

BNP PARIBAS EASY MSCI ACWI SRI S-Series PAB 5% Capped UCITS ETF

IE0004HBJKGO

Issuer	BNP PARIBAS ASSET MANAGEMENT Europe
Fund provider	BNP Paribas ASSET MANAGEMENT Europe
Fund type/Asset class	ETF
Legal form	SICAV
Fund issue date	08/04/2024
Last Update	30.05.2024
Benchmark	MSCI ACWI SRI S-Series PAB 5% Capped (USD) NR
Tranche	Private Investors Institutional Investors

Risk Indicator (PRIIP) 4 of 7	Licensed in D	Classification by SFDR Article 8	EU Taxonomy -	% of Sustainable Investments according to SFDR 35%
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Principal Adverse Impacts



Sustainable Development Goals

No explicit details regarding the Sustainable Development Goals

NORMAL ALLOCATION

Equities	99 % to 100 %
Bonds	Excluded
Money market/Bank deposits	Excluded
Commodities	0 %
Direct investments	Excluded
Derivatives	0 % (for hedging only)
Other	-

Sustainability approach

Principal Adverse Impacts	<ul style="list-style-type: none"> ✓ Greenhouse Gas Emissions ✓ Water ✓ Waste ✓ Biodiversity ✓ Energy Efficiency and Fossil Fuels ✓ Social and Employee Matters
Further remarks on the consideration of SDGs	-
Rationale behind classification according to SFDR	Article 8
Engagement	<p>Yes, organized internally</p> <p>Link to engagement policy</p>
Voting	<p>Yes, organized internally</p> <p>Link to voting policy</p>
Best-in/of-Class	<p>Best-In-Class</p> <p>The fund replicates the MSCI ACWI SRI S-Series PAB 5% Capped (NTR). This MSCI SRI S-Series PAB Indexes are designed to represent the performance of companies that have high Environmental, Social and Governance (ESG) ratings relative to their sector peers, to ensure the inclusion of the best-in-class companies from an ESG perspective. The methodology aims to include the securities of companies with the highest ESG ratings making up 25% of the market capitalization in each sector and region of the parent index (MSCI ACWI Index).</p>
ESG-Integration	<p>Yes</p> <p>The MSCI SRI S-Series PAB Indexes use MSCI ESG Business Involvement Screening Research and MSCI Climate Change Metrics to identify companies that are involved in controversial business activities. Companies that meet the business involvement criteria are excluded from the MSCI SRI S-Series Indexes. The MSCI SRI S-Series PAB Indexes use MSCI ESG Ratings to identify companies that have demonstrated an ability to manage their ESG risks and opportunities. Companies are required to have an MSCI ESG Rating of 'A' or above to be eligible for inclusion in the MSCI SRI S-Series Indexes. The MSCI SRI S-Series PAB Indexes use MSCI ESG Controversies Scores to identify those companies that are involved in very serious controversies involving the environmental, social, or governance impact of their operations and/or products and services. Companies are required to have an MSCI ESG Controversies Score of 4 or above to be eligible for inclusion in the MSCI SRI S-Series PAB Indexes. The MSCI SRI S-Series PAB 5% Capped Indexes ("PAB Indexes") are constructed using the MSCI EU PAB Overlay Index methodology.</p>
Norm-based screening	<ul style="list-style-type: none"> ✓ UN Global Compact ✓ ILO core labour standards ✓ OECD Guidelines for Multinational Enterprises <p>Other UNGP</p>
Themes	<ul style="list-style-type: none"> ✓ Climate change <p>The product must also be consistent with the objectives of the Paris Aligned Benchmark (PAB) aimed at: - Reducing the index's carbon intensity relative to the initial investment by at least 50%. - Achieving an annual decarbonisation target of at least 7%. This trajectory allows being in line with the IPCC 1.5°C scenario. It should be noted that this is at the index level and not at the level of each underlying.</p>
Impact Investing	-
Further information on the sustainability approach	<p>EU Paris Aligned Benchmark</p> <p>Link to sustainability approach</p>

Research and Transparency

In-house sustainability analysis	Yes, 35
Research partners	Yes MSCI Research/Sustainalytics/Trucost/S&P/ISS/Beyond Ratings/Vigeo Eiris
Percentage of portfolio with sustainability analysis	100 %
Strategically important suppliers included	No
Sustainability advisory committee	No
Analysis of portfolio CO2	Yes, backward-looking indicator
Sustainability reporting	Yes Not Applicable -Sustainability reports are produced when funds have at least 1 year
At least monthly portfolio publication	No
Certification/Label awarded by independent auditors	-

Environmental

EXCLUSION OF SECTORS / AREAS OF BUSINESS – COMPANIES

Fossil fuels (Coal, Oil and Gas)	Yes
Nuclear power (operation and components)	Yes 5 % Turnover threshold
Green genetic engineering	Yes 5 % Turnover threshold
Chlorine and agrochemicals (biocides)	No
Other	-

EXCLUSION OF BUSINESS PRACTICES – COMPANIES

Environmentally damaging behaviour	Yes
Damage to biodiversity	Yes
Other	-

EXCLUSION CRITERIA – COUNTRIES

Non-ratification of the Paris Climate Agreement	No
Non-ratification of the Protocol on Biosafety	No
Non-ratification of the UN Biodiversity Convention	No
Nuclear power by proportion of gross energy production	No
Other	-

Social

EXCLUSION OF SECTORS / AREAS OF BUSINESS – COMPANIES

Weapons/Armaments	Yes 5 % Turnover threshold
Cluster bombs and anti-personnel mines	Yes
Weapons of mass destruction (ABC/CBRN)	Yes
Tobacco products	Yes 5 % Turnover threshold
Pornography	Yes 5 % Turnover threshold
Spirits/Alcohol	Yes 5 % Turnover threshold
Gambling	Yes 5 % Turnover threshold
Other	-

EXCLUSION OF BUSINESS PRACTICES – COMPANIES

Labour rights (ILO core labour standards)	Yes
Exploitative child labour	Yes
Violation of human rights	Yes
Animal testing	No
Other	-

EXCLUSION CRITERIA – COUNTRIES

Labour rights	N/A
Violation of human rights	N/A
Military spending as a percentage of GDP	N/A
Death penalty, torture	N/A
Countries classified by Freedom House as not free	N/A
Violations of the Nuclear Non-Proliferation Treaty	N/A
Violations of other non-proliferation treaties	N/A
Other	-

Governance

EXCLUSION OF BUSINESS PRACTICES – COMPANIES

Corruption and bribery	Yes
Tax: planned avoidance & detected violations	Yes
Other	Controversial Investments ; Fraud

EXCLUSION CRITERIA – COUNTRIES

Corruption	N/A
Other	-

Quelle: Unternehmensangaben. | Für die Angaben der Unternehmen kann keine Haftung übernommen werden. Die Angaben dienen nur zur Information und stellen keine Beratung oder Empfehlung dar. Bitte beachten Sie den Haftungsausschluss unter www.forum-ng.org/disclaimer. Das FNG-Nachhaltigkeitsprofil bietet nur einen ersten Überblick und ist kein Ersatz für eine eigenständige Analyse. Weiterführende Erläuterungen finden Sie unter www.forum-ng.org