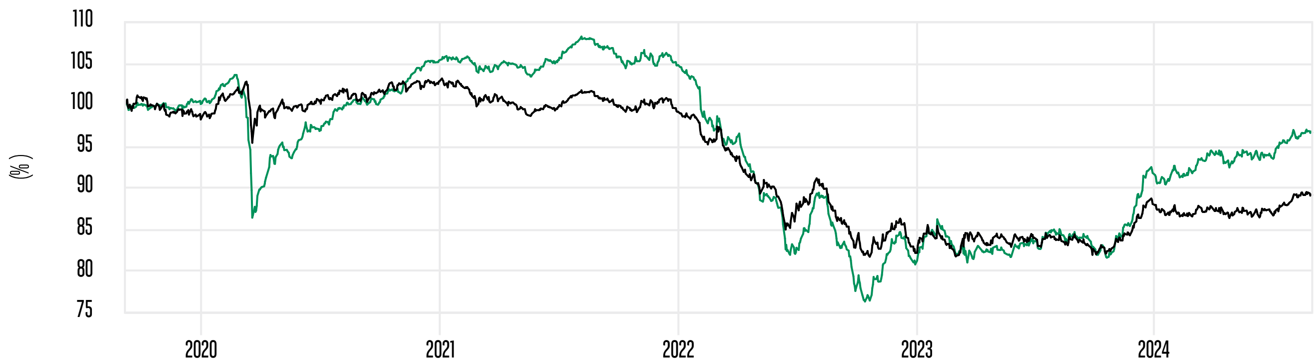
DASHBOARD AS AT 30.08.2024

Asset Class	Official Benchmark	No. of Holdings	Fund Size (EUR millions)
Fixed Income	Bloomberg Euro Aggregate (EUR) RI	126	366

Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)
1 2 **3** 4 5 6 7	5.26 % Benchmark 1.24 %	-3.31 % Benchmark -3.97 %

(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	5.26	0.04	3.30	5.11	14.17	15.21	-9.72	-3.43	-3.65
BENCHMARK	1.24	0.44	2.84	2.69	5.65	3.26	-11.59	-11.29	-11.59

Calendar Performance at 30.08.2024 (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
FUND	13.69	-22.93	-0.69	5.27	15.90	-	-	-	-	-
BENCHMARK	7.19	-17.18	-3.86	4.68	8.16	-	-	-	-	-

(1) All figures net of fees (in EUR). The value of your investments may fluctuate. Past performance is no guarantee for future results.
A - 2011 - 2020: Following a corporate action on 30 April 2021, the performances listed are those of the fund BNP Paribas Europe High Conviction Bond with the benchmark JPM GBI European RI. The Fund is managed according to the exact same processes, investment strategy and fees.
Source: BNP Paribas Asset Management

BNP PARIBAS ASSET MANAGEMENT

The sustainable investor for a changing world

HOLDINGS: % OF PORTFOLIO

Main Holdings (%)	
SOGECAP SA 6.50 PCT 16-MAY-2044	3.05
ALLIANZ SE 2.60 PCT 31-DEC-2079	2.35
ASR NEDERLAND NV 7.00 PCT 07-DEC-2043	2.31
COFACE SA 5.75 PCT 28-NOV-2033	2.23
ACHMEA BV 5.63 PCT 02-NOV-2044	2.01
PROLOGIS EURO FINANCE LLC 4.25 PCT	1.97
BOUYGUES SA 5.38 PCT 30-JUN-2042	1.91
ELECTRICITE DE FRANCE SA 4.63 PCT	1.86
AXA SA 6.38 PCT 31-DEC-2079	1.73
GROUPAMA ASSURANCES MUTUELLES 6.50 PCT	1.65
No. of Holdings in Portfolio	**126**

by Country (%)		Against Benchmark
France	30.75	+ 9.51
Germany	15.83	- 3.19
Italy	11.26	- 2.26
United States	9.85	+ 6.13
Netherlands	8.90	+ 4.09
United Kingdom	6.66	+ 4.88
Belgium	2.24	- 1.43
Luxembourg	2.17	+ 1.73
Austria	2.02	- 0.79
Spain	1.64	- 8.04
Other	7.43	- 11.89
Cash	1.25	+ 1.25
Total	**100.00**	

by Rating (%)	
A+	1.51
A	1.43
A-	15.35
BBB+	26.38
BBB	26.16
BBB-	18.15
BB+	4.83
BB	2.69
BB-	2.25
Cash	1.25
Total	**100.00**

by Currency (%)		Against Benchmark
EUR	90.80	- 9.20
USD	5.64	+ 5.64
GBP	3.56	+ 3.56
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
60.92
Benchmark : 53.47

ESG CONTRIBUTION

	Environmental contrib.	Social contrib.	Governance contrib.
Portfolio	6.12	2.42	2.37
Benchmark	3.06	-0.39	0.80

PORTFOLIO COVERAGE

	Coverage rate
ESG coverage	97.42 %

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

1	2	**3**	4	5	6	7

Lower risk — Higher risk

The risk indicator assumes you keep the Product for 3 years.

Risk Analysis (3 years, monthly)	**Fund**
Volatility	11.90
Ex-post Tracking Error	6.17
Information Ratio	0.11
Sharpe Ratio	-0.44
Modified Duration (30.08.2024)	8.48
Yield to Maturity (30.08.2024)	5.02
Average coupon	4.38

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.
The risk category is justified by the investment mainly in interest rate instruments. The investor's attention is drawn to the fact that an increase in interest rates results in a decrease in the value of investments in bonds and debt instruments and more generally fixed income instruments.

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	
Maximum Subscription Fee	3.00%
Maximum conversion Fees	1.50%
Estimated ongoing charges (29.04.24)	1.13%
Maximum Management Fees	0.75%

Key Figures (EUR)	
NAV	308.43
12M NAV max. (21.08.24)	309.54
12M NAV min. (20.10.23)	260.29
Fund Size (EUR millions)	365.59
Initial NAV	333.46
Periodicity of NAV Calculation	Daily

Codes	
ISIN Code	LU2155806362
Bloomberg Code	BNEHCCE LX

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	Bloomberg Euro Aggregate (EUR) RI
Domicile	Luxembourg
First NAV date	30.04.2021
Fund Manager(s)	Jean-Paul CHEVE
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT Europe
Custodian	BNP PARIBAS, Luxembourg Branch
Base Currency	EUR
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

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