

# BNP PARIBAS EASY MSCI JAPAN SRI S-Series PAB 5% Capped

LU1753045845

<b>Issuer</b>	BNP PARIBAS ASSET MANAGEMENT LUXEMBOURG
<b>Fund provider</b>	BNP PARIBAS ASSET MANAGEMENT LUXEMBOURG
<b>Fund type/Asset class</b>	ETF
<b>Legal form</b>	SICAV
<b>Fund issue date</b>	13/03/2018
<b>Last Update</b>	14.02.2024
<b>Benchmark</b>	MSCI JAPAN SRI S-Series PAB 5% Capped (NTR)
<b>Tranche</b>	Private Investors Institutional Investors



**Risk Indicator (PRIIP)**  
6 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

<b>Equities</b>	99 % to 100 %
<b>Bonds</b>	Excluded
<b>Money market/Bank deposits</b>	Excluded
<b>Commodities</b>	Excluded
<b>Direct investments</b>	Excluded
<b>Derivatives</b>	0 % to 1 % (for hedging only)
<b>Other</b>	-

## Sustainability approach

<b>Principal Adverse Impacts</b>	<ul style="list-style-type: none"> <li>✓ Greenhouse Gas Emissions</li> <li>✓ Water</li> <li>✓ Waste</li> <li>✓ Biodiversity</li> <li>✓ Energy Efficiency and Fossil Fuels</li> <li>✓ Social and Employee Matters</li> </ul>
<b>Further remarks on the consideration of SDGs</b>	-
<b>Rationale behind classification according to SFDR</b>	<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>
<b>Engagement</b>	<p>Yes, organized internally</p> <p><a href="#">Link to engagement policy</a></p>
<b>Voting</b>	<p>Yes, organized internally</p> <p><a href="#">Link to voting policy</a></p>
<b>Best-in/of-Class</b>	<p>Best-In-Class</p> <p>The fund replicates the MSCI JAPAN 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 Japan Index).</p>
<b>ESG-Integration</b>	<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 PAB 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.</p>
<b>Norm-based screening</b>	<ul style="list-style-type: none"> <li>✓ UN Global Compact</li> <li>✓ ILO core labour standards</li> <li>✓ OECD Guidelines for Multinational Enterprises</li> </ul> <p><b>Other</b> UNGP</p>
<b>Themes</b>	<ul style="list-style-type: none"> <li>✓ Climate change</li> </ul> <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>
<b>Impact Investing</b>	-
<b>Further information on the sustainability approach</b>	<p>EU Paris Aligned Benchmark</p> <p><a href="#">Link to sustainability approach</a></p>

## Research and Transparency

<b>In-house sustainability analysis</b>	Yes, 25
<b>Research partners</b>	<p>Yes</p> <p>MSCI Research/ Sustainalytics/Trucost/S&amp;P/Carbone 4/ISS/Beyond Ratings/Vigeo Eiris</p>
<b>Percentage of portfolio with sustainability analysis</b>	-
<b>Strategically important suppliers included</b>	No
<b>Sustainability advisory committee</b>	No
<b>Analysis of portfolio CO2</b>	Yes, backward-looking indicator
<b>Sustainability reporting</b>	<p>Yes</p> <p><a href="https://docfinder.bnpparibas-am.com/api/files/09469ad5-dacb-420d-bb44-6d97386f7427/512">https://docfinder.bnpparibas-am.com/api/files/09469ad5-dacb-420d-bb44-6d97386f7427/512</a></p>
<b>At least monthly portfolio publication</b>	No
<b>Certification/Label awarded by independent auditors</b>	<ul style="list-style-type: none"> <li>✓ FNG Label</li> <li>✓ Label ISR</li> </ul> <p><b>Other</b> 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 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	United Nations Guiding Principles on Business and Human Rights (UNGPBHR)

## 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	-

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