

DASHBOARD AS AT 31.03.2026

Asset Class	Official Benchmark	No. of Holdings in benchmark	Fund Size (USD millions)
Fixed Income	Composite Benchmark*	881	1,306
Trade currency	Comparison Index	SFDR Article	MSCI ESG Fund Rating
EUR	JPM EMBI Global Diversified (USD) RI	8	

* J.P. Morgan Screened, Tilted & Reweighted Emerging Markets (Hedged in EUR) RI

INDEX DESCRIPTION:

The Index is composed of emerging market debt securities with an Environmental, Social and Governance (ESG) scoring and screening methodology (such as environmental conventions, labour rights conventions, human rights, etc.) to tilt toward issuers ranked higher on ESG criteria, and to underweight or remove issuers that rank lower. As a result, those subject to significant violations of the UN Global Compact principles and those involved in severe ESG-related controversies are excluded from the Index. The type of approach implemented here is Best-effort (a type of ESG selection consisting of giving priority to the issuers demonstrating an improvement in or good prospects for their ESG practices and performance over time). The extra-financial strategy of the Index may comprise methodological limitations such as the risk related to ESG investment or the Index rebalancing. Further information on the index, its composition, calculation and rules for monitoring and periodic rebalancing, as well as information on the general methodology common to all J.P Morgan ESG indices, can be found at www.jpmorgan.com. The Comparison Index is the JPM EMBI Global Diversified (USD) RI

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



Cumulative performance at 31.03.2026 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
● FUND	-2.37	-3.79	-2.37	0.03	6.25	11.10	18.77	7.28	-1.94
● BENCHMARK	-2.31	-3.78	-2.31	0.13	6.56	11.35	19.68	7.45	-2.76
● COMPARISON INDEX	-	-	-	-	-	-	-	-	-



Calendar Performance at 31.03.2026 (%)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
● FUND	10.66	3.92	6.90	-19.70	-3.40	3.50	11.40	-7.10	6.90	7.80
● BENCHMARK	10.99	3.88	7.35	-21.08	-3.36	4.02	12.24	-6.75	8.54	8.88
● COMPARISON INDEX	-	-	-	-	-	-	-	-	-	-

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

A - 02/2016-09/2019: During this period, the benchmark index was "JPM EMBI Global Diversified Composite (TR)".

B - 05/2011-02/2016: Following a corporate action on 26/02/2016, the performances listed are those of the subfund PARWORLD TRACK EMERGING MARKETS BOND.

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 %)

by Currency (%)			by Country (%)		
		Against Comparison Index			Against Comparison Index
USD	100.00	- 0.00	Saudi Arabia	4.38	- 0.78
EUR	-	- 0.00	Brazil	3.97	+ 0.71
GBP	-	- 0.00	Chile	3.86	+ 0.74
AUD	-	- 0.00	United Arab Emirates	3.57	+ 0.54
CHF	-	- 0.00	Philippines	3.68	+ 0.66
Other	-	- 0.00	Oman	3.82	+ 0.88
Total	100.00		Poland	5.04	+ 2.11
			Dominican Republic	3.54	+ 0.66
			Hungary	4.54	+ 1.72
			Romania	4.53	+ 1.74
			Forex contracts	-	- 0.00
			Cash	-	- 0.00
			Other	59.08	- 8.98
			Total	100.00	

by Rating (%)			by Maturity (%)		
		Against Comparison Index			Against Comparison Index
A+	5.42	- 1.93	< 1 year	2.16	- 0.43
A-	7.73	+ 1.50	1 - 3 years	13.40	- 0.91
BBB+	5.31	+ 1.61	3 - 5 years	17.23	- 0.38
BBB	19.25	+ 1.47	5 - 7 years	10.26	- 0.58
BBB-	14.13	+ 3.42	7 - 10 years	21.99	+ 1.89
BB	16.56	+ 1.81	10 - 15 years	9.81	+ 0.61
BB-	5.62	- 0.27	> 15 years	25.15	+ 0.86
B	5.63	- 0.13	Other	-	- 1.06
CCC+	5.20	+ 0.49	Forex contracts	-	- 0.00
Other	14.95	- 6.52	Cash	-	- 0.00
Not rated	0.18	- 1.45	Total	100.00	
Forex contracts	-	- 0.00			
Cash	-	- 0.00			
Total	100.00				

Source of data: BNP Paribas Asset Management, as at 31.03.2026.

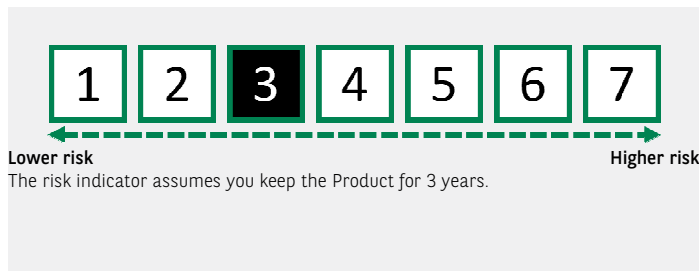
The above mentioned securities are for illustrative purpose only and do not constitute any investment recommendation.

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



RISK

Risk Indicator



Risk Analysis (1 year, weekly)

Risk Analysis (1 year, weekly)	Fund
Volatility	5.05
Ex-post Tracking Error	0.08
Modified Duration (31.03.2026)	6.68
Yield to Maturity (31.03.2026)	6.43
Average coupon	5.44
Duration	6.65

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 3 out of 7, which is a medium-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 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		Codes		
Maximum Subscription Fee	0.00%	ISIN Code	LU1291092549	
Maximum Redemption Fee (31.03.26)	0.00%	Quotation	Bloomberg Code	Reuters code
Maximum conversion Fees	0.00%	Lux Euro MTF	BNJTIHE LX	N/A
Real Ongoing Charges (31.12.25)	0.19%	Key Figures (EUR)		
Maximum Management Fees	0.07%	NAV	123,196.13	
Index data as of 31.03.2026		Fund Size (US Dollar millions)	1,306.01	
Name	J.P. Morgan Screened, Tilted & Reweighted Emerging Markets (Hedged in EUR) RI			
Bloomberg Code	JPGCCOMP			
Reuters code	JPMEGDR			
Characteristics				
Legal form	Sub-fund of SICAV BNP PARIBAS EASY Luxembourg domicile			
Dealing Deadline	16:30 CET STP (12:00 CET NON STP)			
Recommended Investment Horizon	3 years			
Benchmark	J.P. Morgan Screened, Tilted & Reweighted Emerging Markets (Hedged in EUR) RI			
Domicile	Luxembourg			
First NAV date	26.02.2016			
Fund Manager(s)	Mohamed Fadil HANNANE			
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg			
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT Europe			
Custodian	BNP PARIBAS, Luxembourg Branch			
Base Currency	USD			

Characteristics

Subscription/execution type	NAV + 2
SFDR article	Article 8 - Promotion of environmental or social characteristics

GLOSSARY

Tracking Error

The tracking error measures the volatility of a portfolio's relative return in relation to its benchmark index.

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).

A glossary of financial terms appearing on this document can be found at <http://www.bnpparibas-am.com>

DISCLAIMER

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