

DASHBOARD AS AT 29.02.2024

Asset Class	Benchmark	No. of Holdings in benchmark	Fund Size (USD millions)
Fixed Income	Composite Benchmark*	759	801
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	
<div style="display: flex; gap: 5px;"> 1 2 3 4 5 6 7 </div>	<p>-0.74 %</p> <p>Benchmark -0.71 %</p>	<p>-4.85 %</p> <p>Benchmark -5.20 %</p>	

* JPM ESG EMBI Global Diversified Composite (Hedged in EUR) (TR) Index

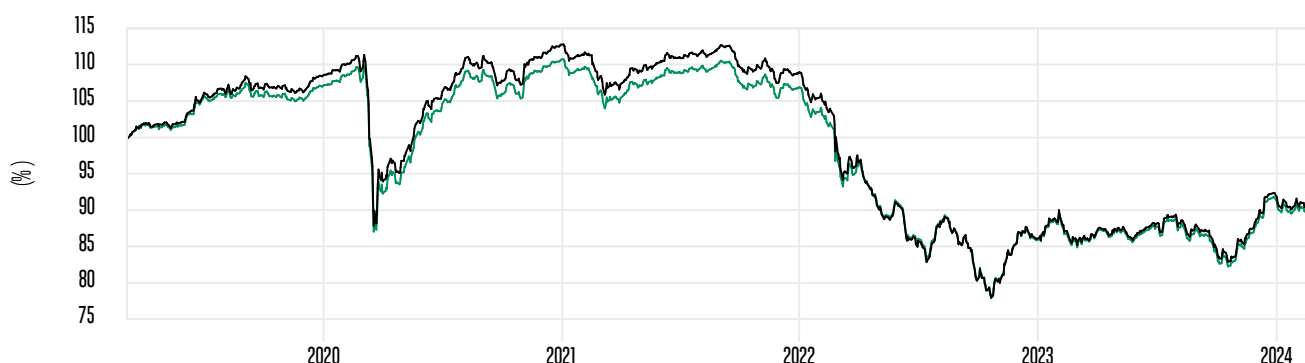
(1) All figures net of fees (in EUR).

(2) Based on 360 days

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.jpmmorgan.com.

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



Cumulated Performance at 29.02.2024 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
● FUND	-0.74	0.57	3.77	4.16	6.29	-5.79	-14.06	-15.44	-9.37
● BENCHMARK	-0.71	0.61	3.80	4.21	6.64	-6.22	-15.04	-15.95	-8.58

Calendar Performance at 29.02.2024 (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
● FUND	6.88	-19.73	-3.42	3.46	11.45	-7.10	6.90	7.80	0.30	7.10
● BENCHMARK	7.35	-21.08	-3.36	4.02	13.62	-5.50	7.10	9.70	1.00	7.20

(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 %)

Main Holdings (%)

URUGUAY (ORIENTAL REPUBLIC OF) 5.10 PCT	0.89
KUWAIT STATE OF (GOVERNMENT) 3.50 PCT	0.77
ECUADOR REPUBLIC OF (GOVERNMENT) 3.50	0.62
REPUBLIC OF POLAND 5.50 PCT 04-APR-2053	0.59
REPUBLIC OF POLAND 4.88 PCT 04-OCT-2033	0.58
ARGENTINA REPUBLIC OF GOVERNMENT 3.63	0.57
URUGUAY (ORIENTAL REPUBLIC OF) 4.98 PCT	0.57
HUNGARY (GOVERNMENT) 5.50 PCT	0.56
ARGENTINA REPUBLIC OF GOVERNMENT 0.75	0.55
URUGUAY (ORIENTAL REPUBLIC OF) 5.75 PCT	0.55
No. of Holdings in Benchmark	759

by Country (benchmark) (%)

Saudi Arabia	5.63
Indonesia	4.77
United Arab Emirates	4.59
Hungary	4.35
Romania	4.03
Chile	3.93
Brazil	3.91
Oman	3.78
Qatar	3.74
Philippines	3.74
Other	57.54
Total	100.00

by Rating (benchmark) (%)

AA	6.33
A+	7.01
BBB	23.46
BBB-	8.11
BB+	10.80
BB	5.38
BB-	9.22
B+	6.50
B	3.95
Other	18.67
Not rated	0.57
Total	100.00

Source of data: BNP Paribas Asset Management, as at 29.02.2024

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.



Benchmark ESG score

SUSTAINABLE INDICATORS

ESG CONTRIBUTION

	Environmental contrib.	Social contrib.	Governance contrib.
--	------------------------	-----------------	---------------------

INDEX COVERAGE

	Coverage rate
ESG coverage	

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.

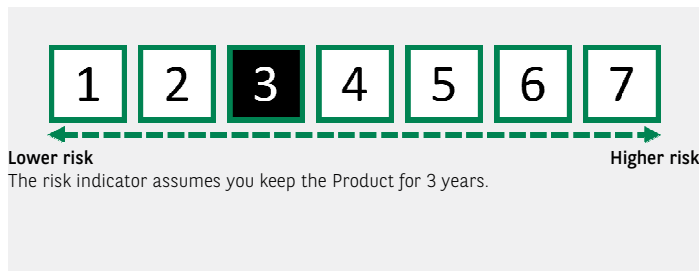
Portfolio Coverage

The coverage represents, within an Index replicated by the fund, the percentage of securities that have an ESG score or carbon footprint using BNPP AM's internal methodology which can be lower than the full coverage offered per the index provider.

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)

Risk Analysis (3 years, monthly)	Fund
Volatility	10.50
Ex-post Tracking Error	0.82
Modified Duration (29.02.2024)	6.84
Yield to Maturity (29.02.2024)	6.75
Average coupon	5.10
Duration	6.84

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 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		Codes	
Maximum Subscription Fee	0.00%	ISIN Code	LU1291092549
Maximum Redemption Fee (26.02.24)	0.00%	Bloomberg Code	BNJTIHE LX
Maximum conversion Fees	0.00%		
Real Ongoing Charges (31.12.23)	0.20%		
Maximum Management Fees	0.07%		
Index data as of 29.02.2024		Key Figures (EUR)	
Name	JPM ESG EMBI Global Diversified Composite (Hedged in EUR) (TR) Index	NAV	108,912.27
Bloomberg Code	JPGCCOMP	Fund Size (US Dollar millions)	801.49
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
Benchmark	JPM ESG EMBI Global Diversified Composite (Hedged in EUR) (TR) Index
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

Characteristics

Custodian	BNP PARIBAS, Luxembourg Branch
Base Currency	USD
Subscription/execution type	NAV + 2
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.

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>

DISCLAIMER

BNP Paribas Asset Management Luxembourg SA, a management company governed by chapter 15 of the law of 17 December 2010 and an alternative investment fund manager governed by the law of 12 July 2013 supervised by the Commission de Surveillance du Secteur Financier (CSSF) under number S00000608 and A00000763 respectively, incorporated under the form of a société anonyme, with its registered office at 10, rue Edward Steichen, L-2540 Luxembourg, Grand-Duchy of Luxembourg, RCS Luxembourg B27605, and its Website : www.bnpparibas-am.com (hereafter the "Company").

This material is issued and has been prepared by the Company.

This material is produced for information purposes only and does not constitute:

1. an offer to buy nor a solicitation to sell, nor shall it form the basis of or be relied upon in connection with any contract or commitment whatsoever or
2. investment advice.

This material makes reference to certain financial instruments authorised and regulated in their jurisdiction(s) of incorporation.

No action has been taken which would permit the public offering of the financial instrument(s) in any other jurisdiction, except as indicated in the most recent prospectus and the Key Information Document (KID) of the relevant financial instrument(s) where such action would be required, in particular, in the United States, to US persons (as such term is defined in Regulation S of the United States Securities Act of 1933). Prior to any subscription in a country in which such financial instrument(s) is/are registered, investors should verify any legal constraints or restrictions there may be in connection with the subscription, purchase, possession or sale of the financial instrument(s).

Investors considering subscribing to the financial instrument(s) should read carefully the most recent prospectus and Key Information Document (KID) and consult the financial instrument(s)' most recent financial reports. These documents are available on the website: www.bnpparibas-am.com. Opinions included in this material constitute the judgement of the Company at the time specified and may be subject to change without notice. The Company is not obliged to update or alter the information or opinions contained within this material. Investors should consult their own legal and tax advisors in respect of legal, accounting, domicile and tax advice prior to investing in the financial instrument(s) in order to make an independent determination of the suitability and consequences of an investment therein, if permitted. Please note that different types of investments, if contained within this material, involve varying degrees of risk and there can be no assurance that any specific investment may either be suitable, appropriate or profitable for an investor's investment portfolio.

Given the economic and market risks, there can be no assurance that the financial instrument(s) will achieve its/their investment objectives. Returns may be affected by, amongst other things, investment strategies or objectives of the financial instrument(s) and material market and economic conditions, including interest rates, market terms and general market conditions. The different strategies applied to financial instruments may have a significant effect on the results presented in this material. Past performance is not a guide to future performance and the value of the investments in financial instrument(s) may go down as well as up. Investors may not get back the amount they originally invested.

The performance data, as applicable, reflected in this material, do not take into account the commissions, costs incurred on the issue and redemption and taxes.

You can obtain this by clicking here:

www.bnpparibas-am.fr/investisseur-professionnel/synthese-des-droits-des-investisseurs a summary of investor rights in French. BNP Paribas Asset Management Luxembourg SA may decide to discontinue the marketing of the financial instruments, in the cases covered by the applicable regulations. "The sustainable investor for a changing world" reflects the objective of BNP Paribas Asset Management Luxembourg SA to integrate sustainable development into its activities, although not all funds managed by BNP Paribas Asset Management Luxembourg SA fulfil the requirement of either Article 8, for a minimum proportion of sustainable investments, or those of Article 9 under the European Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR). For more information, please see www.bnpparibas-am.com/en/sustainability.

Index disclaimer

Information and indexes have been obtained from sources believed to be reliable, but J.P. Morgan does not warrant its completeness or accuracy. The information and indexes are used with permission.~ The information and indexes may not be copied, used, or distributed without J.P. Morgan's prior written approval. Copyright 2019, JPMorgan Chase & Co. All rights reserved. "J.P. Morgan" and "indexes" are trademarks of JPMorgan Chase & Co. and have been licensed for use for certain purposes by BNP Paribas Asset Management. BNP Paribas Asset Management's product(s) which are based on

the indexes are not sponsored, endorsed, sold or promoted by J.P. Morgan and J.P. Morgan makes no representation regarding the advisability of trading in such product(s).

