DASHBOARD AS AT 29.05.2026

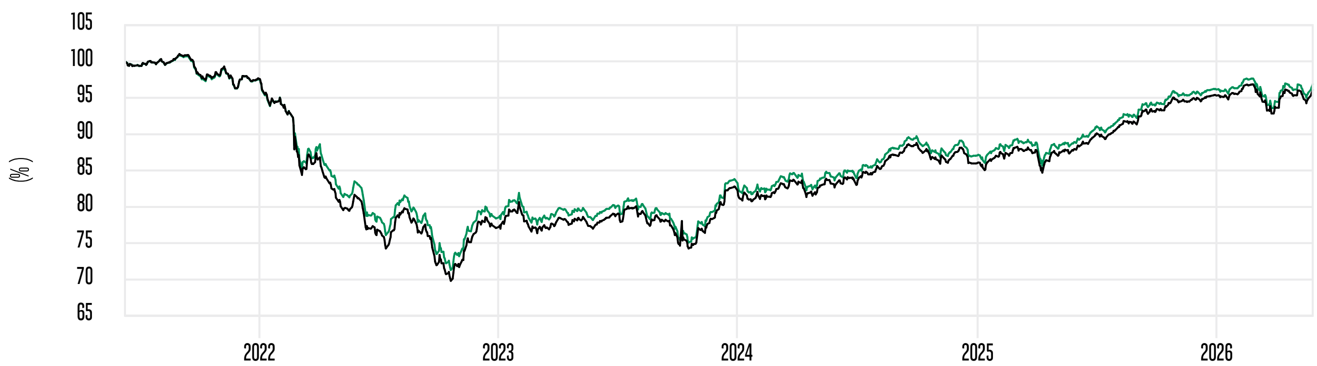
Asset Class	Official Benchmark	No. of Holdings in benchmark	Fund Size (USD millions)
Fixed Income	Composite Benchmark*	878	1,263
Trade currency	**Comparison Index**	**SFDR Article**	**MSCI ESG Fund Rating**
EUR	JPM EMBI Global Diversified (USD) RI	8	BB

* J.P. Morgan Screened, Tilted & Reweighted Emerging Markets (hedged in EUR) RI

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)



Cumulative performance at 29.05.2026 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
● FUND	0.71	0.78	-0.75	1.13	8.97	15.30	23.10	16.46	-1.95
● BENCHMARK	0.76	0.80	-0.75	1.22	9.27	15.68	23.98	18.17	-2.73
● COMPARISON INDEX	-	-	-	-	-	-	-	-	-

Calendar Performance at 29.05.2026 (%)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
FUND	10.58	3.91	6.80	-19.70	-	-	-	-	-	-
BENCHMARK	10.99	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	3.63	- 1.40
Turkey	3.50	- 0.59
Brazil	4.01	+ 0.81
Chile	3.89	+ 0.83
Poland	5.19	+ 2.22
Philippines	3.69	+ 0.75
Oman	3.69	+ 0.78
Dominican Republic	3.67	+ 0.77
Hungary	4.67	+ 1.86
Uruguay	3.73	+ 1.50
Forex contracts	-	- 0.00
Cash	-	- 0.00
Other	60.33	- 7.53
Total	**100.00**	

by Rating (%)		Against Comparison Index
A+	4.64	- 2.50
A-	8.10	+ 1.84
BBB+	5.44	+ 1.80
BBB	16.95	+ 3.06
BBB-	15.87	+ 1.54
BB	17.08	+ 2.39
BB-	5.87	- 0.07
B	5.96	- 2.56
CCC+	5.54	+ 0.65
Other	14.42	- 4.56
Not rated	0.14	- 1.59
Forex contracts	-	- 0.00
Cash	-	- 0.00
Total	**100.00**	

by Maturity (%)		Against Comparison Index
< 1 year	2.64	- 0.53
1 - 3 years	12.69	- 1.23
3 - 5 years	16.89	- 0.13
5 - 7 years	11.05	- 0.31
7 - 10 years	22.45	+ 1.75
10 - 15 years	9.27	+ 0.34
> 15 years	25.02	+ 1.26
Other	-	- 1.15
Forex contracts	-	- 0.00
Cash	-	- 0.00
Total	**100.00**	

Source of data: BNP Paribas Asset Management, as at 29.05.2026.
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.

BNPPAM SUSTAINABLE INDICATORS

ESG global score
47.46

ESG CONTRIBUTION

	Environmental contrib.	Social contrib.	Governance contrib.
Portfolio	-0.20	-1.83	-0.52

PORTFOLIO COVERAGE

	Coverage rate
ESG coverage	99.21%

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)	208.94	MSCI Weighted Average Carbon Intensity Coverage	8.04%
MSCI ESG Quality Score (0-10)	4.24		

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 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	4.39
Ex-post Tracking Error	0.10
Modified Duration (29.05.2026)	6.59
Yield to Maturity (29.05.2026)	5.99
Average coupon	5.39
Duration	6.56

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 (31.05.26)	3.00%
Maximum conversion Fees	0.00%
Real Ongoing Charges (31.12.25)	0.25%
Maximum Management Fees	0.13%

Index data as of 31.05.2026

Name	J.P. Morgan Screened, Tilted & Reweighted Emerging Markets (hedged in EUR) RI
Bloomberg Code	JPGCCOMP

Codes

ISIN Code	LU1547515137
Bloomberg Code	EMBH FP

Quotation	**Bloomberg Code**	**Reuters code**
iNAV	IEMBH	IEMBHINAV.PA
Euronext Paris	EMBH FP	N/A
Swiss Exchange	EMBH SE	N/A
Borsa Italiana	ASRD IM	N/A

Key Figures (EUR)

NAV	9.72
Fund Size (US Dollar millions)	1,262.55

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	J.P. Morgan Screened, Tilted & Reweighted Emerging Markets (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

Characteristics

Base Currency	USD
Subscription/execution type	NAV + 2
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