DASHBOARD AS AT 30.09.2026

Asset Class	Official Benchmark	No. of Holdings in benchmark	Fund Size (EUR millions)
Fixed Income	J.P. Morgan Tilted EMU Government Bond IG 10+ Year (EUR) RI	173	44

Trade currency	Comparison Index	SFDR Article	MSCI ESG Fund Rating
EUR	J.P. Morgan EMU Investment Grade - 10+ LOC (EUR) RI	8	A

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



Cumulative performance at 30.09.2026 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
FUND	-6.59	-3.75	-8.51	-6.22	-6.86	-11.16	-	-	-
BENCHMARK	-6.53	-3.76	-8.50	-6.18	-6.76	-11.01	-	-	-
COMPARISON INDEX	-6.58	-3.83	-8.57	-6.20	-6.72	-10.78	-	-	-

Calendar Performance at 30.09.2026 (%)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
FUND	-4.03	-	-	-	-	-	-	-	-	-
BENCHMARK	-3.97	-	-	-	-	-	-	-	-	-
COMPARISON INDEX	-3.72	-	-	-	-	-	-	-	-	-

(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
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.

BNP PARIBAS ASSET MANAGEMENT

HOLDINGS BENCHMARK: (In %)

by Currency (%)		Against Comparison Index
EUR	100.00	- 0.00
Other	-	- 0.00
Total	**100.00**	

by Country (%)		Against Comparison Index
France	21.81	- 1.04
Italy	18.99	- 1.17
Germany	18.86	+ 1.35
Spain	14.48	- 0.88
Netherlands	6.69	+ 0.58
Belgium	6.37	+ 0.47
Austria	4.77	+ 0.35
Portugal	2.33	+ 0.15
Finland	1.81	+ 0.12
Republic of Ireland	1.80	+ 0.15
Cash	-	- 0.00
Other	2.09	- 0.10
Total	**100.00**	

by Rating (%)		Against Comparison Index
AAA	25.56	+ 1.94
AA+	6.48	+ 0.46
AA	1.90	+ 0.16
A+	30.83	- 0.39
A	14.48	- 0.88
A-	0.76	- 0.05
BBB+	18.99	- 1.17
BBB	1.01	- 0.07
Other	-	- 0.00
Cash	-	- 0.00
Total	**100.00**	

by Maturity (%)		Against Comparison Index
7 - 10 years	-	- 0.00
10 - 15 years	41.50	- 0.34
> 15 years	58.50	+ 0.34
Other	-	- 0.00
Cash	-	- 0.00
Total	**100.00**	

Source of data: BNP Paribas Asset Management, as at 30.09.2026.
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.

ESG global score
58.84

BNPPAM SUSTAINABLE INDICATORS

ESG CONTRIBUTION

	Environmental contrib.	Social contrib.	Governance contrib.
Portfolio	6.45	3.62	-1.23

PORTFOLIO COVERAGE

	Coverage rate
ESG coverage	100.00%

MSCI SUSTAINABILITY CHARACTERISTICS (AS AVAILABLE ON MSCI WEBSITE ON END OF PREVIOUS MONTH)

MSCI ESG Fund Rating	A		
MSCI Weighted Average Carbon Intensity (tons of CO2e/$M Sales)	-	MSCI Weighted Average Carbon Intensity Coverage	0%
MSCI ESG Quality Score (0-10)	6.3		

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, performance 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 internalmethodology which can be lower than the full coverage offered per the index provider

MSCI ESG Fund Rating

The MSCI ESG rating is calculated as a direct mapping of ESG Quality Scores to letter rating categories (e.g. AAA = 8.6-10). The ESG Ratings range from leader (AAA:AA), average (A, BBB, BB) to laggard (B, CCC).

MSCI Weighted Average Carbon Intensity

It measures a funds's exposure to carbon intensive companies. This figure represents the estimated greenhouse gas emissions per $1 million in sales across the fund's holdings. This allows for comparisons between funds of different sizes.

MSCI Weighted Average Carbon Intensity Coverage.

It is the percentage of the fund's holdings for which MSCI Carbon Intensity data is available. The MSCI Weighted Average Carbon Intensity metric is displayed for funds with any coverage. Funds with low coverage may not fully represent the fund's carbon characteristics given the lack of coverage.

MSCI ESG Quality Score (0-10)

The MSCI ESG Quality Score (0-10) for funds is calculated using the weighted average of the ESG scores of fund holdings. The Score also considers ESG rating trend of holdings and the fund exposure to holdings in the laggard category. MSCI rates underlying holdings according to their exposure to industry specific ESG risks and their ability to manage those risks relative to peers.

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/

Label(s)

The fund has received recognition from the Belgian Central Labeling Agency in the form of Towards Sustainability Label.
The Towards Sustainability label helps all types of retail and institutional investors looking for more sustainable savings and investment solutions. Which in its turn encourages financial institutions to offer a diverse and high-quality range of sustainable products.
For more information on the label, visit the website: www.towardssustainability.be

RISK

Risk Indicator



Lower risk **Higher risk**

The risk indicator assumes you keep the Product for 3 years.
You may not be able to sell your Product easily or you may have to sell at a price that significantly impacts on how much you get back.

Risk Analysis (1 year, weekly)	**Fund**
Volatility	7.04
Ex-post Tracking Error	0.02
Tracking Error Official Benchmark / Comparison Index	0.09
Modified Duration (30.09.2026)	13.26
Yield to Maturity (30.09.2026)	4.52
Average coupon	2.93
Duration	13.48

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 4 out of 7, which is a medium 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.
- **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

Maximum Subscription Fee	3.00%
Maximum Redemption Fee (05.10.26)	3.00%
Real Ongoing Charges (31.12.25)	0.15%
Maximum Management Fees	0.03%

Index data as of 30.09.2026

Name	J.P. Morgan Tilted EMU Government Bond IG 10+ Year (EUR) RI

Codes

ISIN Code	LU2742533636
Bloomberg Code	GOV10 FP

Quotation	**Bloomberg Code**	**Reuters code**
iNAV	IVGOV10	GOV10INAV=IHSM
Euronext Paris	GOV10 FP	N/A
Swiss Exchange	GOV10 SE	N/A
Borsa Italiana	GOV10 IM	N/A
London Stock Exchange	GOV1 LN	N/A

Key Figures (EUR)

NAV	9.33
Fund Size (Euro millions)	44.36

Characteristics

Legal form	Sub-fund of SICAV BNP PARIBAS EASY Luxembourg domicile
Dealing Deadline	15:30 CET
Recommended Investment Horizon	3 years
Benchmark	J.P. Morgan Tilted EMU Government Bond IG 10+ Year (EUR) RI
Domicile	Luxembourg
First NAV date	26.04.2024
Fund Manager(s)	Loic GUYOT
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg

Characteristics

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

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

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 60, avenue John F. Kennedy L-1855 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.com/en-lu/professional-investor/investors-rights-summary/ a summary of investor rights in English. BNP Paribas Asset Management Luxembourg SA may decide to discontinue the marketing of the financial instruments, in the cases covered by the applicable regulations.