/files/28bfa7ba-d5d8-4cde-96ef-572514947419</a>	
Cross Asset High Focus							<a href="https://docfinder.bnpparibas-am.com/api/files/2a68f8ade-b13d-47c7-940e-ab4b6970bb2e">https://docfinder.bnpparibas-am.com/api/files/2a68f8ade-b13d-47c7-940e-ab4b6970bb2e</a>	
Equity Europe Climate Care PAB	BNP Paribas Equity Europe Climate Care Paris-Aligned NTR Index	BNPIECCP	BNP Paribas S.A.	EUR	*	Quarterly	0%	
Equity Europe Climate Care Protection 90%	BNP Paribas Equity Europe Climate Care Paris-Aligned NTR Index	BNPIECCP	BNP Paribas S.A.	EUR	*	Quarterly	0%	
Equity Europe Dynamic Factor Defensive	BNP Paribas Dynamic Factors Europe ESG Index	BNPIDEFE	BNP Paribas S.A.	EUR	*	Monthly		
Equity Europe GURU	BNP Paribas GURU® Europe ESG NTR EUR Index	BNPIGEU	BNP Paribas S.A.	EUR	*	Monthly	0%	
Equity Eurozone GURU	BNP Paribas GURU® Eurozone ESG NTR EUR Index	BNPIGEZ	BNP Paribas S.A.	EUR	*	Monthly	0%	
Equity Eurozone Income Defensive	BNP Paribas Quality Dividend Eurozone ESG Index	BNPIFEDZ	BNP Paribas S.A.	EUR	*	Monthly	0%	
Equity Japan Climate Care	BNP Paribas Equity Japan Select Climate Care NTR EUR Index	BNPIJSCC	BNP Paribas S.A.	EUR	*	Quarterly	0.15%	
Equity US GURU	BNP Paribas GURU® US ESG NTR USD Index	BNPIGUS	BNP Paribas S.A.	USD	*	Monthly	0%	
Equity US Premium Income	BNP Paribas Stock Put Write US Index	BNPISPUS	BNP Paribas S.A.	USD	*	Daily (technical adjustments)	(a) Replication costs linked to the dynamic selling of short-term put options. These costs are applied when put options are sold and are dependent on volatility market conditions. An annual estimation of these costs - ranges from roughly 0.50% to 1.50% p.a. (b) Execution costs resulting from the management of the put-write strategies portfolio at each rebalancing day. The execution costs are estimated at roughly 0.15% p.a., applied to the portfolio.	
Equity World DEF1	BNP Paribas DEF1 Equity World Long Net TR Index	BNPIDFWT	BNP Paribas S.A.	USD	*	Monthly	Up to 0.30%	
Equity World DEF1 Market Neutral	BNP PARIBAS DEF1 EQUITY WORLD MARKET NEUTRAL 2X TR INDEX	BNPIDWM2	BNP Paribas S.A.	USD	*	Monthly	Up to 1.05%	
Equity World Employee Scheme III	BNP Paribas WRE Total Return Index	BNPIRETE	BNP Paribas S.A.	USD	*	Semi-annually	0%	
Equity World GURU	BNP Paribas GURU® All Country ESG NTR USD Index	BNPIGAC	BNP Paribas S.A.	USD	*	Monthly	0.30%	
Future Materials Opportunities	BNP Paribas Exane Commodities Strategic Metals ER Index	BNPXEC5M	BNP Paribas S.A.	USD	*			
Healthy Living Opportunities	BNP Paribas Exane Healthy Living Opportunities Index	BNPIEHLO	BNP Paribas S.A.	EUR	*	Quarterly	0.06%	
Multi Asset Diversified	BNP Paribas Cross Asset Trend Vol 10%	BNPICT10	BNP Paribas S.A.	USD	*	Up to daily (technical adjustments)	2.3% replication and rebalancing costs / 0.5% fixed fee	
Multi Asset Diversified Defensive							<a href="https://docfinder.bnpparibas-am.com/api/files/0175A0B4-2164-48CF-8A56-0148775F468C">https://docfinder.bnpparibas-am.com/api/files/0175A0B4-2164-48CF-8A56-0148775F468C</a>	
New Energy Opportunities	BNP Paribas Exane Clean Energy Opportunities Index	BNPIECLO	BNP Paribas S.A.	USD	*	Quarterly	0.11%	
Nuclear Opportunities	BNP Paribas Exane Nuclear Energy Opportunities Index	BNPIENUO	BNP Paribas S.A.	USD	*			
Raw Materials Income	BNP Paribas DR Alpha ex-Agriculture and Livestock Index	BNPIDRXA	BNP Paribas S.A.	USD	*	Monthly	0.27%	
Equity World Climate Care	BNP Paribas Equity World Climate Care NTR Index	BNPIEWCC	BNP Paribas S.A.	USD	*	Quarterly	0%	

\* Available on request for investors by contacting [di.theam@am.coordination@uk.bnpparibas.com](mailto:di.theam@am.coordination@uk.bnpparibas.com)