

DASHBOARD AS AT 27.02.2026

Asset Class	Official Benchmark	No. of Holdings in benchmark	Fund Size (EUR millions)
Fixed Income	Composite Benchmark*	714	263
Trade currency	Comparison Index	SFDR Article	MSCI ESG Fund Rating
EUR	Bloomberg Euro Aggregate (EUR) RI	9	AA

* J.P. Morgan Screened Green, Social and Sustainability (EUR) RI

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 scientific 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)



Cumulative performance at 27.02.2026 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
● FUND	2.11	1.34	1.43	2.53	1.73	5.99	12.65	-9.99	-
● BENCHMARK	2.17	1.37	1.52	2.70	2.03	6.57	13.59	-8.90	-
● COMPARISON INDEX	1.93	1.18	1.42	2.54	2.52	7.42	13.45	-2.74	-

Calendar Performance at 27.02.2026 (%)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
● FUND	0.29	1.58	7.50	-23.40	-	-	-	-	-	-
● BENCHMARK	0.57	1.82	7.83	-23.14	-	-	-	-	-	-
● COMPARISON INDEX	1.25	2.63	6.57	-16.69	-	-	-	-	-	-

(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	by Country (%)			Against Comparison Index
EUR	100.00	- 0.00		France	25.40	+ 4.88	
Other	-	- 0.00		Germany	15.26	- 3.41	
Total	100.00			Italy	8.45	- 4.98	
				Spain	3.71	- 5.78	
				Supranational	22.08	+ 14.45	
				Netherlands	6.75	+ 2.32	
				United States	1.53	- 2.78	
				Belgium	3.19	- 0.62	
				Austria	1.72	- 0.92	
				Republic of Ireland	1.46	+ 0.50	
				Cash	-	- 0.00	
				Other	10.44	- 3.66	
				Total	100.00		

by Rating (%)			Against Comparison Index	by Maturity (%)			Against Comparison Index
AAA	36.87	+ 8.02		< 1 year	2.56	+ 2.14	
AA	2.00	+ 0.39		1 - 3 years	15.50	- 9.19	
AA-	7.50	+ 2.79		3 - 5 years	18.38	- 3.54	
A+	21.07	+ 2.84		5 - 7 years	20.19	+ 4.15	
A	5.57	- 5.97		7 - 10 years	13.66	- 2.60	
A-	4.50	- 1.22		10 - 15 years	12.94	+ 4.23	
BBB+	13.58	- 3.46		> 15 years	16.78	+ 4.80	
BBB	4.85	+ 0.36		Other	-	- 0.00	
BBB-	2.15	- 0.40		Cash	-	- 0.00	
Other	1.85	- 3.16		Total	100.00		
Not rated	0.06	- 0.20					
Cash	-	- 0.00					
Total	100.00						

Source of data: BNP Paribas Asset Management, as at 27.02.2026.

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
82.80

BNPPAM SUSTAINABLE INDICATORS

ESG CONTRIBUTION

	Environmental contrib.	Social contrib.	Governance contrib.
Portfolio	21.43	9.98	1.39

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 CO ₂ e/\$M Sales)	45.39	MSCI Weighted Average Carbon Intensity Coverage	48.96%
MSCI ESG Quality Score (0-10)	7.24		

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 internal methodology 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 fund'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)



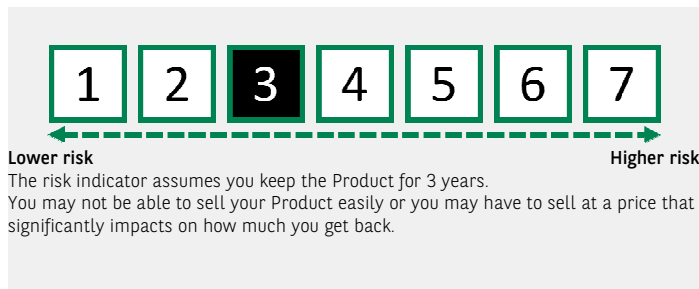
The fund has received recognition from the Belgian Central Labeling Agency in the form of Towards Sustainability Label.

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.towardsustainability.be

RISK

Risk Indicator



Risk Analysis (1 year, weekly)

Risk Analysis (1 year, weekly)	Fund
Volatility	3.46
Ex-post Tracking Error	0.04
Tracking Error Official Benchmark / Comparison Index	0.70
Modified Duration (27.02.2026)	7.18
Yield to Maturity (27.02.2026)	2.91
Average coupon	1.93
Duration	7.27

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 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		Codes		
Maximum Subscription Fee	3.00%	ISIN Code	LU2365458814	
Maximum Redemption Fee (01.03.26)	3.00%	Bloomberg Code	GSSBD FP	
Maximum conversion Fees	0.00%	Quotation	Bloomberg Code	Reuters code
Real Ongoing Charges (31.12.25)	0.25%	iNAV	IGGSD	GSSBDINAV=IHSM
Maximum Management Fees	0.13%	Euronext Paris	GSSBD FP	ASRQ.PA
Index data as of 28.02.2026		Swiss Exchange	GSSBD SE	N/A
Name	J.P. Morgan ESG Green Social & Sustainability IG (EUR) RI	Borsa Italiana	EJEGSS IM	N/A
		Key Figures (EUR)		
		NAV	8.38	
		Fund Size (Euro millions)	263.27	

Characteristics

Legal form	Sub-fund of SICAV BNP PARIBAS EASY Luxembourg domicile
Recommended Investment Horizon	3 years
Benchmark	J.P. Morgan Screened Green, Social and Sustainability (EUR) RI
Domicile	Luxembourg
First NAV date	10.12.2021
Fund Manager(s)	Emilija POPOVIC
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT Europe

Characteristics

Custodian	BNP PARIBAS, Luxembourg Branch
Base Currency	EUR
Subscription/execution type	NAV + 1
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

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