

BNP PARIBAS EASY MSCI Europe Small Caps SRI S-Series PAB 5% Capped

LU1291101555

Issuer	BNP PARIBAS ASSET MANAGEMENT LUXEMBOURG
Fund provider	BNP PARIBAS ASSET MANAGEMENT LUXEMBOURG
Fund type/Asset class	ETF
Legal form	-
Fund issue date	21/10/2015
Last Update	30.05.2024
Benchmark	MSCI Europe Small Caps SRI S-Series PAB 5% Capped index (EUR) NR
Tranche	Private Investors Institutional Investors

Risk Indicator (PRIIP) 4 of 7	Licensed in LU	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	Excluded
Direct investments	Excluded
Derivatives	0 % to 1 % (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	Yes, organized internally Link to engagement policy
Voting	Yes, organized internally Link to voting policy
Best-in/of-Class	<p>Best-In-Class</p> <p>The fund replicates the MSCI Europe Small Caps 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 Europe Small Caps Index).</p>
ESG-Integration	<p>No</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	✓ Climate change
Impact Investing	-
Further information on the sustainability approach	EU Paris Aligned Benchmark Link to sustainability approach

Research and Transparency

In-house sustainability analysis	Yes, 35
Research partners	Yes MSCI Research/Sustainalytics/Trucost/S&P/Carbone 4/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	No
At least monthly portfolio publication	No
Certification/Label awarded by independent auditors	- Other Towards Sustainability Label

Environmental

EXCLUSION OF SECTORS / AREAS OF BUSINESS – COMPANIES

Fossil fuels (Coal, Oil and Gas)	Yes 5 % Turnover threshold
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	N/A
Non-ratification of the Protocol on Biosafety	N/A
Non-ratification of the UN Biodiversity Convention	N/A
Nuclear power by proportion of gross energy production	N/A
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	No
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	-

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