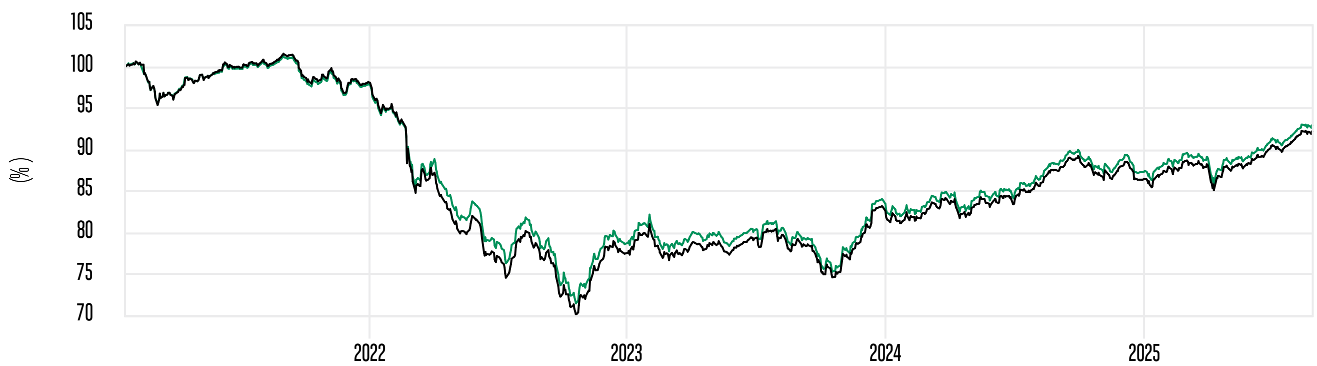
DASHBOARD AS AT 29.08.2025

Asset Class	Official Benchmark	No. of Holdings in benchmark	Fund Size (USD millions)
Fixed Income	JPM ESG EMBI Global Diversified Composite (Hedged in EUR) RI	801	1,279
Trade currency	**Comparison Index**	**SFDR Article**	**MSCI ESG Fund Rating**
EUR	JPM EMBI Global Diversified (USD) RI	8	BB

INDEX DESCRIPTION:

The Index is composed of emerging market debt securities with an Environmental, Social and Governance (ESG) scoring and screening methodology (such as environmental conventions, labour rights conventions, human rights, etc.) to tilt toward issuers ranked higher on ESG criteria, and to underweight or remove issuers that rank lower. As a result, those 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 Best-effort (a type of ESG selection consisting of giving priority to the issuers demonstrating an improvement in or good prospects for their ESG practices and performance over time). 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 monitoring and periodic rebalancing, as well as information on the general methodology common to all J.P Morgan ESG indices, can be found at www.jpmorgan.com. The Comparison Index is the JPM EMBI Global Diversified (USD) RI

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



Cumulated Performance at 29.08.2025 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
● FUND	6.48	1.31	4.18	3.84	5.24	16.08	17.81	-8.04	-
● BENCHMARK	6.71	1.33	4.28	4.07	5.30	16.34	18.87	-9.03	-
● COMPARISON INDEX	-	-	-	-	-	-	-	-	-

Calendar Performance at 29.08.2025 (%)

	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
FUND	3.91	6.80	-19.70	-	-	-	-	-	-	-
BENCHMARK	3.88	7.35	-21.08	-	-	-	-	-	-	-
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
USD	100.00	- 0.00
EUR	-	- 0.00
GBP	-	- 0.00
AUD	-	- 0.00
CHF	-	- 0.00
Other	-	- 0.00
Total	**100.00**	

by Country (%)		Against Comparison Index
Saudi Arabia	5.76	+ 0.71
United Arab Emirates	4.56	+ 0.27
Brazil	3.78	+ 0.60
Philippines	3.69	+ 0.60
Chile	3.69	+ 0.60
Oman	3.77	+ 0.73
Poland	4.58	+ 1.54
Hungary	4.33	+ 1.44
Romania	4.46	+ 1.66
Uruguay	3.63	+ 1.35
Forex contracts	-	- 0.00
Cash	-	- 0.00
Other	57.75	- 9.49
Total	**100.00**	

by Rating (%)		Against Comparison Index
AA	3.13	+ 0.00
A+	6.53	- 0.75
A-	5.99	- 0.67
BBB+	5.20	+ 1.44
BBB	18.65	+ 1.58
BBB-	11.84	+ 2.05
BB+	8.89	+ 1.20
BB	8.77	- 0.36
BB-	10.45	+ 0.35
Other	20.25	- 4.06
Not rated	0.30	- 0.78
Forex contracts	-	- 0.00
Cash	-	- 0.00
Total	**100.00**	

by Maturity (%)		Against Comparison Index
< 1 year	2.30	- 0.88
1 - 3 years	12.11	- 1.50
3 - 5 years	15.59	- 1.09
5 - 7 years	11.56	- 0.59
7 - 10 years	21.32	+ 2.43
10 - 15 years	9.43	+ 1.17
> 15 years	27.69	+ 1.13
Other	-	- 0.67
Forex contracts	-	- 0.00
Cash	-	- 0.00
Total	**100.00**	

Source of data: BNP Paribas Asset Management, as at 29.08.2025.
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
47.32

BNPPAM SUSTAINABLE INDICATORS

ESG CONTRIBUTION

	Environmental contrib.	Social contrib.	Governance contrib.
Portfolio	-0.13	-1.87	-0.68

PORTFOLIO COVERAGE

	Coverage rate
ESG coverage	96.75 %

MSCI SUSTAINABILITY CHARACTERISTICS (AS AVAILABLE ON MSCI WEBSITE ON END OF PREVIOUS MONTH)

MSCI ESG Fund Rating	BB		
MSCI Weighted Average Carbon Intensity (tons of CO2e/$M Sales)	116.62	MSCI Weighted Average Carbon Intensity Coverage	4.77%
MSCI ESG Quality Score (0-10)	4.2		

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 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

1	2	**3**	4	5	6	7

Lower risk **Higher risk**

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

Risk Analysis (1 year, weekly)	**Fund**
Volatility	5.41
Ex-post Tracking Error	0.23
Modified Duration (29.08.2025)	6.67
Yield to Maturity (29.08.2025)	6.10
Average coupon	5.25
Duration	6.62

The Yield to maturity is only representative for the non-hedged shares, not the hedged shares.

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.

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	
Maximum Subscription Fee	3.00%
Maximum Redemption Fee (25.08.25)	3.00%
Maximum conversion Fees	0.00%
Real Ongoing Charges (31.12.24)	0.26%
Maximum Management Fees	0.13%

Index data as of 31.08.2025	
Name	JPM ESG EMBI Global Diversified Composite (Hedged in EUR) RI
Bloomberg Code	JPGCCOMP

Codes	
ISIN Code	LU1547515137

Quotation	**Bloomberg Code**	**Reuters code**
iNAV	IEMBH	N/A

Key Figures (EUR)	
NAV	9.30
Fund Size (US Dollar millions)	1,278.66

Characteristics	
Legal form	Sub-fund of SICAV BNP PARIBAS EASY Luxembourg domicile
Dealing Deadline	16:30 CET STP (16:30 CET NON STP)
Recommended Investment Horizon	3 years
Benchmark	JPM ESG EMBI Global Diversified Composite (Hedged in EUR) RI
Domicile	Luxembourg
First NAV date	21.01.2021
Fund Manager(s)	Mohamed Fadil HANNANE
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT Europe
Custodian	BNP PARIBAS, Luxembourg Branch
Base Currency	USD
Subscription/execution type	NAV + 2

Characteristics

SFDR article	Article 8 - Promotion of environmental or social characteristics

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

BNP Paribas Asset Management Luxembourg SA, a management company governed by chapter 15 of the law of 17 December 2010 and an alternative investment fund manager governed by the law of 12 July 2013 supervised by the Commission de Surveillance du Secteur Financier (CSSF) under number S00000608 and A00000763 respectively, incorporated under the form of a société anonyme, with its registered office at 60, avenue John F. Kennedy L-1855 Luxembourg, Grand-Duchy of Luxembourg, RCS Luxembourg B27605, and its Website : www.bnpparibas-am.com (hereafter the "Company"). This material is issued and has been prepared by the Company. This material is produced for information purposes only and does not constitute: 1. an offer to buy nor a solicitation to sell, nor shall it form the basis of or be relied upon in connection with any contract or commitment whatsoever or 2. investment advice. This material makes reference to certain financial instruments authorised and regulated in their jurisdiction(s) of incorporation. No action has been taken which would permit the public offering of the financial instrument(s) in any other jurisdiction, except as indicated in the most recent prospectus and the Key Information Document (KID) of the relevant financial instrument(s) where such action would be required, in particular, in the United States, to US persons (as such term is defined in Regulation S of the United States Securities Act of 1933). Prior to any subscription in a country in which such financial instrument(s) is/are registered, investors should verify any legal constraints or restrictions there may be in connection with the subscription, purchase, possession or sale of the financial instrument(s). Investors considering subscribing to the financial instrument(s) should read carefully the most recent prospectus and Key Information Document (KID) and consult the financial instrument(s') most recent financial reports. These documents are available on the website: www.bnpparibas-am.com Opinions included in this material constitute the judgement of the Company at the time specified and may be subject to change without notice. The Company is not obliged to update or alter the information or opinions contained within this material. Investors should consult their own legal and tax advisors in respect of legal, accounting, domicile and tax advice prior to investing in the financial instrument(s) in order to make an independent determination of the suitability and consequences of an investment therein, if permitted. Please note that different types of investments, if contained within this material, involve varying degrees of risk and there can be no assurance that any specific investment may either be suitable, appropriate or profitable for an investor's investment portfolio. Given the economic and market risks, there can be no assurance that the financial instrument(s) will achieve its/their investment objectives. Returns may be affected by, amongst other things, investment strategies or objectives of the financial instrument(s) and material market and economic conditions, including interest rates, market terms and general market conditions. The different strategies applied to financial instruments may have a significant effect on the results presented in this material. Past performance is not a guide to future performance and the value of the investments in financial instrument(s) may go down as well as up. Investors may not get back the amount they originally invested. The performance data, as applicable, reflected in this material, do not take into account the commissions, costs incurred on the issue and redemption and taxes. You can obtain this by clicking here: www.bnpparibas-am.com/en-lu/professional-investor/investors-rights-summary/ a summary of investor rights in English. BNP Paribas Asset Management Luxembourg SA may decide to discontinue the marketing of the financial instruments, in the cases covered by the applicable regulations. "The sustainable investor for a changing world"reflects the objective of BNP Paribas Asset Management Luxembourg SA to integrate sustainable development into its activities, , although not all funds managed by BNP Paribas Asset Management Luxembourg SA fulfil the requirement of either Article 8, for a minimum proportion of sustainable investments, or those of Article 9 under the European Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR). For more information, please see www.bnpparibas-am.com/en/sustainability.