DASHBOARD AS AT 30.04.2024

Asset Class	Official Benchmark	No. of Holdings in benchmark	Fund Size (EUR millions)
Fixed Income	J.P. Morgan ESG Green Social & Sustainability IG (EUR) RI	574	271

Trade currency	Comparison Index	SFDR Article	MSCI ESG Fund Rating
EUR	Bloomberg Euro Aggregate (EUR) RI	9	AA

INDEX DESCRIPTION:

The Index is composed of green, social and sustainability bonds issued in EUR across Developed and Emerging markets with an emphasis on green bonds that are aligned with the Paris Agreement goals. Environmental, Social and Corporate Governance (ESG) scoring and screening methodology (such as environmental conventions, labor rights conventions, human rights, etc.) are applied to tilt toward issuers ranked higher on ESG criteria and 'Certified Climate Bond'issues, and to underweight or remove issuers that rank lower. The source for green, social and sustainability bond labelling, and certification, is Climate Bonds Initiative, a labelling scheme for bonds, loans and other debt instruments, based on rigorous scientif criteria and consistent with the goals of the Paris Climate Agreement to limit warming to under 2 degrees (www.climatebonds.net). As a result, issuers 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 thematic (the index is composed of companies that provide products and services proving concrete solutions to specific environmental and/or social challenges, seeking to benefit from future growth anticipated in these areas while contributing capital to the transition towards a low-carbon, inclusive economy).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 periodical review and rebalancing and on the general methodology behind the J.P Morgan ESG indices can be found on www.jpmorgan.com. The Comparison Index is the Bloomberg Euro Aggregate (EUR) RI

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

Cumulated Performance at 30.04.2024 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
FUND	-2.21	-1.60	-1.59	5.41	3.40	-8.33	-	-	-
BENCHMARK	-2.15	-1.62	-1.54	5.54	3.66	-7.72	-	-	-
COMPARISON INDEX	-	3.33	6.57	4.68	-	-	-	-	-

Calendar Performance at 30.04.2024 (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
FUND	7.48	-23.38	-	-	-	-	-	-	-	-
BENCHMARK	7.83	-23.14	-	-	-	-	-	-	-	-
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.
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 (%)		Against Comparison Index
EUR	100.00	- 0.00
Total	**100.00**	

by Country (%)		Against Comparison Index
France	24.68	+ 3.33
Germany	17.15	- 1.68
Italy	6.49	- 7.12
Spain	3.73	- 6.13
Supranational	19.66	+ 13.16
Netherlands	8.44	+ 3.53
Belgium	3.23	- 0.64
United States	1.42	- 2.22
Austria	2.08	- 0.63
Republic of Ireland	1.75	+ 0.67
Other	11.37	- 2.25
Cash	-	- 0.00
Total	**100.00**	

by Rating (%)		Against Comparison Index
AAA	36.51	+ 8.70
AA+	2.02	+ 2.02
AA	14.70	- 0.85
Other	-	- 5.65
AA-	13.26	+ 6.10
A+	1.86	- 0.56
A	2.92	+ 0.10
A-	9.34	- 4.70
BBB+	5.92	+ 0.96
BBB	10.26	- 5.98
BBB-	3.20	- 0.15
Cash	-	- 0.00
Total	**100.00**	

by Maturity (%)		Against Comparison Index
< 1 year	0.98	+ 0.70
1 - 3 years	13.74	- 10.79
3 - 5 years	17.82	- 4.44
5 - 7 years	16.50	+ 1.04
7 - 10 years	20.26	+ 4.10
10 - 15 years	9.16	+ 0.60
> 15 years	21.54	+ 8.78
Cash	-	- 0.00
Total	**100.00**	

Source of data: BNP Paribas Asset Management, as at 30.04.2024.
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.

BNPPAM SUSTAINABLE INDICATORS

ESG global score
82.86

ESG CONTRIBUTION

	Environmental contrib.	Social contrib.	Governance contrib.
Portfolio	20.94	9.65	2.26

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	AA		
MSCI Weighted Average Carbon Intensity (tons of CO2e/$M Sales)	75.56	MSCI Weighted Average Carbon Intensity Coverage	49.25%
MSCI ESG Quality Score (0-10)	7.37		

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 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/

RISK

Risk Indicator

The risk and reward indicator for this fund is:

1	2	3	**4**	5	6	7

Lower risk typically=lower reward — Higher risk typically=higher reward

1: lowest risk ; **7**: highest risk ; SRRI: Synthetic Risk and Reward Indicator. The higher the risk, the longer the investment horizon is recommended

Risk Analysis (1 year, weekly)	Fund
Volatility	6.38
Ex-post Tracking Error	0.05
Modified Duration (30.04.2024)	7.84
Yield to Maturity (30.04.2024)	3.35
Average coupon	1.50
Duration	7.84

The investments in the funds are subject to market fluctuations and the risks inherent in investments in securities. The value of investments and the income they generate may go down as well as up and it is possible that investors will not recover their initial outlay, the fund described being at risk of capital loss.

Why is the Fund in this specific category?

The risk category is justified by the investment mainly in Stocks and Shares, the value of which can fluctuate considerably. These fluctuations are often amplified in the short term.

This fund may be exposed to other risks, listed below :

- **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.).

DETAILS

Fees

Maximum Subscription Fee	3.00%
Maximum Redemption Fee (27.04.24)	3.00%
Real Ongoing Charges (31.12.23)	0.25%
Maximum Management Fees	0.13%

Codes

ISIN Code	LU2365458814

Index data as of 30.04.2024

Name	J.P. Morgan ESG Green Social & Sustainability IG (EUR) RI

Key Figures (EUR)

NAV	7.88
Fund Size (Euro millions)	271.46

Characteristics

Legal form	Sub-fund of SICAV BNP PARIBAS EASY Luxembourg domicile
Recommended Investment Horizon	3
Benchmark	J.P. Morgan ESG Green Social & Sustainability IG (EUR) RI
Domicile	Luxembourg
Launch Date	10.12.2021
Fund Manager(s)	Emilija POPOVIC
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

Characteristics

SFDR article	Article 9 - Sustainable investment objective

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