

## DASHBOARD AS AT 30.08.2024

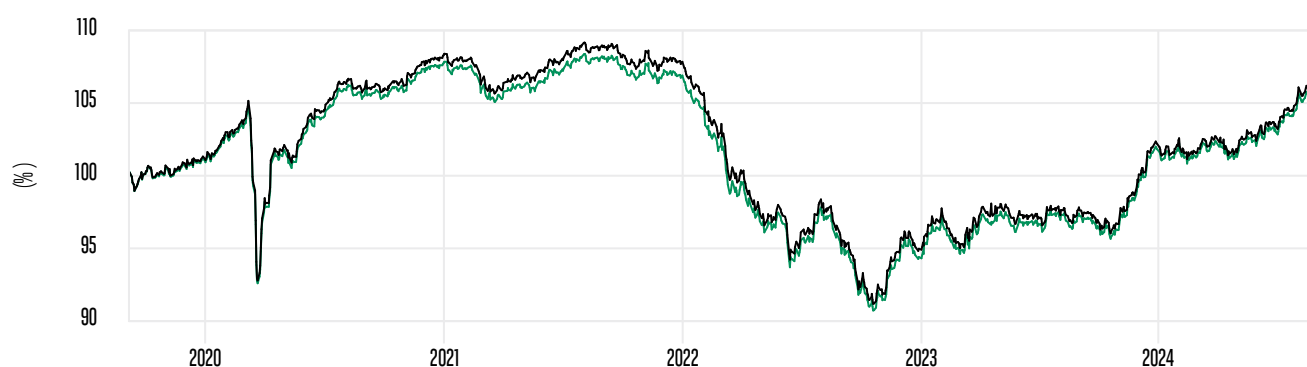
Asset Class	Official Benchmark	No. of Holdings in benchmark	Fund Size (USD millions)
Fixed Income	Composite Benchmark*	149	185
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	Morningstar Rating
1 2 3 4 5 6 7	4.14 % Benchmark 4.13 %	-0.63 % Benchmark -0.74 %	★ ★ ★ ★ ☆ 31.07.2024

\* Markit iBoxx Global Corporate Liquid 150 Investment Grade (USD Hedged) RI

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

(2) Based on 360 days

## PERFORMANCE (CUMULATIVE OVER 5 YEARS) (USD) (NET)



## Cumulated Performance at 30.08.2024 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
● FUND	4.14	1.04	3.49	4.62	8.87	11.56	-1.91	0.49	5.68
● BENCHMARK	4.13	1.04	3.51	4.69	8.79	11.33	-2.24	0.42	6.07

## Calendar Performance at 30.08.2024 (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
● FUND	7.86	-11.68	-0.89	6.86	11.54	-1.90	4.10	4.60	-	-
● BENCHMARK	7.61	-11.93	-0.51	7.24	12.30	-1.30	5.00	5.30	-	-

(1) All figures net of fees (in USD). The value of your investments may fluctuate. Past performance is no guarantee for future results.

A - Following a corporate action on 04/03/2016, the performances listed are those of the subfund Parworld Track Global Corporate Bond. The subfund BNP PARIBAS EASY MARKIT IBOXX GLOBAL CORPORATES LIQUID 150 CAPPED (USD Hedged) is managed according to the exact same processes, investment strategy and fees.

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 (%)

HSBC HOLDINGS PLC 4.95 PCT 31-MAR-2030	1.31
BANCO SANTANDER SA 4.88 PCT 18-OCT-2031	1.24
WALT DISNEY CO 2.65 PCT 13-JAN-2031	1.14
BANCO SANTANDER SA 6.92 PCT 08-AUG-2033	1.10
CDP FINANCIAL INC 1.13 PCT 06-APR-2027	1.08
TENCENT HOLDINGS LTD 2.39 PCT 03-JUN-2030	1.02
CDP FINANCIAL INC 4.50 PCT 13-FEB-2026	1.02
TORONTO-DOMINION BANK/THE 4.46 PCT	1.00
BANQUE FEDERATIVE DU CREDIT 3.13 PCT	0.98
SUMITOMO MITSUI FIN GRP INC 1.40 PCT	0.96
<b>No. of Holdings in Benchmark</b>	<b>149</b>

## by Country (%)

United States	19.12
Canada	15.87
France	13.24
Germany	7.33
Spain	6.38
Australia	6.37
Japan	5.82
Italy	4.78
United Kingdom	3.27
Saudi Arabia	2.99
Other	14.81
<b>Total</b>	<b>100.00</b>

## by Rating (%)

AAA	4.77
AA+	4.45
AA	0.72
AA-	12.74
A+	21.33
A	12.60
A-	27.41
BBB+	4.87
BBB	11.11
<b>Total</b>	<b>100.00</b>

Source of data: BNP Paribas Asset Management, as at 30.08.2024

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  
**58.28**

## ESG CONTRIBUTION

	Environmental contrib.	Social contrib.	Governance contrib.
Benchmark	6.62	0.66	1.00

## CARBON FOOTPRINT

	T/Co2 per M€ per year
Benchmark	48.08

## PORTFOLIO COVERAGE

	Coverage rate
ESG coverage	91.00 %
Carbon footprint coverage	86.00 %

## 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 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.

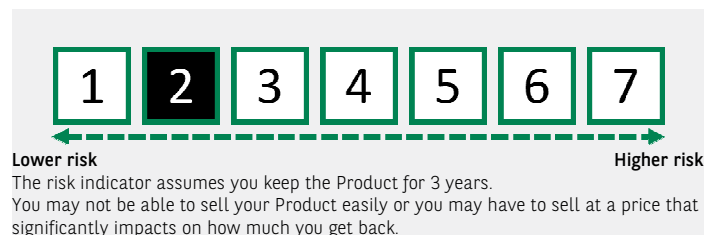
For more information on ESG indicators, please refer to BNPP AM's webpage : <https://www.bnpparibas-am.com/en/esg-scoring-framework/> & <https://www.bnpparibas-am.com/en/measuring-carbon-footprints/>

For more detailed information on our sustainability documents, please refer to BNPP AM's webpage : <https://www.bnpparibas-am.com/en/sustainability-documents/>



## RISK

## Risk Indicator



## Risk Analysis (3 years, monthly)

## Fund

Volatility	5.82
Ex-post Tracking Error	0.25
Modified Duration (30.08.2024)	4.17
Yield to Maturity (30.08.2024)	4.80
Average coupon	3.43
Duration	4.17

The summary risk indicator is a guide to the level of risk of this Product compared to other Products. It shows how likely it is that the Product will lose money

We have classified this Product as 2 out of 7, which is a low risk class.

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.

**Be aware of currency risk.** If the currency of your account is different from the currency of this Product, the payments you will get depend on the exchange rate between the two currencies. This risk is not considered in the indicator shown above.

Other risks materially relevant to the Product not included in the summary risk indicator:

- **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 depository, investors could face various disruptions (late payment, delivery etc.).

For additional details regarding the risks, please refer to the prospectus.

This Product does not include any protection from future market performance so you could lose some or all of your investment.

## DETAILS

## Fees

Maximum Subscription Fee	3.00%
Maximum Redemption Fee (27.08.24)	0.00%
Maximum conversion Fees	1.50%
Real Ongoing Charges (31.12.23)	0.55%
Maximum Management Fees	0.30%

## Index data as of 31.08.2024

Name	Markit iBomx Global Corporate Liquid 150 Investment Grade (USD Hedged) RI
Bloomberg Code	IBXXIGTH

## Codes

ISIN Code	LU1291094917
Bloomberg Code	BNMIGTC LX

## Key Figures (USD)

NAV	124.02
Fund Size (US Dollar millions)	185.09

## Characteristics

Legal form	Sub-fund of SICAV BNP PARIBAS EASY Luxembourg domicile
Dealing Deadline	12:00 CET STP (12:00 CET NON STP)
Recommended Investment Horizon	3
Benchmark	Markit iBomx Global Corporate Liquid 150 Investment Grade (USD Hedged) RI
Domicile	Luxembourg
First NAV date	04.03.2016
Fund Manager(s)	Loic GUYOT
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT Europe



Characteristics

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.

**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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