

## DASHBOARD AS AT 29.11.2024

Asset Class	Official Benchmark	No. of Holdings in benchmark	Fund Size (USD millions)
Fixed Income	Composite Benchmark*	148	184
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	
1 2 3 4 5 6 7	4.80 % Benchmark 4.92 %	-1.06 % Benchmark -0.95 %	

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

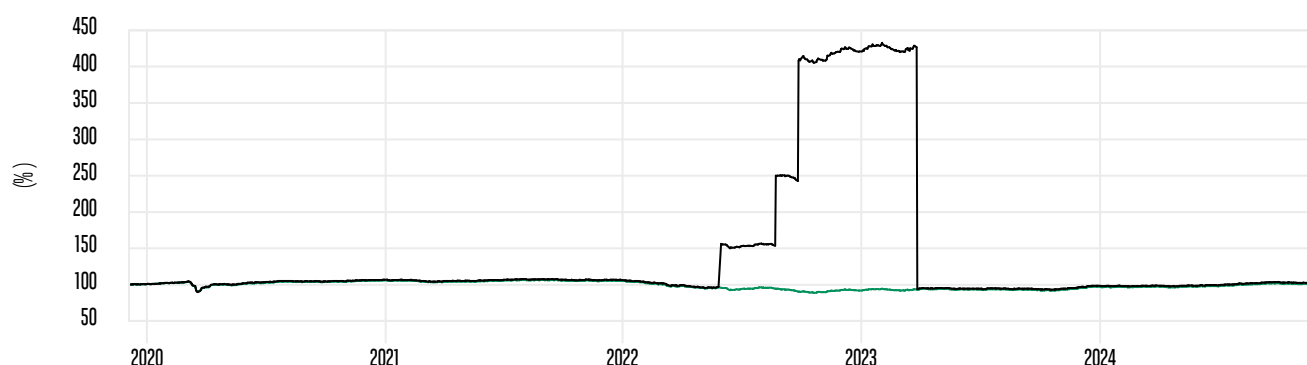
(1) All figures net of fees (in NOK).

(2) Based on 360 days

## INDEX DESCRIPTION:

The benchmark is the Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged) Index. The composition of the index is reviewed on a quarterly basis. The index is valued daily. The majority of the index's underlying components are corporate bonds issued by European and US companies. It is a Total Return index.

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



## Cumulated Performance at 29.11.2024 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
● FUND	4.80	1.05	1.22	4.52	7.28	10.42	-3.19	-3.43	1.47
● BENCHMARK	4.92	1.06	1.30	4.69	7.46	11.07	-2.85	-2.80	3.00

## Calendar Performance at 29.11.2024 (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
● FUND	5.44	-12.53	-0.52	5.38	10.72	-2.60	4.30	5.30	-	-
● BENCHMARK	5.95	-12.75	-0.27	6.25	11.30	-2.40	4.60	5.50	-	-

(1) All figures net of fees (in NOK). 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	1.20
WALT DISNEY CO 2.65 PCT 13-JAN-2031	1.17
BANCO SANTANDER SA 6.92 PCT 08-AUG-2033	1.14
SHELL FINANCE US INC 4.38 PCT 11-MAY-2045	1.12
CDP FINANCIAL INC 1.13 PCT 06-APR-2027	1.07
CDP FINANCIAL INC 4.50 PCT 13-FEB-2026	1.05
TENCENT HOLDINGS LTD 2.39 PCT 03-JUN-2030	1.04
TORONTO-DOMINION BANK/THE 4.46 PCT	1.03
SUMITOMO MITSUI FIN GRP INC 1.40 PCT	0.98
<b>No. of Holdings in Benchmark</b>	<b>148</b>

## by Country (%)

United States	21.43
Canada	15.91
France	12.86
Spain	6.34
Germany	5.89
Australia	5.75
Japan	5.65
Italy	4.81
United Kingdom	3.22
Saudi Arabia	3.03
Other	15.11
<b>Total</b>	<b>100.00</b>

## by Rating (%)

AAA	4.84
AA+	4.49
AA	0.71
AA-	15.30
A+	20.30
A	10.39
A-	29.44
BBB+	5.14
BBB	9.39
<b>Total</b>	<b>100.00</b>

Source of data: BNP Paribas Asset Management, as at 29.11.2024

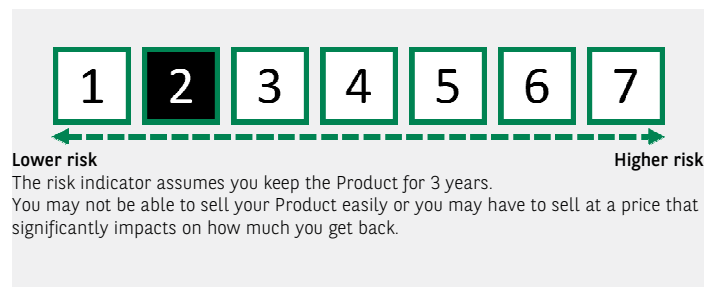
Sources: Fitch, Moody's, S&P. Ratings lower than BBB- refer to high-yield or speculative-grade bonds.

The data as shown in the factsheets are based on official accounting data and are based on trade date.



## RISK

## Risk Indicator



## Risk Analysis (3 years, monthly)

## Fund

Volatility	5.87
Ex-post Tracking Error	0.32
Modified Duration (29.11.2024)	4.41
Yield to Maturity (29.11.2024)	4.72
Average coupon	3.56
Duration	4.44

The Yield to maturity is only representative for the non-hedged shares, not the hedged shares.

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.

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 depositary, 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	0.00%
Maximum Redemption Fee (01.12.24)	0.00%
Maximum conversion Fees	0.00%
Real Ongoing Charges (31.12.23)	0.15%
Maximum Management Fees	0.01%

## Index data as of 30.11.2024

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

## Codes

ISIN Code	LU1291095567
Bloomberg Code	BN1IRHN LX

## Key Figures (NOK)

NAV	119,543.23
Fund Size (US Dollar millions)	183.60

## 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 years
Benchmark	Markit iBoxx Global Corporate Liquid 150 Investment Grade (USD Hedged) (Hedged in NOK) 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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