

Key Investor Information

This document provides you with key investor information about this Fund. It is not marketing material. The information is required by law to help you understand the nature and the risks of investing in this Fund. You are advised to read it so you can make an informed decision about whether to invest.

MSCI North America ESG Filtered Min TE, a subfund of the SICAV BNP PARIBAS EASY

Class "Track I Capitalisation" - ISIN code LU1859445907

This Fund is managed by BNP PARIBAS ASSET MANAGEMENT Luxembourg, part of the BNP Paribas Group.

Objectives and investment policy

The Fund is an index-tracking passively managed fund.

The Fund seeks to replicate (with a maximum tracking error* of 1%) the performance of the MSCI North America ESG Filtered Min TE (NTR) Index (Bloomberg: MXNAEFMT index) (the Index) by investing in the shares issued by companies included in the Index, respecting the Index's weightings (full replication), or in a sample of shares issued by companies included in the Index (optimised replication).

When investing in a sample of shares, the Fund's tracking error may be higher.

The Index is composed of North American companies selected on the basis of Environmental, Social and Corporate Governance (ESG) criteria (such as environmental opportunity, pollution and waste, human capital, corporate governance, etc.) and based on their efforts to reduce their exposure to coal and unconventional fossil fuels, while minimising the tracking error compared to the parent index, the MSCI North America index. As a result, companies involved in sectors with a potentially high negative ESG impact, those subject to significant violations of the UN Global Compact principles and those involved in severe ESG-related controversies are excluded from the Index. The type of approach used here is Best-in-universe (type of ESG selection consisting of giving priority to the issuers best rated from a non-financial viewpoint irrespective of their sector of activity, and accepting sector biases, because the sectors which are considered more virtuous on the whole will be more heavily represented). The extra-financial strategy of the Index, carried out at each step of the investment process, may comprise methodological limitations such as the risk related to ESG investment or the Index rebalancing.

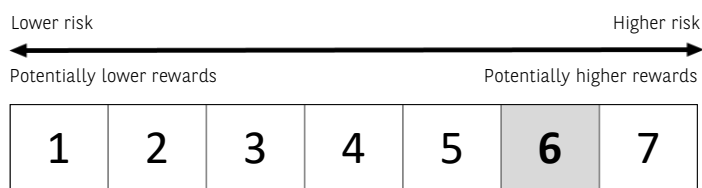
Further information on the Index, its composition, calculation and rules for periodical review and rebalancing and on the general methodology behind the MSCI indices can be found on www.msci.com.

*The tracking error is a risk indicator that measures how closely a fund tracks the performance of its reference index.

Incomes are systematically reinvested.

Investors are able to redeem on a daily basis (on Luxembourg bank business days) as described in the prospectus.

Risk and reward profile



- Historical data may not be reliable indication for the future.
- The risk category of a Fund is an indicator but not a target or a guarantee and may shift over time.
- The lowest category does not mean a risk-free investment.
- 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.
- The higher the risk, the longer the recommended investment horizon.

Other risks materially relevant to the Fund which are not adequately captured by the indicator are described 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 more information on risks, please see the risks section of the Fund's prospectus, which is available at <http://www.bnpparibas-am.com>.



Charges

The charges you pay are used to pay the Fund's running costs, including the costs of marketing and distribution. These charges reduce the potential growth of your investment.

One-off charges taken before or after you invest	
Entry charge	None
Exit charges	None
This is the maximum that might be taken out of your money (before the proceeds of your investment are paid out).	
Charges taken from the Fund over each year	
Ongoing charges	0.16% (*)
Charges taken from the fund under specific conditions	
Performance fee	None

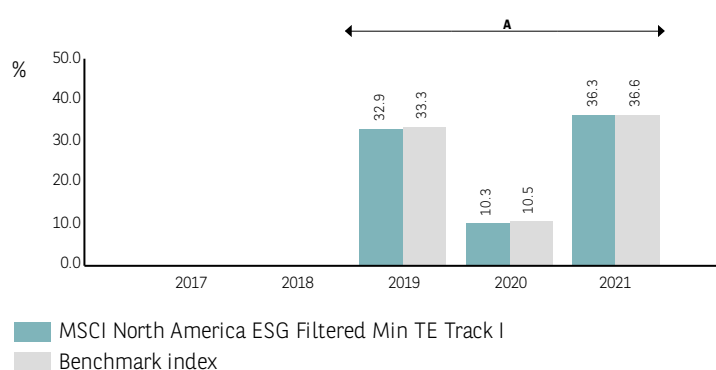
(*) The ongoing charges figure shown here is an estimate of the charges. Due to recent change in the fees structure, an estimate is used rather than an ex-post figure. This figure may vary from year to year. It excludes:

- Portfolio transaction costs, except in the case of an entry/exit charge paid by the Fund when buying or selling units in another collective investment undertaking. In addition, the investor's subscription, conversion or redemption order may be subject to an anti-dilution levy (maximum 0.05% for subscription or conversion in, and maximum 0.05% for redemption or conversion out) paid to the sub-fund in order to cover transaction costs.

In case of conversion, no fee will be charged.

For more information about charges, please see the "Fees and Costs" section of the Fund's prospectus, which is available at <http://www.bnpparibas-am.com>.

Past performance



- Performance figures are shown for shares classes, for which NAV was continuously calculated during the period from 1st January to 31st December.
- Past performance is not an indicator of future results.
- The ongoing charges of the Fund are included in the calculation of past performance.
- The share class came into existence in 2018.
- Past performance has been calculated in EUR.
- Performance returns are based on the net asset value with distributable income reinvested.

A: 10/2018 - 12/2021: During this period, the benchmark index was MSCI North America ex Controversial Weapons (NTR).

Practical information

- Custodian: BNP PARIBAS SECURITIES SERVICES-LUXEMBOURG BRANCH.
- Further information about the Fund including the latest Prospectus, latest published prices of share(s), annual report and half yearly report may be obtained free of charge, in English, from BNP PARIBAS ASSET MANAGEMENT Luxembourg or online at <http://www.bnpparibas-am.com>.
- Luxembourg tax legislation may have an impact on the personal tax position of the investor.
- Details of the updated remuneration policy (including a description of how the remuneration and benefits are calculated), the identity of the people responsible for granting the remuneration and benefits and the composition of the remuneration committee are available on the website <https://www.bnpparibas-am.com/en/footer/remuneration-policy/>. A hard copy of the remuneration policy will be available upon request.
- BNP PARIBAS ASSET MANAGEMENT Luxembourg may be held liable solely on the basis of any statement contained in this document that is misleading, inaccurate or inconsistent with the relevant parts of the prospectus for the Fund.
- Investors may switch between Funds of BNP PARIBAS EASY. Please see the prospectus or contact your financial adviser for details.

This Fund is authorised in Grand Duchy of Luxembourg and regulated by the "Commission de Surveillance du Secteur Financier". This key investor information is accurate as at 18 February 2022.



BNP PARIBAS
ASSET MANAGEMENT

The sustainable investor for a changing world