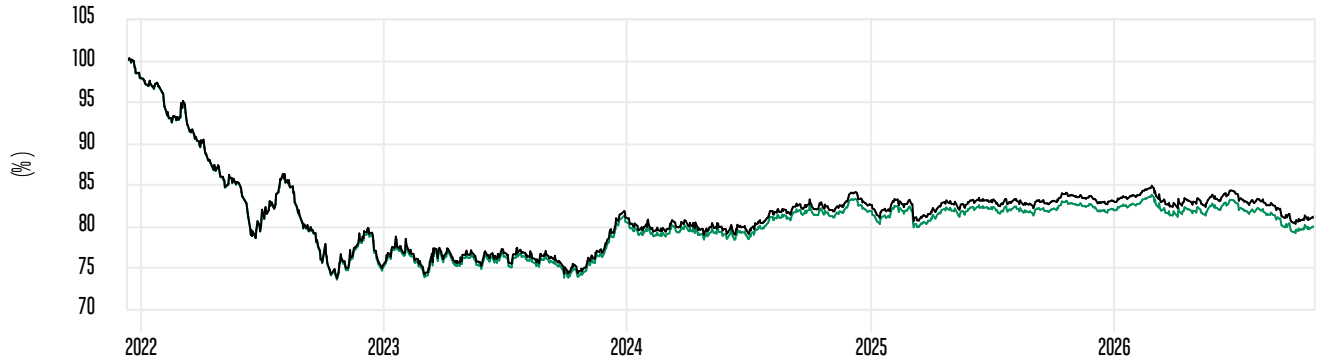
DASHBOARD AS AT 30.10.2026

Asset Class	Official Benchmark	No. of Holdings in benchmark	Fund Size (EUR millions)
Fixed Income	Composite Benchmark*	768	210

Trade currency	Comparison Index	SFDR Article	MSCI ESG Fund Rating
EUR	Bloomberg Euro Aggregate (EUR) RI	9	AA

* J.P. Morgan Screened Green, Social and Sustainability (EUR) RI

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



Cumulative performance at 30.10.2026 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
FUND	-2.48	0.86	-2.02	-2.27	-3.28	-1.46	7.10	6.00	-
BENCHMARK	-2.26	0.89	-1.95	-2.12	-3.01	-0.91	7.96	7.20	-
COMPARISON INDEX	-1.58	0.96	-1.39	-1.40	-2.14	0.53	8.55	8.18	-

Calendar Performance at 30.10.2026 (%)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
FUND	0.29	1.58	7.50	-23.40	-	-	-	-	-	-
BENCHMARK	0.57	1.82	7.83	-23.14	-	-	-	-	-	-
COMPARISON INDEX	1.25	2.63	6.57	-16.69	-	-	-	-	-	-

(1) All figures net of fees (in EUR).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 %)

by Currency (%)		Against Comparison Index
EUR	100.00	- 0.00
Other	-	- 0.00
Total	**100.00**	

by Country (%)		Against Comparison Index
France	24.24	+ 4.31
Germany	16.62	- 2.24
Italy	8.14	- 4.96
Spain	3.53	- 5.75
Supranational	21.00	+ 13.07
Netherlands	8.10	+ 3.44
United States	1.42	- 3.17
Belgium	2.93	- 0.78
Republic of Ireland	1.56	+ 0.61
Sweden	1.60	+ 0.82
Cash	-	- 0.00
Other	10.87	- 5.33
Total	**100.00**	

by Rating (%)		Against Comparison Index
AAA	38.36	+ 8.79
AA	2.18	+ 0.53
AA-	5.25	+ 3.08
A+	22.60	+ 1.19
A	4.92	- 5.42
A-	4.79	- 0.97
BBB+	13.34	- 3.41
BBB	4.72	+ 0.29
BBB-	1.88	- 0.71
Other	1.92	- 3.13
Not rated	0.05	- 0.25
Cash	-	- 0.00
Total	**100.00**	

by Maturity (%)		Against Comparison Index
< 1 year	3.58	+ 3.24
1 - 3 years	17.01	- 8.02
3 - 5 years	20.18	- 2.48
5 - 7 years	17.62	+ 1.64
7 - 10 years	12.46	- 3.94
10 - 15 years	13.45	+ 4.61
> 15 years	15.69	+ 4.95
Other	-	- 0.00
Cash	-	- 0.00
Total	**100.00**	

Source of data: BNP Paribas Asset Management, as at 30.10.2026.
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
83.08

BNPPAM SUSTAINABLE INDICATORS

ESG CONTRIBUTION

	Environmental contrib.	Social contrib.	Governance contrib.
Portfolio	21.88	9.79	1.40

PORTFOLIO COVERAGE

	Coverage rate
ESG coverage	100.00%

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

MSCI ESG Fund Rating	AA		
MSCI Weighted Average Carbon Intensity (tons of CO2e/$M Sales)	43.77	MSCI Weighted Average Carbon Intensity Coverage	49.7%
MSCI ESG Quality Score (0-10)	7.29		

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.

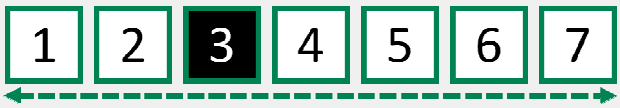
For more information on ESG indicators, please refer to BNPP AM's webpage : https://www.bnpparibas-am.com/en/esg-scoring-framework/ & https://www.bnpparibas-am.com/en/measuring-carbon-footprints/
For more detailed information on our sustainability documents, please refer to BNPP AM's webpage : https://www.bnpparibas-am.com/en/sustainability-documents/

Label(s)

The fund has received recognition from the Belgian Central Labeling Agency in the form of Towards Sustainability Label.
The Towards Sustainability label helps all types of retail and institutional investors looking for more sustainable savings and investment solutions. Which in its turn encourages financial institutions to offer a diverse and high-quality range of sustainable products.
For more information on the label, visit the website: www.towardssustainability.be

RISK

Risk Indicator



Lower risk **Higher risk**

The risk indicator assumes you keep the Product for 3 years.
You may not be able to sell your Product easily or you may have to sell at a price that significantly impacts on how much you get back.

Risk Analysis (1 year, weekly)	**Fund**
Volatility	3.61
Ex-post Tracking Error	0.03
Tracking Error Official Benchmark / Comparison Index	0.78
Modified Duration (30.10.2026)	6.63
Yield to Maturity (30.10.2026)	4.00
Average coupon	2.04
Duration	6.76

The summary risk indicator is a guide to the level of risk of this Product compared to other Products. It shows how likely it is that the Product will lose money because of movements in the markets or because we are not able to pay you.

We have classified this Product as 3 out of 7, which is a medium-low risk class.
The risk category is justified by the investment mainly in interest rate instruments. The investor's attention is drawn to the fact that an increase in interest rates results in a decrease in the value of investments in bonds and debt instruments and more generally fixed income instruments.

Be aware of currency risk. If the currency of your account is different from the currency of this Product, the payments you will get depend on the exchange rate between the two currencies. This risk is not considered in the indicator shown above.

Other risks materially relevant to the Product not included in the summary risk indicator:

- **Credit risk:** the risk that the creditworthiness of an issuer may deteriorate or that it may default, potentially causing the value of the associated instruments to fall.
- **Liquidity risk:** this risk arises from the difficulty of selling a security at its fair value and within a reasonable period of time due to a lack of buyers.
- **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.).

For additional details regarding the risks, please refer to the prospectus.
This Product does not include any protection from future market performance so you could lose some or all of your investment.

DETAILS

Fees	
Maximum Subscription Fee	3.00%
Maximum Redemption Fee (31.10.26)	3.00%
Maximum conversion Fees	0.00%
Real Ongoing Charges (31.12.25)	0.25%
Maximum Management Fees	0.13%

Index data as of 31.10.2026	
Name	J.P. Morgan Screened Green, Social and Sustainability (EUR) RI

Codes	
ISIN Code	LU2365458731
Bloomberg Code	GSSBO FP

Quotation	**Bloomberg Code**	**Reuters code**
iNAV	IGSSB	GSSBOINAV=IHSM
Euronext Paris	GSSBO FP	ASRN.PA

Key Figures (EUR)	
NAV	7.36
Fund Size (Euro millions)	210.27
Dividend (24.04.26)	0.12

Characteristics

Legal form	Sub-fund of SICAV BNP PARIBAS EASY Luxembourg domicile
Recommended Investment Horizon	3 years
Benchmark	J.P. Morgan Screened Green, Social and Sustainability (EUR) RI
Domicile	Luxembourg
Launch Date	10.12.2021
Fund Manager(s)	Emilija POPOVIC
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT Europe
Custodian	BNP PARIBAS, Luxembourg Branch

Characteristics

Base Currency	EUR
Subscription/execution type	NAV + 1
SFDR article	Article 9 - Sustainable investment objective

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

This documentation is produced by BNP Paribas Group and/or (one of) its entities (hereinafter the "Bank"). It is for the exclusive use of the person to whom it has been given, whether directly or by way of a power of representation. This material may not be distributed, published or reproduced in whole or in part by its recipient(s). This documentation is a publicity communication. This document is provided for information only and does not constitute an offer, solicitation or canvassing of any kind, particularly in any state or jurisdiction in which such an offer, solicitation or canvassing is not authorised or to any person to whom such an offer, solicitation or canvassing is unlawful on account of that person's domicile and/or nationality. This document or any part of this document cannot form the basis of any agreement or commitment and must, under no circumstances and in any jurisdiction, be seen or considered as a prospectus or part of a prospectus, an offer, a solicitation or a call to the public for collective investment schemes, structured products or otherwise. Therefore, this document is general in scope and does not constitute an advice or a recommendation to any particular person to buy, sell or hold any security or to engage in any transaction. The investor may obtain the legal documentation for the financial instrument in question from his relationship manager.
Because this documentation summarises a product or a range of financial instruments or services, each potential investor is invited to refer to and carefully examine all the documentation relating to the financial instrument/service under consideration and, if necessary, should contact an authorised representative of the Bank with any questions relating to the financial instrument/service, in order to have a complete view of the characteristics and potential risks of the product or service under consideration. Every financial instrument/service carries a risk, usually in correlation to the expected performance or return: it is up to the investor to satisfy himself that he is able and willing to bear this risk.
The potential investor is strongly advised to be aware of and understand, if he has not already done so, the risks of each financial instrument or service in which he is interested. The investor should ensure that he has sufficient knowledge, understanding and experience of these risks to make his own detailed analysis of all aspects of the proposed transaction or service.
The investor must not see or construe this document as legal or fiscal advice. Each investor should consult his own external legal, fiscal or other advisors in order to assess under his own responsibility the appropriateness of investing in any of the financial instruments described in this document. The attention of the investor is drawn to the fact that the fiscal treatment that will be applied to his investment in the financial instrument described in this document does depend on his personal tax situation and will be likely to change during the implementation period of the product finally chosen. Certain legal, fiscal or regulatory changes may occur during the implementation period of a financial instrument/service and may also adversely affect the performance of the investment or even significantly alter the legal, economic and fiscal benefits of the financial instrument/service for the investor. Whilst this document illustrates simulations/performances and potential returns of the financial instrument or service based on market data in recent years, it should be noted that past performance or returns are no guarantee for future results. Except as specifically stated in writing, for example in the case of certain structured products, this document is not intended to give any guarantee whatsoever in respect of the capital invested (both in terms of preservation and recovery) and/or the financial return and/or performance of an investment in any financial instrument or service described herein. Similarly, none of the information provided can be construed as constituting such a guarantee. This means that in the event of adverse events, the investor could suffer substantial losses or even lose the entire capital invested, or even more in the case of leveraging.
The information, opinions and estimates contained in this document are subject to change after the date of this document and the Bank does not follow up on any general recommendations given or provide any subsequent related information. Although such information, opinions and estimates have been obtained from sources that the Bank believes to be reliable, the Bank makes no representation or warranty, express or implied, and accepts no responsibility in respect of the completeness, reliability or accuracy of the information contained therein. The Bank or any of its affiliates will not be liable for any incorrect, incomplete or missing information, or for any losses claimed to be the direct or indirect result of using the information provided or of the general recommendations made in this document.
The investor accepts that the Bank or the group to which it belongs or its employees/directors may hold or have held positions or interests in the financial instruments mentioned or may have acted as a market maker for such financial instruments. The investor accepts that the Bank or the group to which it belongs or its employees/directors may have links with the companies concerned and/or their directors and provide them with various services, including being a member of their boards of directors. Additionally, some financial instruments or services involve multi-manager funds. In this respect, it is also recalled that investing in such funds rather than directly in the underlying funds and/or financial instruments in which they invest, does or may generate additional costs for the investor.
The attention of the investor is drawn to the fact that in the event of concluding transactions in financial instruments, the services provided by the Bank are subject to fees or commissions that will be charged to the investor in accordance with the applicable rates, which are, in accordance with the Bank's General Terms and Conditions in force, subject to change during the term of the investment. In this regard, the investor is invited to refer to the Bank's tariff conditions.
Switzerland: This material is provided by BNP Paribas (Suisse) SA, Place de Hollande 2, CH-1204 Geneva. The investor is invited to take note of the brochure of the Swiss Bankers Association (SBA) entitled "Risks of trading in financial instruments". He should ensure that he has sufficient knowledge and understanding of and experience in these risks, in order to make his own detailed analysis of all aspects of the proposed transaction or service. This document does not constitute a prospectus within the meaning of Annexes 1 to 6 FinSO. BNP Paribas (Suisse) SA is regulated in Switzerland by the Swiss Financial Market Supervisory Authority (FINMA).
In respect of the foreign collective investment schemes offered in Switzerland, the prospectus, the Key information document, the statutes, and the annual and semi-annual reports can be obtained, free of charge, from BNP PARIBAS, Paris, Zurich branch, Switzerland which is the Swiss representative and the Swiss paying agent in Switzerland.

©BNP Paribas (Suisse) SA – 2024

BNP PARIBAS ASSET MANAGEMENT