

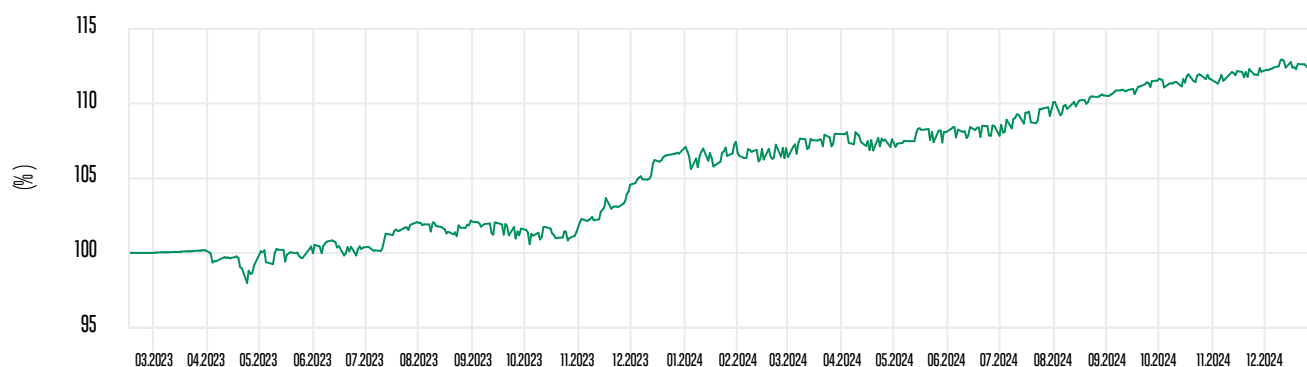
DASHBOARD AS AT 31.12.2024

| Asset Class | Official Benchmark | No. of Holdings | Fund Size (EUR millions) |
|----------------|---------------------|-----------------------------|--------------------------|
| Fixed Income | No benchmark | 61 | 302 |
| Risk Indicator | YTD Performance (1) | 3-year Annualised Perf. (2) | |
| 1 2 3 4 5 6 7 | 5.61% | - | |

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

(2) Based on 360 days

PERFORMANCE (CUMULATIVE OVER 5 YEARS) (EUR) (NET)



Cumulated Performance at 31.12.2024 (%)

| | YTD | 1 Month | 3 Months | 6 Months | 1 Year | 2 Years | 3 Years | 4 Years | 5 Years |
|--------|------|---------|----------|----------|--------|---------|---------|---------|---------|
| ● FUND | 5.61 | 0.43 | 0.98 | 3.81 | 5.61 | - | - | - | - |

Calendar Performance at 31.12.2024 (%)

| | 2024 | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 |
|--------|------|------|------|------|------|------|------|------|------|------|
| ● FUND | 5.61 | - | - | - | - | - | - | - | - | - |

(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



HOLDINGS: % OF PORTFOLIO

Main Holdings (%)

| | |
|--|-----------|
| ORANO SA 5.38 PCT 15-MAY-2027 | 2.07 |
| CNP ASSURANCES 0.38 PCT 08-MAR-2028 | 2.04 |
| EASYJET FINCO BV 1.88 PCT 03-MAR-2028 | 2.04 |
| NIBC BANK NV 0.88 PCT 24-JUN-2027 | 2.02 |
| CELANESE US HOLDINGS LLC 2.13 PCT | 2.01 |
| UPJOHN FINANCE BV 1.36 PCT 23-JUN-2027 | 1.99 |
| VONOVIA SE 4.75 PCT 23-MAY-2027 | 1.98 |
| INTESA SANPAOLO SPA 5.00 PCT 08-MAR-2028 | 1.97 |
| BANKINTER SA 0.63 PCT 06-OCT-2027 | 1.97 |
| JCDECAUX SA 2.63 PCT 24-APR-2028 | 1.97 |
| No. of Holdings in Portfolio | 61 |

by Country (%)

| | |
|---------------------|---------------|
| France | 32.87 |
| United States | 12.59 |
| Germany | 10.80 |
| Spain | 9.54 |
| Italy | 6.44 |
| United Kingdom | 5.85 |
| Netherlands | 5.34 |
| Sweden | 4.14 |
| Republic of Ireland | 1.96 |
| Luxembourg | 1.85 |
| Other | 6.82 |
| Cash | 1.79 |
| Total | 100.00 |

by Rating (%)

| | |
|--------------|---------------|
| A+ | 1.33 |
| A | 1.74 |
| A- | 16.36 |
| BBB+ | 16.46 |
| BBB | 16.05 |
| BBB- | 22.20 |
| BB+ | 6.59 |
| BB | 11.86 |
| BB- | 3.05 |
| Other | 1.10 |
| Not rated | 1.47 |
| Cash | 1.79 |
| Total | 100.00 |

by Currency (%)

| | |
|--------------|---------------|
| EUR | 100.00 |
| Total | 100.00 |

Source of data: BNP Paribas Asset Management, as at 31.12.2024

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

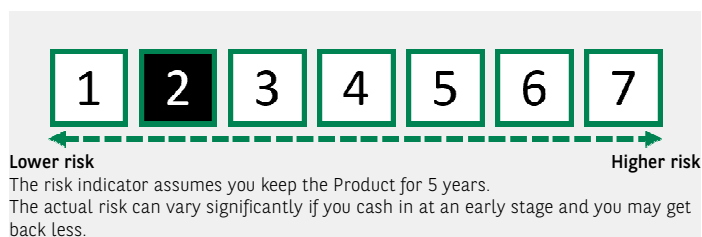
The above mentioned securities are for illustrative purpose only and do not constitute any investment recommendation.

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



RISK

Risk Indicator



Risk Analysis (Since inception)

| | Fund |
|--------------|------|
| Volatility | 3.08 |
| Sharpe Ratio | 0.96 |

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 investment in bond-like instruments with an average residual lifetime, along with the option of investing in speculative securities.

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.

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 | | Key Figures (EUR) | | Codes | |
|--------------------------------------|-------|--------------------------------|--------|-----------|--------------|
| Maximum Subscription Fee | 2.00% | NAV | 112.61 | ISIN Code | FR001400E201 |
| Maximum Redemption Fee | 0.00% | 12M NAV max. (11.12.24) | 112.93 | | |
| Estimated ongoing charges (31.12.23) | 0.77% | 12M NAV min. (05.01.24) | 105.62 | | |
| Maximum Management Fees | 0.70% | Fund Size (EUR millions) | 302.10 | | |
| | | Initial NAV | 100.00 | | |
| | | Periodicity of NAV Calculation | Daily | | |

Characteristics

| | |
|--|--|
| Legal form | Sub-fund of SICAV BNP PARIBAS SELECT France domicile |
| Dealing Deadline | 14:00 CET |
| Recommended Investment Horizon | 5 years |
| Min. initial subscription share number | 0.001 |
| Domicile | France |
| First NAV date | 15.02.2023 |
| Fund Manager(s) | Aziz HELLAL |
| Management Company | BNP PARIBAS ASSET MANAGEMENT Europe |
| Delegated Manager | BNP PARIBAS ASSET MANAGEMENT UK LIMITED |
| Custodian | BNP PARIBAS |
| Base Currency | EUR |
| Subscription/execution type | NAV + 2 |
| SFDR article | Article 8 - Promotion of environmental or social characteristics |



GLOSSARY

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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