

DASHBOARD AS AT 31.01.2020

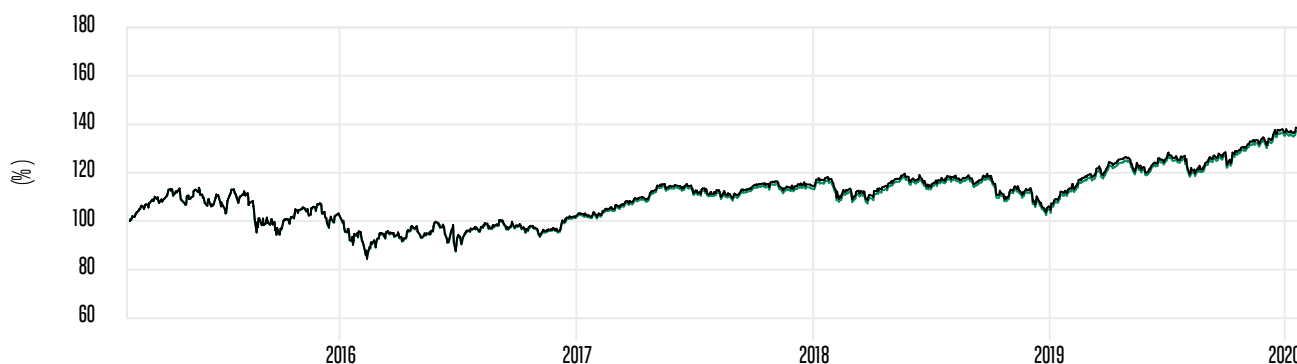
Asset Class	Benchmark	No. of Holdings in benchmark	Fund Size (EUR millions)
Equity	Low Carbon 100 Europe (NTR) Index	101	769
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	Morningstar Rating
1 2 3 4 5 6 7	-1.45 % Benchmark -1.43 %	9.53 % Benchmark 9.66 %	★ ★ ★ ★ ★ 31.12.2019

(2) Based on 360 days

INDEX DESCRIPTION:

The benchmark is the Low Carbon 100 Europe® NTR index, published in EUR by Euronext. The composition of the index is reviewed on a yearly basis. The index is valued daily. It includes the companies having the lowest carbon intensity at their respective sector or homogeneous sub-sector levels of the ICB classification according to the "best-in-class" approach, and with the objective of approximating the sector's weights in the universe (300 largest European companies). In the Low Carbon 100 Europe NTR the regular dividends, minus the applicable withholding tax, are taken into account.

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



Cumulated Performance at 31.01.2020 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
● FUND	-1.45	-1.45	3.36	7.73	19.22	16.27	31.91	39.79	33.66
● BENCHMARK	-1.43	-1.43	3.42	7.85	19.11	16.16	32.39	40.76	35.03

Calendar Performance at 31.01.2020 (%)

	2019	2018	2017	2016	2015
● FUND	28.97	-7.60	12.27	-1.70	10.10
● BENCHMARK	28.86	-7.60	12.81	-1.37	10.44

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

A - 10/2008-06/2017: Following a corporate action on 02/06/2017, the performances listed are the simulated past performance and fees of the BNP PARIBAS EASY LOW CARBON 100 EUROPE UCITS ETF.

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 (%)

NESTLE SA N	7.72
ROCHE HOLDING PAR AG	4.77
SAP	3.99
SIEMENS N AG N	3.08
UNILEVER NV	3.00
ASTRAZENECA PLC	2.49
ALLIANZ	2.43
LOREAL SA	2.38
SANOFI SA	2.27
DIAGEO PLC	2.26
No. of Holdings in Benchmark	101

by Country (benchmark) (%)

United Kingdom	23.56
France	18.87
Switzerland	15.24
Germany	14.61
Spain	6.32
Netherlands	5.50
Sweden	4.69
Denmark	4.21
Italy	3.34
Finland	1.38
Other	2.28
Total	100.00

by Sector (benchmark) (%)

Industrials	20.69
Consumer staples	19.44
Financials	18.61
Health care	12.49
Consumer discretionary	7.99
Information technology	7.48
Materials	5.33
Communication services	5.02
Utilities	1.45
Real estate	1.37
Other	0.11
Total	100.00

Source of data: BNP Paribas Asset Management, as at 31.01.2020

The above-mentioned securities are for illustrative purposes only, are not intended as solicitation of the purchase of such securities, and do not constitute any investment advice or recommendation.



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 (3 years, monthly)

	Fund
Volatility	10.12
Ex-post Tracking Error	0.22

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 :

- **Counterparty Risk:** This risk is associated with the ability of a counterparty in an Over The Counter financial transaction to fulfil its commitments like payment, delivery and reimbursement.
- **Credit Risk:** 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.
- **Derivative Risk:** When investing in over the counter or listed derivatives, the Fund aims to hedge and/or to leverage the yield of its position. The attention of the investor is drawn to the fact that leverage increases the volatility of the subfund.
- **Liquidity Risk:** This risk arises from the difficulty of selling an asset at a fair market price and at a desired time due to lack of buyers.

For a Complete description and definition of risks, please consult the last available prospectus and KIIDs of the funds.

DETAILS

Fees		Codes		
Maximum Subscription Fee	3.00%	ISIN Code	LU1377382368	
Maximum Redemption Fee	3.00%	Quotation	Bloomberg Code	Reuters code
Maximum conversion Fees	0.00%	Euronext Paris	ECN FP	ECN.PA
Real Ongoing Charges (31.10.19)	0.30%	Xetra	LCEU GY	LCEU.DE
Maximum Management Fees	0.18%	Swiss Exchange	LCEU SE	N/A
Index data as of 31.01.2020		Borsa Italiana	LCEU IM	N/A
Name	Low Carbon 100 Europe (NTR) Index	Key Figures (EUR)		
Bloomberg Code	LC1NR	NAV	186.33	
Reuters code	.LC1GR	Fund Size (Euro millions)	768.78	
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	Low Carbon 100 Europe (NTR) Index			
Domicile	Luxembourg			
First NAV date	02.06.2017			
Fund Manager	Ashok OUTTANDY			
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg			
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT UK Limited			
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT France			
Custodian	BNP PARIBAS SECURITIES SERVICES-LUXEMBOURG BRANCH			
Base Currency	EUR			
Subscription/execution type	NAV + 1			



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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