



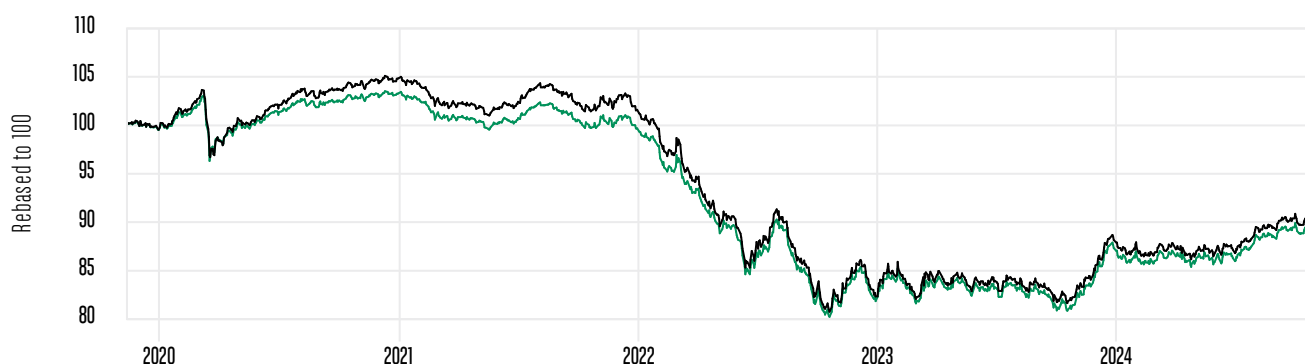
DASHBOARD AS AT 31.10.2024

| Asset Class | Official Benchmark | No. of Holdings | Fund Size (EUR millions) |
|---------------|---|------------------------------|--------------------------|
| Fixed Income | Bloomberg MSCI Global Green Bond Index (Hedged in EUR) RI | 303 | 1,364 |
| Base Currency | YTD Performance (1) | 3-year Annualised Perf. (2) | Morningstar Rating |
| EUR | 1.36 % Benchmark 1.53 % | -3.89 % Benchmark -4.12 % | ★ ★ ☆ ☆ ☆ 31.10.2024 |

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

(2) Based on 365 days

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



Cumulated Performance at 31.10.2024 (%)

Annualised performance 365 days (%)

| | YTD | 1 Month | 3 Months | 6 Months | 1 Year | 3 Years | 5 Years | Since first perf (07.09.2017) |
|-------------|------|---------|----------|----------|--------|---------|---------|-------------------------------|
| ● FUND | 1.36 | -1.05 | 0.41 | 3.27 | 8.53 | -3.89 | -2.55 | -1.37 |
| ● BENCHMARK | 1.53 | -1.01 | 0.66 | 3.53 | 8.64 | -4.12 | -2.34 | -0.79 |

Calendar Performance at 31.10.2024 (%)

| | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 | 2014 |
|-------------|------|--------|-------|------|------|-------|------|------|------|------|
| ● FUND | 6.72 | -17.90 | -3.50 | 3.79 | 4.38 | -1.30 | - | - | - | - |
| ● BENCHMARK | 7.07 | -18.98 | -3.11 | 5.31 | 6.51 | -0.70 | - | - | - | - |

Source: BNP Paribas Asset Management

The value of your investments may fluctuate. Past performance is no guarantee for future results.



HOLDINGS: % OF PORTFOLIO

| | | Against Benchmark | |
|--|------------|-----------------------|---------------|
| Main Holdings (%) | | by Country (%) | |
| GERMANY (FEDERAL REPUBLIC OF) 2.30 PCT 15-FEB-2033 | 5.10 | France | 15.84 + 3.70 |
| SPAIN (KINGDOM OF) 1.00 PCT 30-JUL-2042 | 4.00 | Germany | 14.29 - 2.89 |
| BELGIUM KINGDOM OF (GOVERNMENT) 2.75 PCT 22-APR-2039 | 3.89 | Spain | 11.92 + 7.39 |
| CANADA (GOVERNMENT OF) 2.25 PCT 01-DEC-2029 | 3.42 | Netherlands | 9.93 + 3.31 |
| ITALY (REPUBLIC OF) 4.00 PCT 30-APR-2035 | 2.75 | Supranational | 8.38 - 0.75 |
| KFW 4.88 PCT 03-FEB-2031 | 2.75 | Italy | 8.20 + 2.59 |
| EUROPEAN INVESTMENT BANK 3.75 PCT 14-FEB-2033 | 2.03 | Belgium | 6.80 + 4.38 |
| BNPP MOIS ISR I C | 2.01 | Canada | 4.52 + 1.09 |
| EUROPEAN UNION 0.40 PCT 04-FEB-2037 | 1.62 | Republic of Ireland | 3.10 + 1.57 |
| ABN AMRO BANK NV 5.13 PCT 22-FEB-2028 | 1.56 | United States | 2.55 - 4.68 |
| No. of Holdings in Portfolio | 303 | Forex contracts | 0.06 + 0.06 |
| | | Other | 13.19 - 17.00 |
| | | Cash | 1.22 + 1.23 |
| | | Total | 100.00 |

| | | Against Benchmark | |
|----------------------|---------------|------------------------|---------------|
| by Rating (%) | | by Currency (%) | |
| AAA | 27.48 | EUR | 100.14 + 0.13 |
| AA+ | 2.71 | SEK | 0.05 + 0.05 |
| AA | 2.60 | DKK | 0.04 + 0.04 |
| AA- | 11.78 | Other | -0.23 - 0.22 |
| A | 6.07 | Total | 100.00 |
| A- | 12.11 | | |
| BBB+ | 13.53 | | |
| BBB | 14.75 | | |
| BBB- | 2.82 | | |
| Other | 4.87 | | |
| Forex contracts | 0.06 | | |
| Cash | 1.22 | | |
| Total | 100.00 | | |

Source of data: BNP Paribas Asset Management, as at 31.10.2024.

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

79.30

Benchmark : 73.37

ESG CONTRIBUTION

| | Environmental contrib. | Social contrib. | Governance contrib. |
|-----------|------------------------|-----------------|---------------------|
| Portfolio | 23.50 | 3.19 | 2.11 |
| Benchmark | 19.39 | 2.69 | 1.31 |

CARBON FOOTPRINT

| | T/Co2 per M€ per year |
|-----------|-----------------------|
| Portfolio | 0.63 |
| Benchmark | 44.40 |

PORTFOLIO COVERAGE

| | Coverage rate |
|---------------------------|---------------|
| ESG coverage | 100.00 % |
| Carbon footprint coverage | 94.81 % |

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. Sustainalytics, 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.

Carbon footprint

The portfolio or benchmark carbon footprint is the sum of companies' carbon emissions divided by companies' Enterprise Value multiplied by the weight of companies in the portfolio or the benchmark. Carbon emissions are the sum of Scope 1 emissions (direct emission from the company's facilities) & Scope 2 emissions (indirect emissions linked to the company's energy consumption). Carbon data provider is Trucost. The footprint is expressed in tons of CO2 equivalent per year and per million euros invested. Enterprise Value (EV) is the measure of a company's total value. It is calculated by adding the market capitalization and the financial debt of a company.

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.

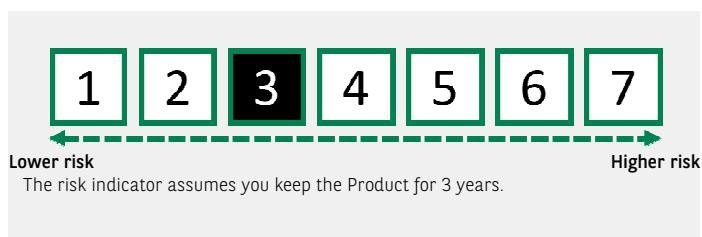
For more information on ESG indicators, please refer to BNPP AM's webpage : <https://www.bnpparibas-am.com/en/esg-scoring-framework/> & <https://www.bnpparibas-am.com/en/measuring-carbon-footprints/>

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

| Risk Analysis | Fund |
|--------------------------------------|-------|
| Volatility | 7.61 |
| Ex-post Tracking Error | 0.58 |
| Information Ratio | 0.39 |
| Sharpe Ratio | -0.81 |
| Modified Duration (31.10.2024) | 6.95 |
| Yield to Maturity (31.10.2024) | 3.25 |
| Average coupon (3 years, monthly) | 2.48 |

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 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.
- **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 90.68 |
| Maximum Redemption Fee | 0.00% | 12M NAV max. (01.10.24) 92.11 |
| Maximum conversion Fees | 1.50% | 12M NAV min. (02.11.23) 84.25 |
| Real Ongoing Charges (31.12.23) | 0.63% | Fund Size (EUR millions) 1,363.75 |
| Maximum Management Fees | 0.40% | 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 years |
| Benchmark | Bloomberg MSCI Global Green Bond Index (Hedged in EUR) RI |
| Domicile | Luxembourg |
| Launch Date | 07.09.2017 |
| Fund Manager(s) | Arnaud-Guilhem LAMY |
| Management Company | BNP PARIBAS ASSET MANAGEMENT Luxembourg |
| Delegated Manager | BNP PARIBAS ASSET MANAGEMENT UK Limited |
| Delegated Manager | BNP PARIBAS ASSET MANAGEMENT Europe |
| Custodian | BNP PARIBAS, Luxembourg Branch |
| Base Currency | EUR |
| SFDR article | Article 9 - Sustainable investment objective |



GLOSSARY

Arithmetic Mean Rating

Weighted average of rating values from the agencies Fitch, Moody's and Morningstar present in the fund.

Conversion Premium

Amount by which the price of a convertible bond exceeds the current market value of the ordinary shares in which it can be converted.

Convexity

The convexity is a measure of the changing duration if the interest rate changes. Bonds generally have a positive convexity.

Duration

The duration of a bond is a measure in years and expresses the average mean maturity of all actualised cash flows.

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.

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).

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.

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

DISCLAIMER

This material is issued and has been prepared by BNP Paribas Asset Management Europe, Netherlands Branch (address: P.O. Box 71770, 1008 DG Amsterdam) ("BNPP AM NED"), a Dutch (asset) management company authorised by the Autoriteit Financiële Markten ("AFM") to perform the activities of the management company in the Netherlands, on the basis of the passported licence as provided by the L'Autorité des marchés financiers ("AMF") to BNP Paribas Asset Management Europe, registered with the AFM. It contains opinions and statistical data that are considered lawful and correct on the day of their publication according to the economic and financial environment at the time.

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

1. an offer or invitation to buy nor a solicitation to sell any security or financial instrument mentioned in this material, or
2. (personalised) investment advice.

The fund is registered with the AFM pursuant to the Act on financial supervision. For this product a prospectus and a Key Information Document (KID) have been drawn up about the product, the costs and the risks. Ask for it, read it and consult the financial instrument(s) most recent financial reports before you buy the product. The prospectus, KID and information about the product can be obtained via BNP Paribas Asset Management Europe, Netherlands Branch, Client Service, P.O. Box 71770, 1008 DG Amsterdam and via <https://www.bnpparibas-am.com/en-nl/>.

The value of your investments may fluctuate. Past performance is no guarantee for future returns. It is possible that your investment will increase in value. It is also possible, however, that your investment will generate little or no income and that, if the asset price performs poorly, you will lose some or all of your initial outlay. All products are subject to purchase and sales charges.

All information referred to in the present document is available on www.bnpparibas-am.com

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.

