DASHBOARD AS AT 30.09.2026

Asset Class	Official Benchmark	No. of Holdings in benchmark	Fund Size (USD millions)
Fixed Income	Composite Benchmark*	3,942	75

Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)
1 2 3 **4** 5 6 7	-3.56% Benchmark -3.40%	4.50% Benchmark 4.66%

* Bloomberg MSCI US Corporate SRI Sustainable ex Fossil Fuel Bond Index
(1) All figures net of fees (in USD).
(2) Based on 365 days

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	-3.56	-2.77	-4.13	-2.91	-2.94	0.28	14.14	-	-
BENCHMARK	-3.40	-2.72	-4.06	-2.79	-2.76	0.54	14.66	-	-

Calendar Performance at 30.09.2026 (%)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
FUND	7.45	1.40	-	-	-	-	-	-	-	-
BENCHMARK	7.51	1.67	-	-	-	-	-	-	-	-

(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 (%)	
PFIZER INVESTMENT ENTERPRISES PTE LTD 5.30	0.17
AMAZON.COM INC 4.88 PCT 13-MAR-2036	0.16
AMAZON.COM INC 5.80 PCT 13-MAR-2056	0.15
ALPHABET INC 6.38 PCT 15-AUG-2056	0.15
AT&T INC 3.50 PCT 15-SEP-2053	0.15
ABBVIE INC 4.25 PCT 21-NOV-2049	0.14
PFIZER INVESTMENT ENTERPRISES PTE LTD 4.75	0.14
AT&T INC 3.55 PCT 15-SEP-2055	0.14
ABBVIE INC 3.20 PCT 21-NOV-2029	0.14
ORACLE CORPORATION 6.70 PCT 04-FEB-2056	0.14
No. of Holdings in Benchmark	**3,942**

by Country (%)	
United States	87.00
United Kingdom	3.66
Japan	2.26
Canada	2.08
Republic of Ireland	0.82
Spain	0.78
Australia	0.49
Germany	0.45
Switzerland	0.43
Netherlands	0.42
Other	1.62
Total	**100.00**

by Rating (%)	
AAA	1.35
AA+	1.64
AA	3.11
AA-	7.28
A+	12.47
A	14.36
A-	16.35
BBB+	17.70
BBB	19.78
BBB-	5.96
Total	**100.00**

Source of data: BNP Paribas Asset Management, as at 30.09.2026
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.

Benchmark ESG score
58.82

SUSTAINABLE INDICATORS

ESG CONTRIBUTION

	Environmental contrib.	Social contrib.	Governance contrib.
Benchmark	3.40	2.91	2.51

CARBON FOOTPRINT

	T/Co2 per M€ per year
Benchmark	19.77

PORTFOLIO COVERAGE

	Coverage rate
ESG coverage	99.81%
Carbon footprint coverage	98.76%

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.

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 portfolioindex 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 a portfolio or benchmark or ESG benchmark, the percentage of securities that have an ESG score or carbon footprint within those that are eligible to have an ESG score or carbon footprint using BNPP AM's internal methodology. Non-eligible securities include, but are not limited to cash.

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

The fund has been awarded the French Label ISR
The main ambition of the Socially Responsible Investment (SRI) label supported by the public authorities is to distinguish between investment funds invested in issuers whose strategy and management practices meet the challenges of sustainable development.
For more information on the label, visit the website: https://www.lelabelisr.fr/

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	6.36
Ex-post Tracking Error	0.13
Modified Duration (30.09.2026)	6.42
Yield to Maturity (30.09.2026)	6.11
Average coupon	4.44
Duration	6.36

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 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 (05.10.26)	3.00%
Real Ongoing Charges (31.12.25)	0.20%
Maximum Management Fees	0.08%

Codes	
ISIN Code	LU2616776444
Bloomberg Code	USCBD FP

Index data as of 30.09.2026	
Name	Bloomberg MSCI US Corporate SRI Sustainable ex Fossil Fuel Bond Index

Key Figures (USD)	
NAV	9.71
Fund Size (US Dollar millions)	75.22
Dividend (24.04.26)	0.42

Characteristics

Legal form	Sub-fund of SICAV BNP PARIBAS EASY Luxembourg domicile
Dealing Deadline	15:30 CET
Recommended Investment Horizon	4 years
Benchmark	Bloomberg MSCI US Corporate SRI Sustainable ex Fossil Fuel Bond Index
Domicile	Luxembourg
Launch Date	06.09.2023
Fund Manager(s)	Loic GUYOT
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT Europe
Custodian	BNP PARIBAS, Luxembourg Branch
Base Currency	USD
Subscription/execution type	NAV + 1

Characteristics

SFDR article	Article 8 - Promotion of environmental or social characteristics

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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