

DASHBOARD AS AT 27.02.2026

Asset Class	Official Benchmark	No. of Holdings	Fund Size (EUR millions)
Fixed Income	Bloomberg Euro Inflation Linked Eurozone All CPI (EUR) RI	32	133
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	
<div style="display: flex; gap: 5px;"> 1 2 3 4 5 6 7 </div>	2.43% Benchmark 2.57%	1.47% Benchmark 2.54%	

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

(2) Based on 360 days

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	2.43	1.06	1.61	2.95	2.10	3.54	4.53	-4.49	0.43
● BENCHMARK	2.57	1.04	1.71	3.13	2.84	5.05	7.92	-0.34	6.36

Calendar Performance at 27.02.2026 (%)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
● FUND	0.06	-1.06	4.36	-10.25	4.90	1.02	4.60	-2.93	0.11	2.27
● BENCHMARK	0.89	0.04	5.97	-9.61	6.27	3.21	6.57	-1.44	1.39	3.78

(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



HOLDINGS: % OF PORTFOLIO

Main Holdings (%)		by Country (%)		Against Benchmark
ITALY (REPUBLIC OF) 0.10 PCT 15-MAY-2033	7.53	Italy	42.05	+ 10.70
ITALY (REPUBLIC OF) 1.50 PCT 15-MAY-2029	6.42	France	34.05	- 11.05
SPAIN (KINGDOM OF) 0.70 PCT 30-NOV-2033	6.11	Spain	11.13	- 3.49
FRANCE (REPUBLIC OF) 0.10 PCT 25-JUL-2038	6.06	Germany	3.58	- 5.34
ITALY (REPUBLIC OF) 1.10 PCT 15-AUG-2031	5.28	Australia	2.14	+ 2.14
ITALY (REPUBLIC OF) 2.40 PCT 15-MAY-2039	5.22	Derivatives	-0.20	- 0.20
ITALY (REPUBLIC OF) 2.55 PCT 15-MAY-2056	5.05	Forex contracts	-0.01	- 0.01
BNPP SRI INVEST 3M I C	4.92	Cash	7.26	+ 7.26
FRANCE (REPUBLIC OF) 0.70 PCT 25-JUL-2030	4.87	Total	100.00	
FRANCE (REPUBLIC OF) 0.10 PCT 01-MAR-2029	4.57			
No. of Holdings in Portfolio	32			

by Rating (%)		by Currency (%)		Against Benchmark
AAA	5.73	JPY	-	+ 0.00
A+	34.05	EUR	99.71	- 0.29
A	11.13	NZD	0.12	+ 0.12
BBB+	42.05	USD	0.11	+ 0.11
Not rated	-0.01	GBP	0.03	+ 0.03
Derivatives	-0.20	AUD	0.01	+ 0.01
Forex contracts	-0.01	CAD	0.01	+ 0.01
Cash	7.26	Total	100.00	
Total	100.00			

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

Sources: Fitch, Moody's, S&P. Ratings lower than BBB- refer to high-yield or speculative-grade bonds.

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.



Label(s)



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

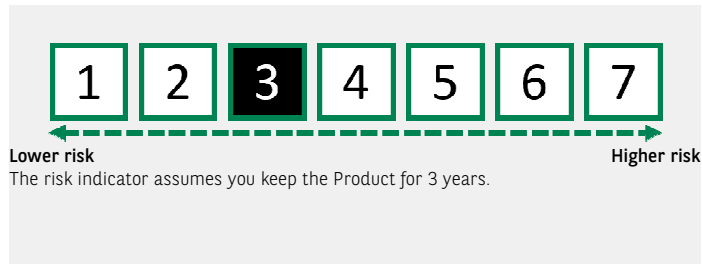
The Towards Sustainability label helps all types of retail and institutional investors looking for more sustainable savings and investment solutions. Which in its turn encourages financial institutions to offer a diverse and high-quality range of sustainable products.

For more information on the label, visit the website: www.towardssustainability.be



RISK

Risk Indicator



Risk Analysis (3 years, monthly)

Fund

Volatility	4.27
Ex-post Tracking Error	0.55
Information Ratio	-1.99
Sharpe Ratio	-0.38
Modified Duration (27.02.2026)	7.44
Yield to Maturity (27.02.2026)	3.31
Average coupon	0.91

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 in inflation-linked instruments. The inflation rate may be influenced by several factors or events, such as raw material price fluctuations, labor costs evolution, supply disruptions, etc.

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	Key Figures (EUR)	Codes
Maximum Subscription Fee	0.00%	NAV
Maximum Redemption Fee	3.00%	12M NAV max. (27.02.26)
Maximum conversion Fees	1.50%	12M NAV min. (06.03.25)
Real Ongoing Charges (31.12.25)	1.46%	Fund Size (EUR millions)
Maximum Management Fees	0.75%	Initial NAV
		Periodicity of NAV Calculation
		Daily
		ISIN Code
		LU0190305630
		Bloomberg Code
		PAEILLC LX

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 Euro Inflation Linked Eurozone All CPI (EUR) RI
Domicile	Luxembourg
First NAV date	21.04.2004
Fund Manager(s)	Jenny YIU
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP Paribas Asset Management USA, Inc.
Custodian	BNP PARIBAS, Luxembourg Branch
Base Currency	EUR
Subscription/execution type	NAV + 1
SFDR article	Article 8 - Promotion of environmental or social characteristics



GLOSSARY

Ex-post Tracking Error

The tracking error measures the volatility of a portfolio's relative return in relation to its benchmark index.

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.

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.

Arithmetic Mean Rating

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

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

DISCLAIMER

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