DASHBOARD AS AT 30.09.2026

Asset Class	Official Benchmark	No. of Holdings in benchmark	Fund Size (USD millions)
Equity	MSCI China Select Filtered Min TE (USD) NR	454	83

Trade currency	Comparison Index	SFDR Article	MSCI ESG Fund Rating
USD	MSCI China (USD) NR	8	A

PERFORMANCE (CUMULATIVE OVER 5 YEARS) (USD) (NET)



Cumulative performance at 30.09.2026 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
FUND	-11.79	-4.29	3.81	-2.95	-18.46	7.84	19.41	26.05	-22.37
BENCHMARK	-11.69	-4.28	3.91	-2.86	-18.32	8.45	20.54	27.40	-21.11
COMPARISON INDEX	-11.86	-4.57	3.66	-3.21	-18.37	6.74	32.24	39.18	-10.09

Calendar Performance at 30.09.2026 (%)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
FUND	30.54	14.93	-14.30	-28.80	-	-	-	-	-	-
BENCHMARK	30.94	15.52	-13.99	-28.66	-	-	-	-	-	-
COMPARISON INDEX	31.17	19.42	-11.20	-21.93	-	-	-	-	-	-

(1) All figures net of fees (in USD).The value of your investments may fluctuate. Past performance is no guarantee for future results.
Source: BNP Paribas Asset Management
All data and performance are as of that date, unless otherwise stated.
For further information, and in particular the risks of the product, please refer to the Prospectus and KIIDs of fund.

BNP PARIBAS ASSET MANAGEMENT

HOLDINGS BENCHMARK: (In %)

Main Holdings (%)		Against Comparison Index
TENCENT HOLDINGS	13.89	+ 0.03
ALIBABA GROUP HOLDING	9.37	- 0.01
CHINA CONSTRUCTION BANK	4.43	+ 0.10
INDUSTRIAL AND COMMERCIAL	2.71	+ 0.08
XIAOMI	2.27	+ 0.01
BANK OF CHINA LTD H H	2.25	+ 0.12
MEITUAN H	1.91	+ 0.02
NETEASE	1.83	+ 0.05
PING AN INSURANCE (GROUP)	1.80	+ 0.10
PDD HOLDINGS ADS ADR	1.61	- 0.04
No. of Holdings in Benchmark	**454**	

by Country (%)		Against Comparison Index
China	99.23	- 0.03
Hong Kong	0.46	+ 0.00
Taiwan	0.25	+ 0.03
United States	0.06	- 0.00
Cash	-	- 0.00
Other	-	- 0.00
Total	**100.00**	

by Sector (%)		Against Comparison Index
Consumer discretionary	22.82	+ 0.31
Financials	22.88	+ 1.90
Communication services	17.95	+ 0.01
Information technology	11.56	+ 0.07
Health care	7.01	+ 0.64
Materials	4.41	- 1.05
Industrials	5.15	- 0.27
Energy	2.22	- 1.38
Consumer staples	2.70	- 0.10
Utilities	1.68	- 0.21
Cash	-	- 0.00
Other	1.62	+ 0.09
Total	**100.00**	

by Currency (%)		Against Comparison Index
HKD	79.26	- 0.26
CNY	17.71	+ 0.33
USD	3.03	- 0.07
EUR	-	- 0.00
CNH	-	- 0.00
Other	-	- 0.00
Total	**100.00**	

Source of data: BNP Paribas Asset Management, as at 30.09.2026.
The above mentioned securities are for illustrative purpose only and do not constitute any investment recommendation.
The data as shown in the factsheets are based on official accounting data and are based on trade date.

ESG global score
52.06

BNPPAM SUSTAINABLE INDICATORS

ESG CONTRIBUTION

	Environmental contrib.	Social contrib.	Governance contrib.
Portfolio	1.23	1.48	-0.64

PORTFOLIO COVERAGE

	Coverage rate
ESG coverage	99.19%

MSCI SUSTAINABILITY CHARACTERISTICS (AS AVAILABLE ON MSCI WEBSITE ON END OF PREVIOUS MONTH)

MSCI ESG Fund Rating	A		
MSCI Weighted Average Carbon Intensity (tons of CO2e/$M Sales)	129.9	MSCI Weighted Average Carbon Intensity Coverage	99.87%
MSCI ESG Quality Score (0-10)	6.74		

Total ESG score

BNPP AM's internal ESG scoring methodology determines an issuer's ESG score by evaluating performance vs. scoring peers on a narrow set of key ESG issues related to the environment (e.g. climate change), social issues (e.g. human resources management) and governance (e.g. independence and competence of directors). BNPP AM uses numerous research inputs and data sources (e.g. Sustainalytic, ISS & Trucost) to determine issuers' ESG scores. If the issuer's commitments and practices on a pillar of assessment (E,S or G) is better than scoring peers, it will receive a positive 'contribution' for this pillar. Each issuer is assigned a final score from 1 to 99 which is the result of 50 as a reference plus the sum of the contributions from each of the three pillars.

ESG Contribution

The ESG contributions are determined by BNP Paribas Asset Management's ESG analysts on the basis of detailed criteria to systematically evaluate companies' commitments, performance and practices in the areas of environmental, social and governance. Each of the above contributions at the portfolio level, is the weighted average of the contributions of the individual portfolio holdings.Environmental Contribution (E) takes into account, among other things, climate change, environmental risk management, and the use of natural resources. Social Contribution (S) takes into account, among other things, human capital management, the quality of social dialogue, and the respect of diversity. Governance Contribution (G) takes into account, among other things, the transparency on executive compensation, the fight against corruption, and gender equality.

Portfolio Coverage

The coverage represents, within an Index replicated by the fund, the percentage of securities that have an ESG score or carbon footprint using BNPP AM's internalmethodology which can be lower than the full coverage offered per the index provider

MSCI ESG Fund Rating

The MSCI ESG rating is calculated as a direct mapping of ESG Quality Scores to letter rating categories (e.g. AAA = 8.6-10). The ESG Ratings range from leader (AAA:AA), average (A, BBB, BB) to laggard (B, CCC).

MSCI Weighted Average Carbon Intensity

It measures a funds's exposure to carbon intensive companies. This figure represents the estimated greenhouse gas emissions per $1 million in sales across the fund's holdings. This allows for comparisons between funds of different sizes.

MSCI Weighted Average Carbon Intensity Coverage.

It is the percentage of the fund's holdings for which MSCI Carbon Intensity data is available. The MSCI Weighted Average Carbon Intensity metric is displayed for funds with any coverage. Funds with low coverage may not fully represent the fund's carbon characteristics given the lack of coverage.

MSCI ESG Quality Score (0-10)

The MSCI ESG Quality Score (0-10) for funds is calculated using the weighted average of the ESG scores of fund holdings. The Score also considers ESG rating trend of holdings and the fund exposure to holdings in the laggard category. MSCI rates underlying holdings according to their exposure to industry specific ESG risks and their ability to manage those risks relative to peers.

For more information on ESG indicators, please refer to BNPP AM's webpage : https://www.bnpparibas-am.com/en/esg-scoring-framework/ & https://www.bnpparibas-am.com/en/measuring-carbon-footprints/
For more detailed information on our sustainability documents, please refer to BNPP AM's webpage : https://www.bnpparibas-am.com/en/sustainability-documents/

RISK

Risk Indicator

The risk and reward indicator for this fund is:



Lower risk typically=lower reward **Higher risk typically=higher reward**
1: lowest risk ; **7**: highest risk ; SRRI: Synthetic Risk and Reward Indicator. The higher the risk, the longer the investment horizon is recommended

Risk Analysis (1 year, weekly)	**Fund**
Volatility	17.07
Ex-post Tracking Error	0.06
Tracking Error Official Benchmark / Comparison Index	0.57
Sharpe Ratio	-1.31

The investments in the funds are subject to market fluctuations and the risks inherent in investments in securities. The value of investments and the income they generate may go down as well as up and it is possible that investors will not recover their initial outlay, the fund described being at risk of capital loss.

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.

This fund may be exposed to other risks, listed below :

- **Operational risk**:In the event of an operational breakdown within the management company, one of its representatives or the depositary, investors could face various disruptions (late payment, delivery etc.).
- **Risk related to investments in mainland China**:these investments are subject to risks specific to the Chinese financial markets which may result from political, economic, social, tax, market and operational factors specific to the Chinese market.

DETAILS

Fees	
Maximum Subscription Fee	3.00%
Maximum Redemption Fee (05.10.26)	3.00%
Maximum conversion Fees	0.00%
Real Ongoing Charges (31.12.25)	0.26%
Maximum Management Fees	0.13%

Index data as of 30.09.2026	
Name	MSCI China Select Filtered Min TE (USD) NR

Codes	
ISIN Code	LU2314312922
Bloomberg Code	CHINU FP

Quotation	**Bloomberg Code**	**Reuters code**
iNAV	ICHIA	CHINAINAV=IHSM
Euronext Paris	CHINU FP	N/A
Swiss Exchange	CHINSCHF SE	N/A
London Stock Exchange	CNGB LN	N/A

Key Figures (USD)	
NAV	6.54
Fund Size (US Dollar millions)	82.90

Characteristics

Legal form	Sub-fund of SICAV BNP PARIBAS EASY Luxembourg domicile
Dealing Deadline	16:30 CET STP (16:30 CET NON STP)
Recommended Investment Horizon	6 years
Benchmark	MSCI China Select Filtered Min TE (USD) NR
Domicile	Luxembourg
Launch Date	30.06.2021
Fund Manager(s)	Jean Claude LEVEQUE
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT Europe
Custodian	BNP PARIBAS, Luxembourg Branch

Characteristics

Base Currency	USD
Subscription/execution type	NAV + 2
SFDR article	Article 8 - Promotion of environmental or social characteristics

GLOSSARY

Tracking Error
The tracking error measures the volatility of a portfolio's relative return in relation to its benchmark index.

Volatility
An asset's volatility is the standard deviation of its return. As a measure of dispersion, it evaluates the uncertainty of asset prices, which is often equated to their risk. Volatility can be calculated ex post (retrospectively) or estimated ex ante (anticipatively).

A glossary of financial terms appearing on this document can be found at http://www.bnpparibas-am.com

DISCLAIMER

BNP Paribas Asset Management UK Limited, "the investment company", is authorised and regulated by the Financial Conduct Authority. Registered in England No: 02474627, registered office: 5 Aldermanbury Square, London, England, EC2V 7BP, United Kingdom. FFTW and Fischer Francis Trees and Watts are trading names of BNP Paribas Asset Management UK Limited in the UK.
This material is produced for information purposes only and does not constitute:
1. an offer to buy nor a solicitation to sell, nor shall it form the basis of or be relied upon in connection with any contract or commitment whatsoever or
2. investment advice.
This material is issued and has been prepared by the investment management company. It contains opinions and statistical data that are considered lawful and correct on the day of their publication according to the economic and financial environment at the time. This document does not constitute investment advice or form part of an offer or invitation to subscribe for or to purchase any financial instrument(s) nor shall it or any part of it form the basis of any contract or commitment whatsoever.
This document is provided without knowledge of an investors' situation. Prior to any subscription, investors should verify in which countries the financial instruments referred to in this document refers are registered and authorised for public sale. In particular financial instruments cannot be offered or sold publicly in the United States. Investors considering subscriptions should read carefully the most recent prospectus and Key Investor Information Document (KIID) agreed by the regulatory authority, available on the website. Investors are invited to consult the most recent financial reports, which are also available on the website. Investors should consult their own legal and tax advisors prior to investing. Given the economic and market risks, there can be no assurance that the financial instrument(s) will achieve its investment objectives. Their value can decrease as well as increase. In particular, changes in currency exchange rates may affect the value of an investment. Performance is shown net of management fees and is calculated using global returns with time factored in, with net dividends and reinvested interest, and does not include subscription-redemption fees, exchange rate fees or tax. Past performance is not a guarantee of future results.
This document is directed only at person(s) who have professional experience in matters relating to investments ("relevant persons"). Any investment or investment activity to which this document relates is available only to and will be engaged in only with Professional Clients as defined in the rules of the Financial Conduct Authority. Any person who is not a relevant person should not act or rely on this document or any of its contents.
All information referred to in the present document is available on www.bnpparibas-am.com