

DASHBOARD AS AT 28.03.2024

Asset Class	Benchmark	No. of Holdings in benchmark	Fund Size (EUR millions)
Fixed Income	Composite Benchmark*	572	293
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	
1 2 3 4 5 6 7	-0.62 % Benchmark -0.55 %	-	

* J.P. Morgan ESG Green Social & Sustainability IG EUR Bond (TR) index (Bloomberg: JPEIGSSE Index)

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

(2) Based on 365 days

INDEX DESCRIPTION:

The Index is composed of green, social and sustainability bonds issued in EUR across Developed and Emerging markets with an emphasis on green bonds that are aligned with the Paris Agreement goals. Environmental, Social and Corporate Governance (ESG) scoring and screening methodology (such as environmental conventions, labor rights conventions, human rights, etc.) are applied to tilt toward issuers ranked higher on ESG criteria and 'Certified Climate Bond' issues, and to underweight or remove issuers that rank lower. The source for green, social and sustainability bond labelling, and certification, is Climate Bonds Initiative, a labelling scheme for bonds, loans and other debt instruments, based on rigorous scientific criteria and consistent with the goals of the Paris Climate Agreement to limit warming to under 2 degrees (www.climatebonds.net). As a result, issuers subject to significant violations of the UN Global Compact principles and those involved in severe ESG-related controversies are excluded from the Index. The type of approach implemented here is thematic (the index is composed of companies that provide products and services proving concrete solutions to specific environmental and/or social challenges, seeking to benefit from future growth anticipated in these areas while contributing capital to the transition towards a low-carbon, inclusive economy). The extra-financial strategy of the Index may comprise methodological limitations such as the risk related to ESG investment or the Index rebalancing. Further information on the Index, its composition, calculation and rules for periodical review and rebalancing and on the general methodology behind the J.P. Morgan ESG indices can be found on www.jpmorgan.com.

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



Cumulated Performance at 28.03.2024 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
● FUND	-0.62	1.26	-0.62	7.32	5.26	-11.33	-	-	-
● BENCHMARK	-0.55	1.29	-0.55	7.47	5.56	-10.72	-	-	-

Calendar Performance at 28.03.2024 (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
● FUND	7.48	-23.38	-	-	-	-	-	-	-	-
● BENCHMARK	7.83	-23.14	-	-	-	-	-	-	-	-



(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.



HOLDINGS BENCHMARK: (In %)

Main Holdings (%)

FRANCE (REPUBLIC OF) 1.75 PCT 25-JUN-2039	3.63
NETHERLANDS (KINGDOM OF) 0.50 PCT	1.83
FRANCE (REPUBLIC OF) 0.50 PCT 25-JUN-2044	1.76
ITALY (REPUBLIC OF) 4.00 PCT 30-APR-2035	1.60
ITALY (REPUBLIC OF) 4.00 PCT 30-OCT-2031	1.53
GERMANY (FEDERAL REPUBLIC OF) 1.30 PCT	1.40
GERMANY (FEDERAL REPUBLIC OF) 0.00 PCT	1.33
BELGIUM KINGDOM OF (GOVERNMENT) 1.25	1.33
NETHERLANDS (KINGDOM OF) 3.25 PCT	1.25
GERMANY (FEDERAL REPUBLIC OF) 0.00 PCT	1.23
No. of Holdings in Benchmark	572

by Country (benchmark) (%)

France	23.91
Supranational	19.81
Germany	17.05
Netherlands	8.61
Italy	6.56
Spain	3.84
Belgium	3.16
Austria	2.12
Republic of Ireland	1.78
United States	1.45
Other	11.70
Total	100.00

by Rating (benchmark) (%)

AAA	36.71
AA+	2.08
AA	14.27
AA-	13.07
A+	1.79
A	3.13
A-	9.37
BBB+	5.88
BBB	10.65
BBB-	3.04
Total	100.00

Source of data: BNP Paribas Asset Management, as at 28.03.2024

Sources: Fitch, Moody's, S&P. Ratings lower than BBB- refer to high-yield or speculative-grade bonds.

The data as shown in the factsheets are based on official accounting data and are based on trade date.



SUSTAINABLE INDICATORS

Benchmark ESG score
81.40

ESG CONTRIBUTION

	Environmental contrib.	Social contrib.	Governance contrib.
Benchmark	19.90	9.37	2.12

CARBON FOOTPRINT

	T/Co2 per M€ per year
Benchmark	2.32

PORTFOLIO COVERAGE

	Coverage rate
ESG coverage	99.00 %
Carbon footprint coverage	70.00 %

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. Sustainalytics, 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 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.

Carbon footprint

The fund's carbon footprint is the sum of index components i.e. companies' carbon emissions divided by companies' Enterprise Value multiplied by the weight of companies in the portfolio index replicated by the fund. Carbon emissions are the sum of Scope 1 emissions (direct emission from the company's facilities) & Scope 2 emissions (indirect emissions linked to the company's energy consumption). Carbon data provider is Trucost. The footprint is expressed in tons of CO2 equivalent per year and per million euros invested. Enterprise Value (EV) is the measure of a company's total value. It is calculated by adding the market capitalization and the financial debt of a company. Index provider can use different sources of data and their proprietary methodology which can result in different CO2 footprint.

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 internal methodology which can be lower than the full coverage offered per the index provider.

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 (3 years, monthly)

	Fund
Volatility	10.42
Ex-post Tracking Error	0.10
Modified Duration (28.03.2024)	7.98
Yield to Maturity (28.03.2024)	3.11
Average coupon	1.48
Duration	7.97

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 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.

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

- **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 and Custody 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.).

DETAILS

Fees

Maximum Subscription Fee	3.00%
Maximum Redemption Fee (17.02.24)	3.00%
Real Ongoing Charges (31.12.23)	0.25%
Maximum Management Fees	0.13%

Index data as of 31.03.2024

Name	J.P. Morgan ESG Green Social & amp Sustainability IG EUR Bond (TR) index (Bloomberg: JPEIGSSE Index)
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Codes

ISIN Code	LU2365458814
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Key Figures (EUR)

NAV	8.01
Fund Size (Euro millions)	293.15

Characteristics

Legal form	Sub-fund of SICAV BNP PARIBAS EASY Luxembourg domicile
Recommended Investment Horizon	3
Benchmark	J.P. Morgan ESG Green Social & amp Sustainability IG EUR Bond (TR) index (Bloomberg: JPEIGSSE Index)
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
Base Currency	EUR



Characteristics

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



GLOSSARY

Ex-post Tracking Error

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

Modified Duration

A measure of a bond's sensitivity to changes in interest rates. The longer the remaining term to maturity, the more bond prices react to a change in interest rates, and the higher the duration. The rule is that if the yield rises or falls by 1%, the value of the bond will fluctuate by 1% x duration.

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).

YTM (Yield to Maturity)

A yield calculation that takes into account the relationship between a security's maturity value, time to maturity, current price, and coupon yield.

Average Coupon

Average amount of coupons paid on this period.

Duration

The duration of a bond is a measure in years and expresses the average mean maturity of all actualised cash flows.

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

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