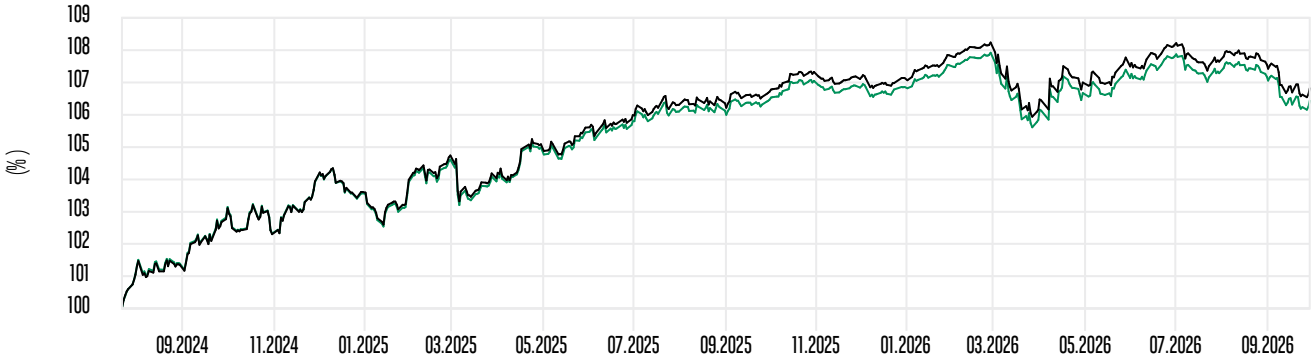
DASHBOARD AS AT 30.09.2026

Asset Class	Official Benchmark	No. of Holdings	Fund Size (EUR millions)
Fixed Income	Bloomberg Euro Corporate December 2029 Maturity (EUR) RI	215	35

Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)
1 2 **3** 4 5 6 7	-0.40% Benchmark -0.29%	-

(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	-0.40	-0.78	-1.24	0.56	0.00	3.52	-	-	-
BENCHMARK	-0.29	-0.76	-1.20	0.62	0.14	3.94	-	-	-

Calendar Performance at 30.09.2026 (%)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
FUND	3.18	-	-	-	-	-	-	-	-	-
BENCHMARK	3.41	-	-	-	-	-	-	-	-	-

(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 (%)	
ABN AMRO BANK NV 0.50 PCT 23-SEP-2029	1.28
VOLKSWAGEN INTERNATIONAL FIN NV 4.25 PCT	1.16
VOLKSWAGEN FINANCIAL SERVICES AG 3.63 PCT	1.13
LVMH MOET HENNESSY LOUIS VUITTON 3.25 PCT	1.12
FORD MOTOR CREDIT COMPANY LLC 3.78 PCT	1.11
FRESENIUS SE & CO KGAA 5.00 PCT 28-NOV-2029	0.91
VODAFONE GROUP PLC 1.88 PCT 20-NOV-2029	0.87
AMPRION GMBH 3.00 PCT 05-DEC-2029	0.85
BECTON DICKINSON EURO FINANCE SARL 3.55	0.85
CREDIT AGRICOLE SA 2.50 PCT 29-AUG-2029	0.82
No. of Holdings in Portfolio	**215**

by Country (%)		Against Benchmark
France	19.56	- 0.26
United States	18.54	- 1.62
Germany	14.96	- 1.22
United Kingdom	10.54	+ 3.15
Spain	5.60	+ 0.95
Sweden	4.01	- 0.50
Italy	3.77	- 0.16
Netherlands	3.14	- 0.57
Japan	2.16	- 1.08
Denmark	2.14	- 0.38
Other	13.79	- 0.09
Cash	1.78	+ 1.78
Total	**100.00**	

by Rating (%)	
AA	2.64
AA-	6.39
A+	11.77
A	10.58
A-	16.98
BBB+	24.48
BBB	16.51
BBB-	8.86
Cash	1.78
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

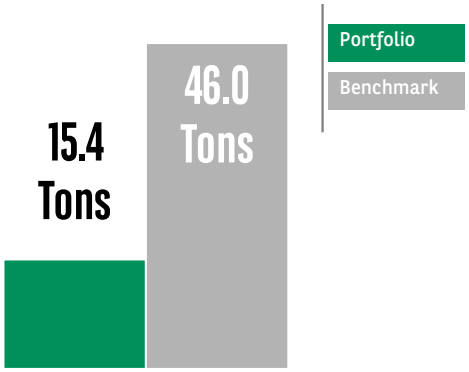
ESG Score

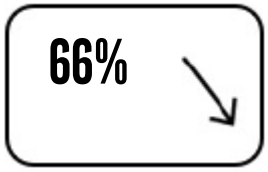
	Neutral Score	Environmental Contribution (E)	Social Contribution (S)	Governance Contribution (G)	ESG global score	Coverage rate
Portfolio	50	9.6	5.89	3.18	68.67	100%
Benchmark	50	6.6	3.83	1.56	61.99	98%

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

Source: BNP Paribas Asset Management

Carbon footprint (tCO2eq/M€ Entreprise Value)





The portfolio's carbon footprint is 66% lower than its reference index

Coverage rate

Portfolio	Benchmark
97%	92.9985%

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:

The average annual CO2 emissions of 6 homes linked to electricity use

The average annual CO2 emissions of 9 cars

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)	40.43	MSCI Weighted Average Carbon Intensity Coverage	98.69%
MSCI ESG Quality Score (0-10)	7.64		

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	2.46
Ex-post Tracking Error	0.07
Information Ratio	-2.59
Sharpe Ratio	0.16
Modified Duration (30.09.2026)	2.58
Yield to Maturity (30.09.2026)	3.90
Average coupon	2.35

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	10.28
12M NAV max. (27.02.26)	10.65
12M NAV min. (28.09.26)	10.26
Fund Size (EUR millions)	35.26
Dividend (24.04.26)	0.22
Initial NAV	10.00
Periodicity of NAV Calculation	Daily

Codes	
ISIN Code	LU2823896738

Characteristics

Legal form	Sub-fund of SICAV BNP PARIBAS EASY Luxembourg domicile
Recommended Investment Horizon	Hold to maturity 31.12.2029
Benchmark	Bloomberg Euro Corporate December 2029 Maturity (EUR) RI
Domicile	Luxembourg
Launch Date	22.07.2024
Fund Manager(s)	Mohamed Fadil HANNANE
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

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