

Sustainability Rating

Methodology to assess the sustainability of ETFs (exchange-traded funds)



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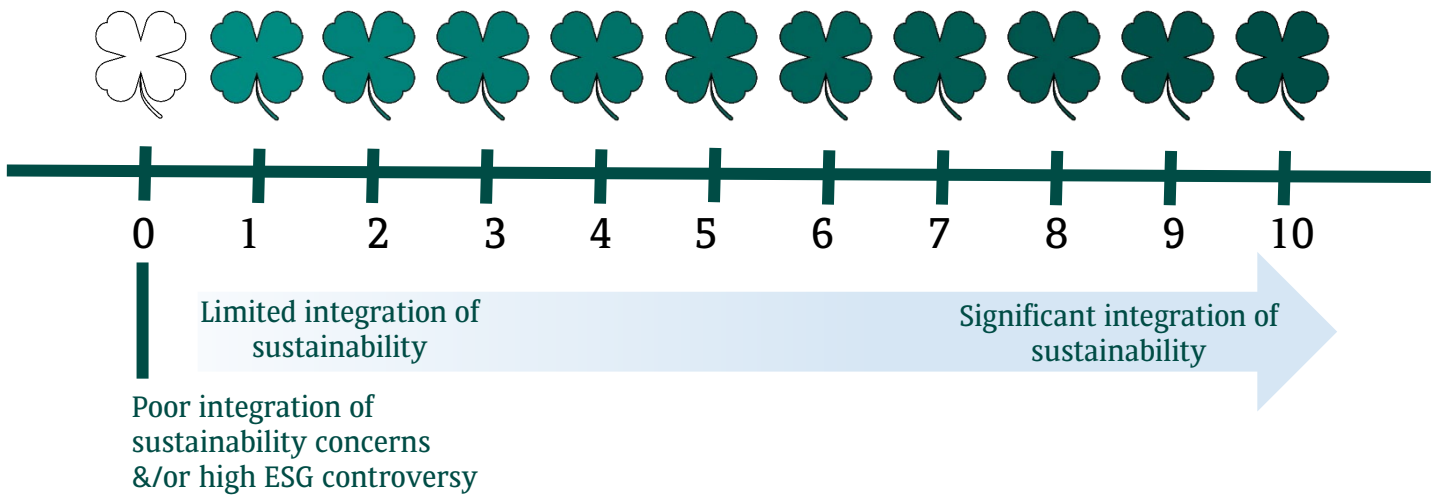
An objective comparison of sustainability

The sustainability rating provides a comparison of the sustainability level between ETFs of different asset classes and asset management companies.

This methodology is based on:

- the sustainability rating of the **underlying index** tracked by the ETF
- the rating of the **added-value 'impact' of the asset management company** in charge of the management of the ETF

Sustainability level of ETFs

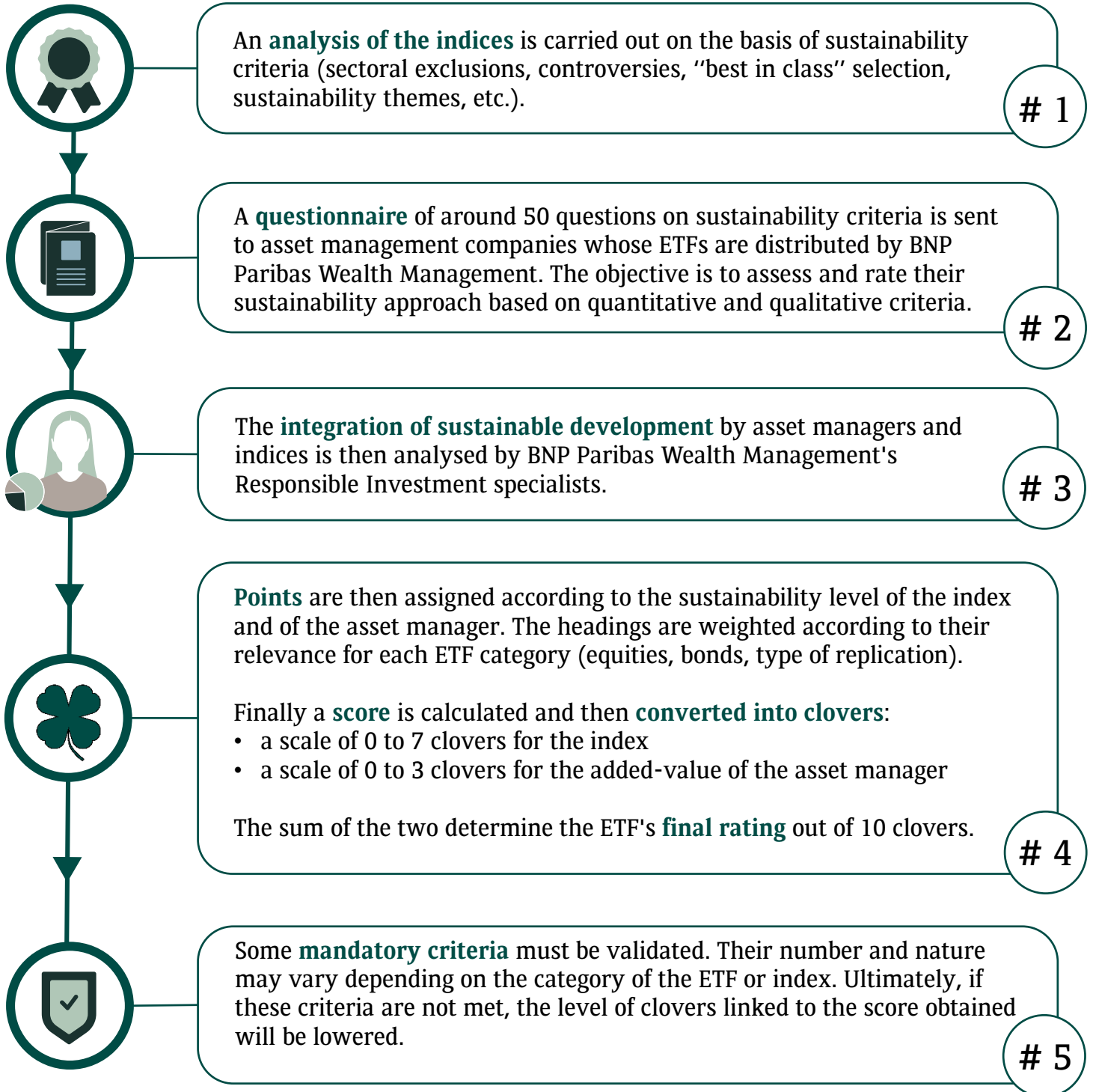


An analysis of sustainability criteria under 6 headings to assess index and asset management companies



A 5-step methodology

The aim is to assess all ETFs, whether sustainable or not



Key points

- BNP Paribas Wealth Management is the only private bank to measure the sustainability of ETFs, responsible or not.
- This methodology compares, in an objective way, the sustainability of ETFs of all asset management companies.
- Our rating was designed with a common approach across all asset classes, to compare all financial instruments (funds, equities, bonds, etc.) in a portfolio.

GLOSSARY

ESG
In the financial community, these initials refer to the Environmental, Social and Governance (ESG) criteria, which are used to complete the traditional financial analysis of issuers. ESG criteria assess the extent to which issuers are responsible for the environment and their stakeholders (employees, customers, suppliers, subcontractors, partners, local community, etc.).

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