



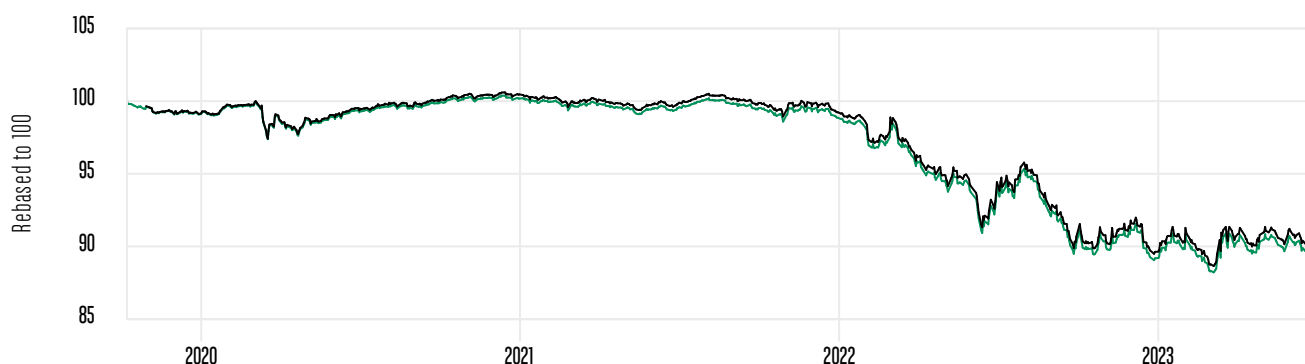
## DASHBOARD AS AT 30.06.2023

Asset Class	Benchmark	No. of Holdings in benchmark	Fund Size (EUR millions)
Fixed Income	JPM ESG EMU Govt Bond IG 3-5Y (EUR) RI	62	1,353
Base Currency	YTD Performance (1)	3-year Annualised Perf. (2)	Morningstar Rating
EUR	0.62 % Benchmark 0.70 %	-3.35 % Benchmark -3.21 %	★ ★ ★ ★ ☆ 30.06.2023

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

(2) Based on 365 days

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



## Cumulated Performance at 30.06.2023 (%)

	Cumulated Performance at 30.06.2023 (%)				Annualised performance 365 days (%)			
	YTD	1 Month	3 Months	6 Months	1 Year	3 Years	5 Years	Since first perf (09.10.2019)
● FUND	0.62	-0.97	-0.49	0.62	-3.70	-3.35	-	-2.87
● BENCHMARK	0.70	-0.95	-0.45	0.70	-3.58	-3.21	-	-2.72

## Calendar Performance at 30.06.2023 (%)

	2022	2021	2020	2019	2018	2017	2016	2015	2014	2013
● FUND	-9.79	-1.33	1.11	-	-	-	-	-	-	-
● BENCHMARK	-9.69	-1.22	1.34	-	-	-	-	-	-	-

12/2020 : During this period, the benchmark index was Bloomberg Barclays Euro Aggregate Treasury 3-5 yr (TR).

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 (%)

FRANCE (REPUBLIC OF) 2.75 PCT 25-OCT-2027	4.42
FRANCE (REPUBLIC OF) 0.75 PCT 25-MAY-2028	4.20
FRANCE (REPUBLIC OF) 0.75 PCT 25-FEB-2028	3.42
FRANCE (REPUBLIC OF) 1.00 PCT 25-MAY-2027	3.12
FRANCE (REPUBLIC OF) 0.00 PCT 25-FEB-2027	3.01
FRANCE (REPUBLIC OF) 0.25 PCT 25-NOV-2026	2.92
GERMANY (FEDERAL REPUBLIC OF) 1.30 PCT 15-OCT-2027	2.46
ITALY (REPUBLIC OF) 6.50 PCT 01-NOV-2027	2.43
GERMANY (FEDERAL REPUBLIC OF) 0.50 PCT 15-AUG-2027	2.32
GERMANY (FEDERAL REPUBLIC OF) 0.00 PCT 15-AUG-2026	2.31
<b>No. of Holdings in Benchmark</b>	<b>62</b>

## by Country (benchmark) (%)

France	22.94
Germany	22.22
Italy	20.26
Spain	13.42
Belgium	5.77
Netherlands	5.68
Austria	4.82
Portugal	2.38
Republic of Ireland	1.28
Finland	1.24
<b>Total</b>	<b>100.00</b>

## by Rating (benchmark) (%)

AAA	27.90
AA+	6.06
AA	22.94
AA-	7.05
A-	13.42
BBB+	2.38
BBB	20.26
<b>Total</b>	<b>100.00</b>

Source of data: BNP Paribas Asset Management, as at 30.06.2023.

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.



Benchmark ESG score  
57.73

## SUSTAINABLE INDICATORS

### ESG CONTRIBUTION

	Environmental contrib.	Social contrib.	Governance contrib.
Benchmark	3.52	3.47	0.73

### INDEX COVERAGE

	Coverage rate
ESG coverage	100.00 %

### 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.

### 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.

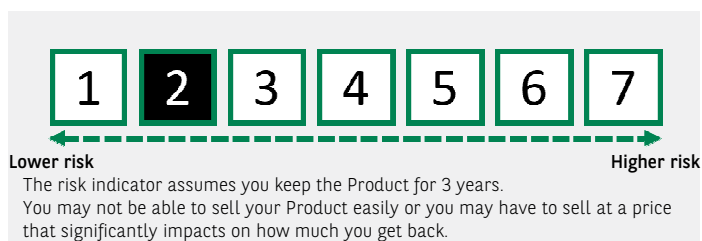
For more information on ESG indicators, please refer to BNPP AM's webpage : <https://www.bnpparibas-am.com/en/esg-scoring-framework/> & <https://www.bnpparibas-am.com/en/measuring-carbon-footprints/>

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	3.44
Ex-post Tracking Error	0.04
Modified Duration (30.06.2023)	3.77
Yield to Maturity (30.06.2023)	3.10
Average coupon	1.68
Duration (3 years, monthly)	3.77

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 because of movements in the markets or because we are not able to pay you.

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.
- **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.

## DETAILS

Fees		Codes		
Real Ongoing Charges (31.12.22)	0.15%	ISIN Code	LU2008763182	
Maximum Management Fees	0.03%	Bloomberg Code	BBBTIEA LX	
Index data as of 30.06.2023		<b>Quotation</b>	<b>Bloomberg Code</b>	<b>Reuters code</b>
Name	JPM ESG EMU Govt Bond IG 3-5Y (EUR) RI	Euronext Paris	BBBTIEA LX	N/A
<b>Key Figures (EUR)</b>				
NAV		89.72		
Fund Size (Euro millions)		1,352.55		

## Characteristics

Legal form	Sub-fund of SICAV BNP PARIBAS EASY Luxembourg domicile
Dealing Deadline	14:00 CET STP (12:00 CET NON STP)
Recommended Investment Horizon	3
Benchmark	JPM ESG EMU Govt Bond IG 3-5Y (EUR) RI
Domicile	Luxembourg
Launch Date	09.10.2019
Fund Manager(s)	Sany NGO
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT France
Custodian	BNP PARIBAS, Luxembourg Branch
Base Currency	EUR
SFDR article	Article 8 - Promotion of environmental or social characteristics



## GLOSSARY

### Average Coupon

Average amount of coupons paid on this period.

### 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>

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