DASHBOARD AS AT 30.10.2026

Asset Class	Official Benchmark	No. of Holdings	Fund Size (USD millions)
Fixed Income	Bloomberg US Treasury (USD) RI	299	43

Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)
1 2 3 **4** 5 6 7	-0.49% Benchmark -0.47%	-

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

PERFORMANCE (CUMULATIVE OVER 5 YEARS) (USD) (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	-0.49	2.34	0.35	-0.39	-0.22	-	-	-	-
BENCHMARK	-0.47	2.36	0.37	-0.36	-0.19	-	-	-	-

Calendar Performance at 30.10.2026 (%)

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

(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

BNP PARIBAS ASSET MANAGEMENT

HOLDINGS: % OF PORTFOLIO

Main Holdings (%)	
UNITED STATES TREASURY 4.63 PCT 15-FEB-2035	0.82
UNITED STATES TREASURY 4.38 PCT	0.81
UNITED STATES TREASURY 4.25 PCT	0.81
UNITED STATES TREASURY 4.38 PCT	0.81
UNITED STATES TREASURY 4.25 PCT	0.81
UNITED STATES TREASURY 4.25 PCT	0.80
UNITED STATES TREASURY 4.00 PCT	0.79
UNITED STATES TREASURY 4.00 PCT 15-FEB-2034	0.79
UNITED STATES TREASURY 4.13 PCT 15-FEB-2036	0.79
UNITED STATES TREASURY 4.50 PCT	0.79
No. of Holdings in Portfolio	**299**

by Country (%)		Against Benchmark
United States	99.94	- 0.06
Cash	0.06	+ 0.06
Total	**100.00**	

by Rating (%)	
AA+	99.85
Not rated	0.09
Cash	0.06
Total	**100.00**

by Currency (%)		Against Benchmark
USD	100.00	- 0.00
Total	**100.00**	

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

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	4.16
Ex-post Tracking Error	0.04
Information Ratio	-0.98
Sharpe Ratio	-1.03
Modified Duration (30.10.2026)	5.52
Yield to Maturity (30.10.2026)	4.80
Average coupon	3.52

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.

DETAILS

Fees	
Maximum Subscription Fee	3.00%
Maximum Redemption Fee	3.00%
Estimated ongoing charges (14.09.26)	0.07%
Maximum Management Fees	0.01%

Key Figures (USD)	
NAV	9.96
12M NAV max. (27.02.26)	10.18
12M NAV min. (05.10.26)	9.73
Fund Size (USD millions)	42.78
Initial NAV	10.00
Periodicity of NAV Calculation	Daily

Codes		
ISIN Code		LU3086272419
Quotation	**Bloomberg Code**	**Reuters code**
Swiss Exchange	USGOV SE	N/A
Mexican Stock Exchange	USGOV MM	N/A

Characteristics	
Legal form	Sub-fund of SICAV BNP PARIBAS EASY Luxembourg domicile
Dealing Deadline	15:30 CET
Recommended Investment Horizon	3 years
Benchmark	Bloomberg US Treasury (USD) RI
Domicile	Luxembourg
Launch Date	15.10.2025
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	USD
Subscription/execution type	NAV + 1
SFDR article	Article 6

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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