

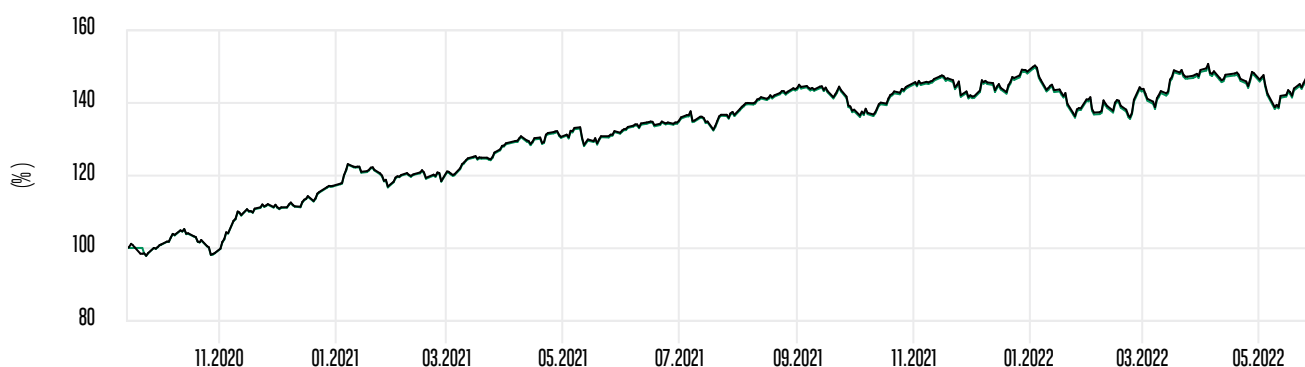
## DASHBOARD AS AT 31.05.2022

Asset Class	Benchmark	No. of Holdings in benchmark	Fund Size (EUR millions)
Equity	ECPI Global ESG Blue Economy (EUR) NR	50	223
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	
<div> <div>1</div> <div>2</div> <div>3</div> <div>4</div> <div>5</div> <div>6</div> <div>7</div> </div>	-1.25 % Benchmark -1.26 %	-	

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

(2) Based on 360 days

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



## Cumulated Performance at 31.05.2022 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
● FUND	-1.25	-0.92	1.71	3.58	11.19	-	-	-	-
● BENCHMARK	-1.26	-0.96	1.66	3.60	11.31	-	-	-	-

## Calendar Performance at 31.05.2022 (%)

	2021	2020	2019	2018	2017
● FUND	26.62	-	-	-	-
● BENCHMARK	26.86	-	-	-	-

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

Source: BNP Paribas Asset Management

All data and performance are as of that date, unless otherwise stated.

For further information, and in particular the risks of the product, please refer to the Prospectus and KIIDs of fund.



## HOLDINGS BENCHMARK: (In %)

## Main Holdings (%)

HAPAG LLOYD AG	2.79
ENPHASE ENERGY INC	2.78
ORIENT OVERSEAS INTERNATIONAL LTD	2.46
ROYAL BOSKALIS WESTMINSTER NV C	2.40
EDP RENOVAVEIS SA	2.37
MOWI	2.34
TERNA RETE ELETTRICA NAZIONALE	2.31
SALMAR	2.29
SOLAREDGE TECHNOLOGIES INC	2.29
MELIA HOTELS INTERNATIONAL SA	2.28
<b>No. of Holdings in Benchmark</b>	<b>50</b>

## by Country (benchmark) (%)

United States	22.58
United Kingdom	9.29
Japan	8.94
Spain	8.74
Norway	6.69
Germany	6.23
Netherlands	6.08
Denmark	5.85
France	5.58
Switzerland	5.28
Other	14.74
<b>Total</b>	<b>100.00</b>

## by Sector (benchmark) (%)

Industrials	49.29
Utilities	20.68
Consumer staples	15.83
Materials	5.20
Information technology	5.07
Consumer discretionary	3.93
<b>Total</b>	<b>100.00</b>

Source of data: BNP Paribas Asset Management, as at 31.05.2022

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.



## SUSTAINABLE INDICATORS

**Benchmark ESG score**  
**56.04**

## ESG CONTRIBUTION

	Environmental contrib.	Social contrib.	Governance contrib.
Benchmark	3.32	2.28	0.44

## CARBON FOOTPRINT

	T/Co2 per M€ per year
Benchmark	81.29

## PORTFOLIO COVERAGE

	Coverage rate
ESG coverage	100.00 %
Carbon footprint coverage	97.00 %

## ESG benchmark

For more information about ESG Benchmark definition, please refer to the "Investment policy" section of the FCP prospectus, which is available from the following address: [www.bnpparibasam.com](http://www.bnpparibasam.com)

## 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. Sustainalytics, 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.

## Carbon footprint

The fund's carbon footprint is the sum of index components i.e. companies' carbon emissions divided by companies' Enterprise Value multiplied by the weight of companies in the portfolio/index replicated by the fund. Carbon emissions are the sum of Scope 1 emissions (direct emission from the company's facilities) & Scope 2 emissions (indirect emissions linked to the company's energy consumption). Carbon data provider is Trucost. The footprint is expressed in tons of CO2 equivalent per year and per million euros invested. Enterprise Value (EV) is the measure of a company's total value. It is calculated by adding the market capitalization and the financial debt of a company. Index provider can use different sources of data and their proprietary methodology which can result in different CO2 footprint.

## 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 internal methodology which can be lower than the full coverage offered per the index provider.

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/>



## 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 (Since inception)

## Fund

Volatility	14.05
Ex-post Tracking Error	0.06

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

Maximum Subscription Fee	3.00%
Maximum Redemption Fee (26.05.22)	3.00%
Maximum conversion Fees	0.00%
Real Ongoing Charges (31.10.21)	0.30%
Maximum Management Fees	0.18%

## Codes

ISIN Code	LU2194447293
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FUND\_REPORTING\_FUND\_CODES\_FUNDATION FOR FUNDSHEET\_PORTFOL

## Key Figures (EUR)

NAV	14.62
Fund Size (Euro millions)	222.84

## Index data as of 31.05.2022

Name	ECPI Global ESG Blue Economy (EUR) NR
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## 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 years
Benchmark	ECPI Global ESG Blue Economy (EUR) NR
Domicile	Luxembourg
First NAV date	14.09.2020
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	EUR
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](http://www.bnpparibas-am.com)

