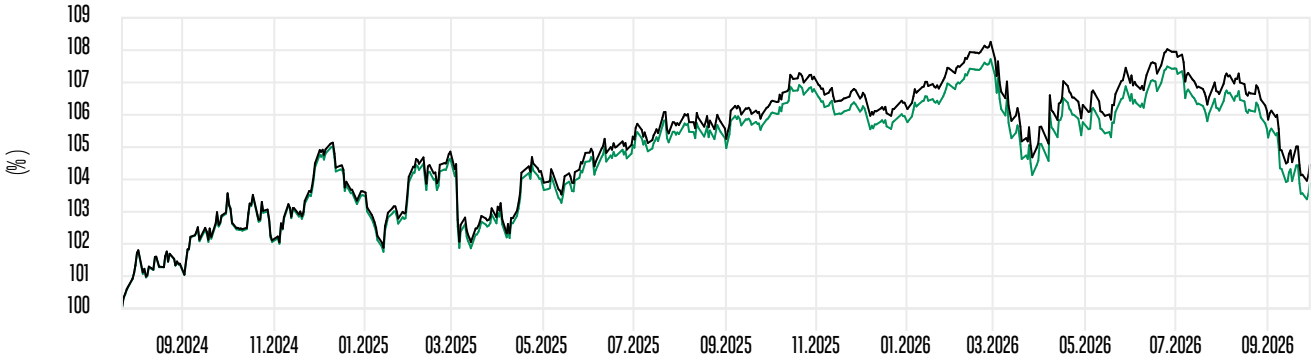
## DASHBOARD AS AT 30.09.2026

| Asset Class | Official Benchmark | No. of Holdings | Fund Size (EUR millions) |
|---|---|---|---|
| Fixed Income | Bloomberg Euro Corporate December 2032 Maturity (EUR) RI | 149 | 44 |

| Risk Indicator | YTD Performance (1) | 3-year Annualised Perf. (2) |
|---|---|---|
| 1 2 3 **4** 5 6 7 | -1.98%<br>Benchmark -1.82% | - |

(1) All figures net of fees (in EUR).
(2) Based on 365 days

## PERFORMANCE (CUMULATIVE OVER 5 YEARS) (EUR) (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 | -1.98 | -1.77 | -3.32 | -0.69 | -1.90 | 0.90 | - | - | - |
| BENCHMARK | -1.82 | -1.73 | -3.25 | -0.63 | -1.68 | 1.43 | - | - | - |

**Calendar Performance** at 30.09.2026 (%)

| | 2025 | 2024 | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 |
|---|---|---|---|---|---|---|---|---|---|---|
| FUND | 2.37 | - | - | - | - | - | - | - | - | - |
| BENCHMARK | 2.66 | - | - | - | - | - | - | - | - | - |

(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



BNP PARIBAS ASSET MANAGEMENT

## HOLDINGS: % OF PORTFOLIO

| Main Holdings (%) | |
|---|---|
| VINCI SA 3.38 PCT 17-OCT-2032 | 1.34 |
| VOLKSWAGEN INTERNATIONAL FIN NV 1.25 PCT | 1.31 |
| VONOVIA SE 0.75 PCT 01-SEP-2032 | 1.28 |
| BRITISH TELECOMMUNICATIONS PLC 3.38 PCT | 1.23 |
| DEUTSCHE POST AG 1.00 PCT 20-MAY-2032 | 1.19 |
| LINDE FINANCE BV 0.55 PCT 19-MAY-2032 | 1.13 |
| BANCO SANTANDER SA 3.50 PCT 02-OCT-2032 | 1.12 |
| MERCEDES-BENZ INTERNATIONAL FINANCE BV | 1.11 |
| ABN AMRO BANK NV 3.00 PCT 01-JUN-2032 | 1.07 |
| INTERNATIONAL BUSINESS MACHINES CORP 0.65 | 1.07 |
| **No. of Holdings in Portfolio** | **149** |

| by Country (%) | | Against Benchmark |
|---|---|---|
| France | 25.50 | + 3.89 |
| United States | 20.30 | - 6.62 |
| Germany | 15.65 | + 2.89 |
| United Kingdom | 7.52 | - 0.01 |
| Netherlands | 6.70 | + 1.64 |
| Spain | 4.31 | + 1.08 |
| Italy | 3.68 | + 0.43 |
| Japan | 3.04 | - 0.43 |
| Sweden | 1.91 | - 0.62 |
| Australia | 1.81 | + 0.31 |
| Other | 7.90 | - 4.25 |
| Cash | 1.69 | + 1.69 |
| **Total** | **100.00** | |

| by Rating (%) | |
|---|---|
| AAA | 0.67 |
| AA+ | 0.55 |
| AA | 0.33 |
| AA- | 4.77 |
| A+ | 11.46 |
| A | 8.25 |
| A- | 21.26 |
| BBB+ | 26.91 |
| BBB | 18.92 |
| BBB- | 5.19 |
| Cash | 1.69 |
| **Total** | **100.00** |

| by Currency (%) | | Against Benchmark |
|---|---|---|
| EUR | 100.00 | - 0.00 |
| **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 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 (ENVIRONMENTAL, SOCIAL AND GOVERNANCE) Score goes from 0 (worst) to 99 (best)

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) are better than scoring peers, it will receive a positive 'contribution' for this pillar.

Each issuer is assigned a final score from 0 to 99 which is the result of 50 as a reference plus the sum of the contributions from each of the three pillars.

### Sustainability

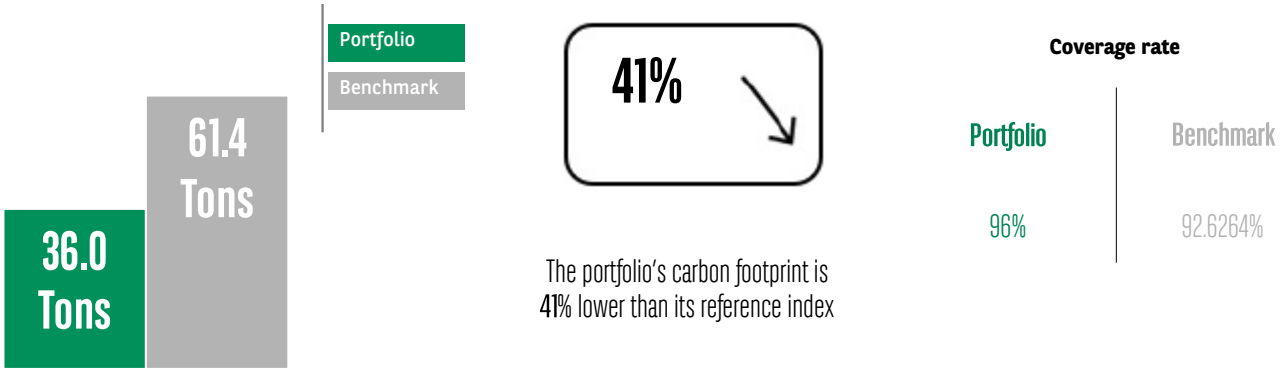
**ESG Score**

| | Neutral Score | Environmental Contribution (E) | Social Contribution (S) | Governance Contribution (G) | ESG global score | Coverage rate |
|---|---|---|---|---|---|---|
| Portfolio | 50 | 10.33 | 5.4 | 3.3 | 69.03 | 100% |
| Benchmark | 50 | 6.16 | 3.76 | 1.97 | 61.89 | 98% |

Score goes from 0 (worst) to 99 (best)

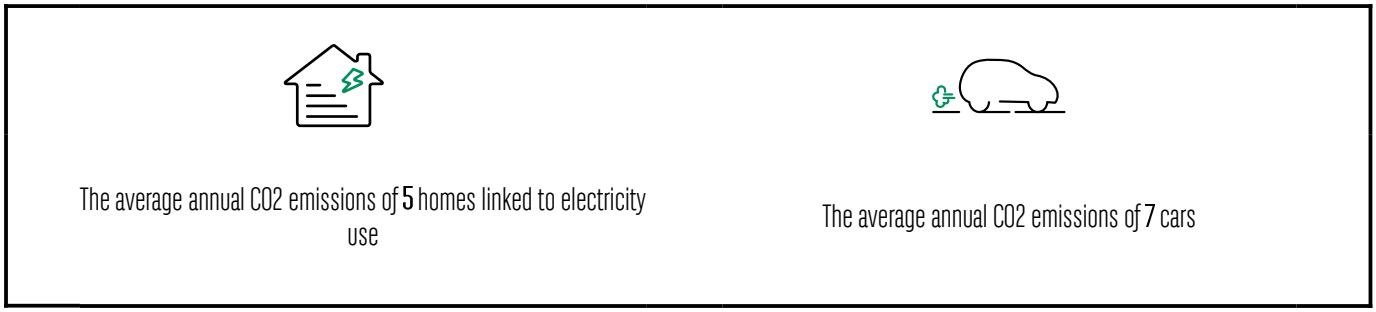
Source: BNP Paribas Asset Management

**Carbon footprint (tCO2eq/M€ Entreprise Value)**




This section provides the aggregated calculation of the carbon footprint of all investment in the portfolio.
This indicator assesses the carbon footprint expressed in tCO2eq / million € of Enterprise Value Including Cash, EVIC.
Source: BNPP AM, Carbon Disclosure Project (CDP), Bloomberg, Trucost and Factset (EVIC)

For every €1 million invested into the fund, the gap in carbon footprint between the portfolio & its benchmark is equivalent to:




Source: EV Life Cycle Assessment Calculator – Data Tools from International Energy Agency, as of June 2024, Emissions for a medium size vehicle

Source: Greenhouse Gas Equivalencies Calculator from US Environmental Protection Agency, based on 2023 Annual Energy Outlook, US Home electricity use

## Label(s)

| | | | |
|---|---|---|---|
| MSCI ESG Fund Rating | AA | | |
| MSCI Weighted Average Carbon Intensity (tons of CO2e/$M Sales) | 97.65 | MSCI Weighted Average Carbon Intensity Coverage | 97.43% |
| MSCI ESG Quality Score (0-10) | 7.65 | | |

## Sustainability

### 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 portfolio carbon footprint is the weighted sum of the ratios of the carbon emissions of companies to their respective Enterprise Value Including Cash. The sum is weighted by the weight of each company in the portfolio. Carbon emissions are the sum of Scope 1 and 2 emissions. The footprint is expressed in tonnes of CO2 equivalent per year per million euros of Entreprise Value. CDP, Bloomberg, and Trucost are our data providers for carbon emissions.

### 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, external funds.

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** (Since inception) | **Fund** |
|---|---|
| Volatility | 3.97 |
| Ex-post Tracking Error | 0.10 |
| Information Ratio | -2.70 |
| Sharpe Ratio | -0.19 |
| Modified Duration (30.09.2026) | 5.05 |
| Yield to Maturity (30.09.2026) | 4.30 |
| Average coupon | 2.69 |

**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.

## DETAILS

| **Fees** | |
|---|---|
| Maximum Subscription Fee | 3.00% |
| Maximum Redemption Fee | 3.00% |
| Real Ongoing Charges (31.12.25) | 0.12% |
| Maximum Management Fees | 0.03% |

| **Key Figures (EUR)** | |
|---|---|
| NAV | 10.00 |
| 12M NAV max. (27.02.26) | 10.62 |
| 12M NAV min. (28.09.26) | 9.95 |
| Fund Size (EUR millions) | 43.99 |
| Dividend (24.04.26) | 0.24 |
| Initial NAV | 10.00 |
| Periodicity of NAV Calculation | Daily |

| **Codes** | |
|---|---|
| ISIN Code | LU2823895763 |

**Characteristics**

| | |
|---|---|
| Legal form | Sub-fund of SICAV BNP PARIBAS EASY Luxembourg domicile |
| Recommended Investment Horizon | Hold to maturity 31.12.2032 |
| Benchmark | Bloomberg Euro Corporate December 2032 Maturity (EUR) RI |
| Domicile | Luxembourg |
| Launch Date | 22.07.2024 |
| Fund Manager(s) | Sany NGO |
| Management Company | BNP PARIBAS ASSET MANAGEMENT Luxembourg |
| Delegated Manager | BNP PARIBAS ASSET MANAGEMENT Europe |
| Custodian | BNP PARIBAS, Luxembourg Branch |
| Base Currency | EUR |
| Subscription/execution type | NAV + 1 |
| 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.

**Information Ratio**
The information ratio is a risk-adjusted return that measures the relationship between the portfolio's tracking error and its relative return compared with the benchmark index (called active return).

**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.

**Sharpe Ratio**
A measure for calculating risk-adjusted return. It indicates the return earned in excess of the risk-free rate per unit of risk. It is calculated by dividing the difference between the return and the risk-free rate by the standard deviation of the return on the investment. The Sharpe ratio indicates whether the excess return was obtained thanks to good investment management or by taking additional risk. The higher the ratio, the better the risk-adjusted return.

**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.

**Arithmetic Mean Rating**
Weighted average of rating values from the agencies Fitch, Moody's and Morningstar present in the fund.

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

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