

BNP PARIBAS EASY € High Yield SRI Fossil Free

LU2244386053

Issuer	BNP PARIBAS ASSET MANAGEMENT LUXEMBOURG
Fund provider	BNP PARIBAS ASSET MANAGEMENT LUXEMBOURG
Fund type/Asset class	ETF
Legal form	SICAV
Fund issue date	18/02/2021
Last Update	14.02.2024
Benchmark	Bloomberg MSCI Euro High Yield SRI Sustainable Ex Fossil Fuel (NTR) Index (Bloomberg: I35881 Index)
Tranche	Private Investors Institutional Investors



Risk Indicator (PRIIP)
4 of 7

Licensed in
D, A, LU

Classification by SFDR
Article 8

EU Taxonomy
-

% of Sustainable Investments according to SFDR
-

Principal Adverse Impacts



Sustainable Development Goals

No explicit details regarding the Sustainable Development Goals

NORMAL ALLOCATION

Equities	Excluded
Bonds	100 %
Money market/Bank deposits	Excluded
Commodities	Excluded
Direct investments	Excluded
Derivatives	Excluded
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	<p>Article 8</p> <p>The financial product promotes environmental and social characteristics by assessing underlying investments against Environmental, Social, and Governance (ESG) criteria using the methodology of the index provider. As such, the product is exposed to issuers that demonstrate superior or improve environmental and social practices, while implementing robust corporate governance practices within their sector of activity.</p>
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>Bloomberg MSCI Sustainability Indexes positively screen issuers from existing Bloomberg parent indexes based on MSCI ESG Ratings, which are a “best in class” assessment of how well an issuer manages ESG risks relative to its industry peer group. ESG Ratings are available for corporate, sovereign, and government-related issuers. The minimum threshold applied to Bloomberg MSCI flagship indexes is an ESG rating of BBB or better.</p>
ESG-Integration	<p>Yes</p> <p>The index includes issuers with MSCI ESG Ratings of BB or higher and negatively screens issuers that are involved in business activities that are restricted because they are inconsistent with certain values-based business involvement criteria, including activities related to controversial military weapons, and those issuers with a “red” MSCI ESG Controversy Score are excluded. Additionally From September 2020, the index excludes issuers with any Fossil Fuel ties.</p>
Norm-based screening	<ul style="list-style-type: none"> ✓ UN Global Compact ✓ ILO core labour standards ✓ OECD Guidelines for Multinational Enterprises <p>Other United Nations Guiding Principles on Business and Human Rights (UNGPNHR)</p>
Themes	-
Impact Investing	-
Further information on the sustainability approach	Link to sustainability approach

Research and Transparency

In-house sustainability analysis	Yes, 25
Research partners	<p>Yes</p> <p>MSCI Research/Sustainalytics/Trucost/S&P/Carbone 4/ISS/Beyond Ratings/Vigeo Eiris</p>
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	<p>No</p> <p>https://docfinder.bnpparibas-am.com/api/files/b9fb6ce2-b353-4f18-b51c-1227e25ad310/512</p>
At least monthly portfolio publication	No
Certification/Label awarded by independent auditors	<ul style="list-style-type: none"> ✓ FNG Label ✓ Label ISR <p>Other Towards Sustainability Label</p>

Environmental

EXCLUSION OF SECTORS / AREAS OF BUSINESS – COMPANIES

Fossil fuels (Coal, Oil and Gas)	Yes
Nuclear power (operation and components)	Yes
Green genetic engineering	Yes
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
Cluster bombs and anti-personnel mines	Yes
Weapons of mass destruction (ABC/CBRN)	Yes
Tobacco products	Yes
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	United Nations Guiding Principles on Business and Human Rights (UNGPHR)

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.