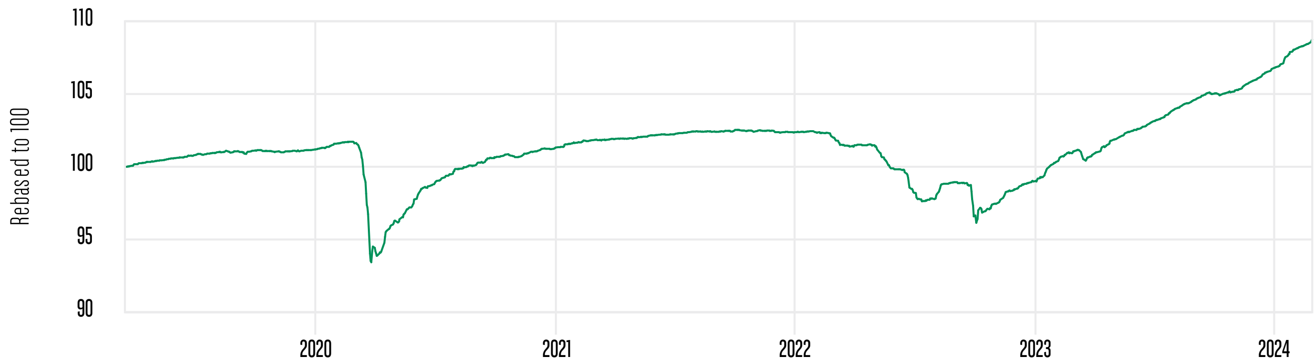
DASHBOARD AS AT 29.02.2024

Asset Class	Benchmark	No. of Holdings	Fund Size (EUR millions)
Fixed Income	No benchmark	142	338

Base Currency	YTD Performance (1)	3-year Annualised Perf. (2)	Morningstar Rating
EUR	1.89 %	2.22 %	No rating

(1) All figures net of fees (in EUR).
(2) Based on 365 days

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



Cumulated Performance at 29.02.2024 (%)

	YTD	1 Month	3 Months	6 Months
FUND	1.89	0.66	2.69	4.02

Annualised performance 365 days (%)

	1 Year	3 Years	5 Years	Since first perf (17.10.2017)
FUND	7.71	2.22	1.75	1.32

Calendar Performance at 29.02.2024 (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
FUND	7.82	-3.30	1.04	0.11	1.81	-1.20	-	-	-	-

As a result of a corporate event, these performances are those of the former equivalent French FCP BNP PARIBAS ABS Europe
Source: BNP Paribas Asset Management
The value of your investments may fluctuate. Past performance is no guarantee for future results.

HOLDINGS: % OF PORTFOLIO

Main Holdings (%)	
BNPP MOIS ISR X C	5.61
ALD SA EURIBOR1M+0.68 PCT 27-JUN-2035	2.08
PRUDENTIAL FINANCIAL INC EURIBOR3M+2.55 PCT 15-APR-2035	2.08
INVESCO LTD EURIBOR3M+1.80 PCT 15-JAN-2035	2.06
BANK OF NEW YORK MELLON CORP/THE EURIBOR3M+1.75 PCT 15-OCT-2035	2.05
ROYAL BANK OF CANADA EURIBOR3M+2.30 PCT 15-JAN-2036	2.00
FINECOBANK BANCA FINECO SPA EURIBOR3M+0.25 PCT 30-OCT-2043	1.99
SPIRE INC EURIBOR3M+1.75 PCT 23-MAR-2032	1.85
ASSURED GUARANTY LTD EURIBOR3M+1.60 PCT 25-MAY-2034	1.82
NORTHWOODS CAPITAL EURO NWDSE_20-21X EURIBOR3M+1.55 PCT 22-JUL-2034	1.74
No. of Holdings in Portfolio	**142**

by Country (%)	
World	41.70
Italy	10.75
Germany	7.99
France	7.84
Netherlands	7.29
Spain	6.21
United Kingdom	4.68
Portugal	3.85
Republic of Ireland	2.35
Australia	1.10
Forex contracts	-0.02
Other	1.29
Cash	4.98
Total	**100.00**

by Rating (%)	
AAA	14.59
AA+	10.93
AA	34.09
AA-	4.77
A+	6.61
A	17.80
A-	1.78
BBB+	0.51
BBB	2.22
BBB-	1.74
Forex contracts	-0.02
Cash	4.98
Total	**100.00**

by Currency (%)	
EUR	99.90
AUD	0.23
GBP	-0.13
Total	**100.00**

Source of data: BNP Paribas Asset Management, as at 29.02.2024.
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
62.62
Benchmark : 60.79

ESG CONTRIBUTION

	Environmental contrib.	Social contrib.	Governance contrib.
Portfolio	7.83	1.26	3.52
Benchmark	8.30	1.56	0.93

CARBON FOOTPRINT

	T/Co2 per M€ per year
Portfolio	5.49
Benchmark	2.93

PORTFOLIO COVERAGE

	Coverage rate
ESG coverage	82.65 %
Carbon footprint coverage	80.06 %

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.

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

1	**2**	3	4	5	6	7

Lower risk — Higher risk

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

Risk Analysis	Fund
Volatility	2.71
Sharpe Ratio	0.32
Modified Duration (29.02.2024)	0.13
Yield to Maturity (29.02.2024)	5.96
Average coupon	5.04

(3 years, monthly)

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 2 out of 7, which is a 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 Redemption Fee	0.00%
Maximum conversion Fees	1.50%
Real Ongoing Charges (31.12.23)	0.41%
Maximum Management Fees	0.35%

Key Figures (EUR)	
NAV	1,261.62
12M NAV max. (29.02.24)	1,261.62
12M NAV min. (20.03.23)	1,164.87
Fund Size (EUR millions)	337.51
Initial NAV	1,152.98
Periodicity of NAV Calculation	Daily

Codes	
ISIN Code	LU1815417255
Bloomberg Code	BNPEIGP LX

Characteristics	
Legal form	Sub-fund of SICAV BNP PARIBAS FLEXI I Luxembourg domicile
Dealing Deadline	12:00 CET
Recommended Investment Horizon	3
Domicile	Luxembourg
Launch Date	25.01.2019
Fund Manager(s)	David FAVIER
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 8 - Promotion of environmental or social characteristics

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.

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.

A glossary of financial terms appearing on this document can be found at http://www.bnpparibas-am.nl

DISCLAIMER