

DASHBOARD AS AT 30.08.2024

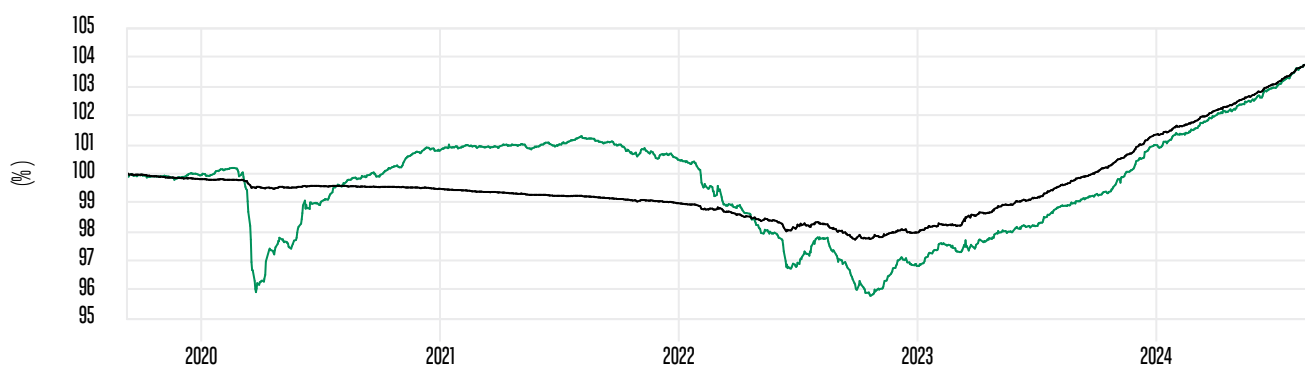
| Asset Class | Official Benchmark | No. of Holdings | Fund Size (EUR millions) |
|----------------|----------------------------|-----------------------------|--------------------------|
| Fixed Income | Composite Benchmark* | 253 | 2,349 |
| Risk Indicator | YTD Performance (1) | 3-year Annualised Perf. (2) | Morningstar Rating |
| 1 2 3 4 5 6 7 | 2.88 % Benchmark 2.53 % | 0.90 % Benchmark 1.54 % | ★★★★☆ 31.07.2024 |

* 80% Cash Index Euro Short Term Rate (EUR) RI 365 Days + 20% Bloomberg Euro Aggregate 1-3 Years (EUR) RI

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

(2) Based on 360 days

PERFORMANCE (CUMULATIVE OVER 5 YEARS) (EUR) (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 | 2.88 | 0.33 | 1.31 | 2.31 | 4.89 | 7.01 | 2.76 | 4.07 | 3.87 |
| ● BENCHMARK | 2.53 | 0.35 | 1.13 | 2.05 | 4.07 | 6.01 | 4.75 | 4.37 | 3.86 |

Calendar Performance at 30.08.2024 (%)

| | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 | 2014 |
|-------------|------|-------|-------|-------|-------|-------|-------|-------|-------|------|
| ● FUND | 4.30 | -3.64 | -0.31 | 0.86 | 1.52 | -2.50 | 0.80 | 0.20 | 0.00 | 0.90 |
| ● BENCHMARK | 3.43 | -1.03 | -0.50 | -0.34 | -0.46 | -0.40 | -0.40 | -0.30 | -0.10 | 0.10 |

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

01/2009 - 12/2019: During this period, the benchmark index was Cash Index EONIA (RI)

Source: BNP Paribas Asset Management



HOLDINGS: % OF PORTFOLIO

| Main Holdings (%) | | by Country (%) | | Against Benchmark |
|--|------------|-----------------|---------------|-------------------|
| BNPP MONEY 3 M I C | 8.06 | France | 23.43 | + 19.46 |
| ITALY (REPUBLIC OF) EURIBOR6M+0.80 PCT | 1.31 | Italy | 10.51 | + 7.77 |
| ITALY (REPUBLIC OF) EURIBOR6M+0.75 PCT | 1.24 | Germany | 7.47 | + 3.46 |
| HEIMSTADEN BOSTAD TREASURY BV 0.25 PCT | 1.15 | Spain | 6.77 | + 4.80 |
| THALES SA 09-SEP-2024 | 1.06 | United States | 6.30 | + 5.50 |
| VINCI SA 09-OCT-2024 | 1.06 | United Kingdom | 6.01 | + 5.54 |
| COOPERATIEVE RABOBANK UA EURIBOR3M+0.57 | 0.98 | Netherlands | 4.50 | + 3.62 |
| BANK OF MONTREAL EURIBOR3M+0.47 PCT | 0.98 | Canada | 3.49 | + 3.15 |
| FINLAND (REPUBLIC OF) 0.00 PCT 15-OCT-2024 | 0.98 | Finland | 2.92 | + 2.61 |
| FRANCE (REPUBLIC OF) 0.00 PCT 20-NOV-2024 | 0.97 | Sweden | 2.58 | + 2.28 |
| No. of Holdings in Portfolio | 253 | Derivatives | -0.07 | - 0.07 |
| | | Forex contracts | - | - 0.00 |
| | | Other | 16.62 | + 12.42 |
| | | Cash | 9.46 | - 70.54 |
| | | Total | 100.00 | |

| by Rating (%) | | by Currency (%) | | Against Benchmark |
|---------------|---------------|-----------------|---------------|-------------------|
| AA- | 2.20 | EUR | 100.00 | - 0.00 |
| A+ | 5.42 | GBP | - | - 0.00 |
| A | 5.99 | AUD | - | - 0.00 |
| A- | 12.86 | CAD | - | - 0.00 |
| BBB+ | 13.36 | USD | - | - 0.00 |
| BBB | 19.04 | Total | 100.00 | |
| BBB- | 19.63 | | | |
| BB+ | 6.23 | | | |
| BB | 0.70 | | | |
| Other | 1.09 | | | |
| Not rated | 4.09 | | | |
| Derivatives | -0.07 | | | |
| Cash | 9.46 | | | |
| Total | 100.00 | | | |

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 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.



SUSTAINABLE INDICATORS

ESG global score

59.15

Benchmark : 52.91

ESG CONTRIBUTION

| | Environmental contrib. | Social contrib. | Governance contrib. |
|-----------|------------------------|-----------------|---------------------|
| Portfolio | 6.71 | 1.71 | 0.73 |
| Benchmark | 2.80 | -0.66 | 0.77 |

PORTFOLIO COVERAGE

| | Coverage rate |
|--------------|---------------|
| ESG coverage | 99.52 % |

ESG benchmark

For more information about ESG Benchmark definition, please refer to the "Investment policy" section of the FCP prospectus, which is available from the following address: www.bnpparibasam.com

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. Sustainalytic, 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.

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



Risk Analysis (3 years, monthly)

Fund

| | |
|--------------------------------|-------|
| Volatility | 1.77 |
| Ex-post Tracking Error | 1.20 |
| Information Ratio | -0.54 |
| Sharpe Ratio | -0.67 |
| Modified Duration (30.08.2024) | 1.01 |
| Yield to Maturity (30.08.2024) | 3.78 |
| Average coupon | 2.20 |

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.

This risk category is justified by the investment in eligible money market instruments as per Regulation and short term bonds that have a low volatility.

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 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 | | Key Figures (EUR) | | Codes | |
|--------------------------------------|-------|--------------------------------|----------|----------------|--------------|
| Maximum Subscription Fee | 3.00% | NAV | 100.20 | ISIN Code | LU0325598323 |
| Maximum Redemption Fee | 0.00% | 12M NAV max. (12.04.24) | 102.24 | Bloomberg Code | PVNYNCD LX |
| Maximum conversion Fees | 1.50% | 12M NAV min. (19.04.24) | 98.49 | | |
| Estimated ongoing charges (31.12.23) | 0.50% | Fund Size (EUR millions) | 2,348.69 | | |
| Maximum Management Fees | 0.50% | Dividend (19.04.24) | 3.71 | | |
| | | Initial NAV | 100.00 | | |
| | | Periodicity of NAV Calculation | Daily | | |

Characteristics

| | |
|--------------------------------|---|
| Legal form | Sub-fund of SICAV BNP PARIBAS FUNDS Luxembourg domicile |
| Dealing Deadline | 16:00 CET STP (12:00 CET NON STP) |
| Recommended Investment Horizon | 3 |
| Benchmark | 80% Cash Index Euro Short Term Rate (EUR) RI 365 Days + 20% Bloomberg Euro Aggregate 1-3 Years (EUR) RI |
| Domicile | Luxembourg |
| Launch Date | 30.10.2007 |
| Fund Manager(s) | Fadi BERBARI |
| Management Company | BNP PARIBAS ASSET MANAGEMENT Luxembourg |
| Delegated Manager | BNP PARIBAS ASSET MANAGEMENT Europe |
| Custodian | BNP PARIBAS, Luxembourg Branch |
| Base Currency | EUR |
| Financial service | BNP Paribas Fortis SA/NV, Montagne du Parc 3, 1000 Brussels |
| 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

This documentation is produced by BNP Paribas Group and/or (one of) its entities (hereinafter the "Bank"). It is for the exclusive use of the person to whom it has been given, whether directly or by way of a power of representation. This material may not be distributed, published or reproduced in whole or in part by its recipient(s). This documentation is a publicity communication. This document is provided for information only and does not constitute an offer, solicitation or canvassing of any kind, particularly in any state or jurisdiction in which such an offer, solicitation or canvassing is not authorised or to any person to whom such an offer, solicitation or canvassing is unlawful on account of that person's domicile and/or nationality. This document or any part of this document cannot form the basis of any agreement or commitment and must, under no circumstances and in any jurisdiction, be seen or considered as a prospectus or part of a prospectus, an offer, a solicitation or a call to the public for collective investment schemes, structured products or otherwise. Therefore, this document is general in scope and does not constitute an advice or a recommendation to any particular person to buy, sell or hold any security or to engage in any transaction. The investor may obtain the legal documentation for the financial instrument in question from his relationship manager.

Because this documentation summarises a product or a range of financial instruments or services, each potential investor is invited to refer to and carefully examine all the documentation relating to the financial instrument/service under consideration and, if necessary, should contact an authorised representative of the Bank with any questions relating to the financial instrument/service, in order to have a complete view of the characteristics and potential risks of the product or service under consideration. Every financial instrument/service carries a risk, usually in correlation to the expected performance or return: it is up to the investor to satisfy himself that he is able and willing to bear this risk. The potential investor is strongly advised to be aware of and understand, if he has not already done so, the risks of each financial instrument or service in which he is interested. The investor should ensure that he has sufficient knowledge, understanding and experience of these risks to make his own detailed analysis of all aspects of the proposed transaction or service.

The investor must not see or construe this document as legal or fiscal advice. Each investor should consult his own external legal, fiscal or other advisors in order to assess under his own responsibility the appropriateness of investing in any of the financial instruments described in this document. The attention of the investor is drawn to the fact that the fiscal treatment that will be applied to his investment in the financial instrument described in this document does depend on his personal tax situation and will be likely to change during the implementation period of the product finally chosen. Certain legal, fiscal or regulatory changes may occur during the implementation period of a financial instrument/service and may also adversely affect the performance of the investment or even significantly alter the legal, economic and fiscal benefits of the financial instrument/service for the investor. Whilst this document illustrates simulations/performances and potential returns of the financial instrument or service based on market data in recent years, it should be noted that past performance or returns are no guarantee for future results. Except as specifically stated in writing, for example in the case of certain structured products, this document is not intended to give any guarantee whatsoever in respect of the capital invested (both in terms of preservation and recovery) and/or the financial return and/or performance of an investment in any financial instrument or service described herein. Similarly, none of the information provided can be construed as constituting such a guarantee. This means that in the event of adverse events, the investor could suffer substantial losses or even lose the entire capital invested, or even more in the case of leveraging.

The information, opinions and estimates contained in this document are subject to change after the date of this document and the Bank does not follow up on any general recommendations given or provide any subsequent related information. Although such information, opinions and estimates have been obtained from sources that the Bank believes to be reliable, the Bank makes no representation or warranty, express or implied, and accepts no responsibility in respect of the completeness, reliability or accuracy of the information contained therein. The Bank or any of its affiliates will not be liable for any incorrect, incomplete or missing information, or for any losses claimed to be the direct or indirect result of using the information provided or of the general recommendations made in this document.

The investor accepts that the Bank or the group to which it belongs or its employees/directors may hold or have held positions or interests in the financial instruments mentioned or may have acted as a market maker for such financial instruments. The investor accepts that the Bank or the group to which it belongs or its employees/directors may have links with the companies concerned and/or their directors and provide them with various



services, including being a member of their boards of directors. Additionally, some financial instruments or services involve multi-manager funds. In this respect, it is also recalled that investing in such funds rather than directly in the underlying funds and/or financial instruments in which they invest, does or may generate additional costs for the investor.

The attention of the investor is drawn to the fact that in the event of concluding transactions in financial instruments, the services provided by the Bank are subject to fees or commissions that will be charged to the investor in accordance with the applicable rates, which are, in accordance with the Bank's General Terms and Conditions in force, subject to change during the term of the investment. In this regard, the investor is invited to refer to the Bank's tariff conditions.

Disclaimer Morningstar: Copyright © 2024 Morningstar, Inc. All Rights Reserved. The overall star rating for each fund is based on a weighted average of the number of stars assigned to it in the three-, five-, and 10-year rating periods. Morningstar stars rank from 1 to 5, with the top ranking being 5 stars. The information contained herein: (1) is proprietary to Morningstar and/or its content providers; (2) may not be copied or distributed; and (3) is not warranted to be accurate, complete or timely. Neither Morningstar nor its content providers are responsible for any damages or losses arising from any use of this information. Past performance is no guarantee of future results.

