DASHBOARD AS AT 31.07.2025

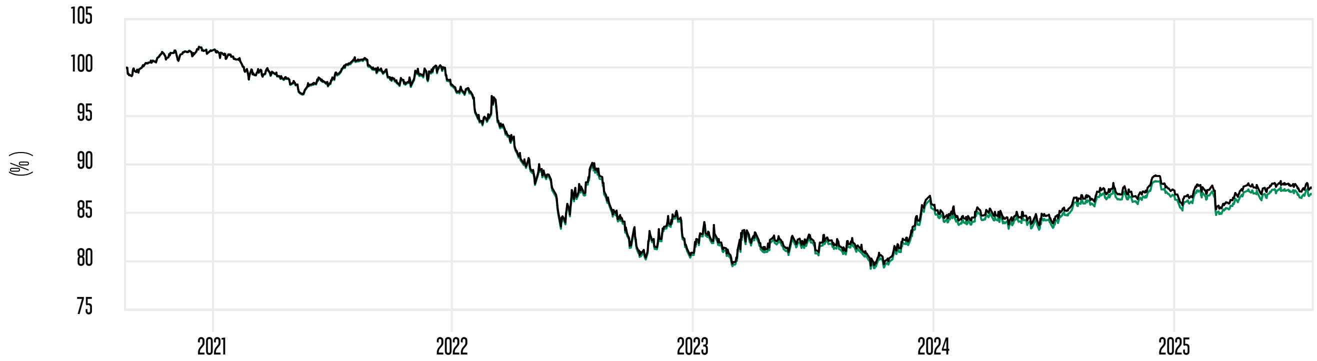
Asset Class	Official Benchmark	No. of Holdings in benchmark	Fund Size (EUR millions)
Fixed Income	J.P. Morgan ESG EMU Government Bond IG (EUR) RI	428	3,215

Trade currency	Comparison Index	SFDR Article	MSCI ESG Fund Rating
EUR	JP Morgan GBI EMU Unhedged Loc (EUR) RI	8	A

INDEX DESCRIPTION:

The benchmark is the Bloomberg-Barclays Euro Aggregate Treasury (TR) index published in EUR by, BLOOMBERG INDEX SERVICES LIMITED. The majority of the index's underlying components are government bonds in the Eurozone. The Bloomberg Barclays Euro Treasury Index consists of fixed-rate, investment grade public obligations of the sovereign countries participating with maturities greater than one year and which have a minimum issue size of EUR 300 million. The Comparison Index is the JP Morgan GBI EMU Unhedged Loc (EUR) RI

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



Cumulated Performance at 31.07.2025 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
FUND	0.25	-0.22	-0.39	0.40	1.64	6.34	-2.72	-13.37	-12.92
BENCHMARK	0.35	-0.21	-0.34	0.48	1.81	6.70	-2.28	-12.81	-12.26
COMPARISON INDEX	0.41	-0.20	-0.31	0.53	1.93	6.89	-1.96	-12.24	-11.74

Calendar Performance at 31.07.2025 (%)

	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
FUND	1.50	6.00	-17.80	-3.60	4.90	6.70	0.70	-0.02	-	-
BENCHMARK	1.66	6.26	-17.68	-3.45	4.98	6.86	1.00	0.07	-	-
COMPARISON INDEX	1.78	6.25	-17.37	-3.50	5.10	6.94	1.00	-	-	-

(1) All figures net of fees (in EUR). The value of your investments may fluctuate. Past performance is no guarantee for future results.
A - 05/2017-09/2019: During this period, the benchmark index was JPM GBI EMU (TR)
B - 09/2019-05/2022: During this period, the benchmark index was Bloomberg-Barclays Euro Aggregate Treasury (TR)
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
EUR	100.00	- 0.00
Other	-	- 0.00
Total	**100.00**	

by Country (%)		Against Comparison Index
France	24.54	- 0.23
Italy	19.63	- 3.05
Germany	21.06	+ 2.19
Spain	14.95	- 0.17
Belgium	5.21	- 0.04
Netherlands	4.75	+ 0.51
Austria	4.23	+ 0.44
Portugal	1.98	- 0.03
Finland	1.93	+ 0.19
Republic of Ireland	1.71	+ 0.19
Cash	-	- 0.00
Other	-	- 0.00
Total	**100.00**	

by Rating (%)		Against Comparison Index
AAA	25.81	+ 2.70
AA+	4.34	+ 0.45
AA	3.53	+ 0.37
AA-	29.75	- 0.26
A-	16.93	- 0.20
BBB	19.33	- 3.00
BBB-	0.12	- 0.02
Other	-	- 0.00
Not rated	0.19	- 0.03
Cash	-	- 0.00
Total	**100.00**	

by Maturity (%)		Against Comparison Index
< 1 year	5.00	- 0.02
1 - 3 years	19.97	+ 0.00
3 - 5 years	18.89	- 0.07
5 - 7 years	13.09	- 0.13
7 - 10 years	17.27	+ 0.08
10 - 15 years	9.25	- 0.04
> 15 years	16.52	+ 0.19
Other	-	- 0.00
Cash	-	- 0.00
Total	**100.00**	

Source of data: BNP Paribas Asset Management, as at 31.07.2025.
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.

BNPPAM SUSTAINABLE INDICATORS

ESG global score
58.96

ESG CONTRIBUTION

	Environmental contrib.	Social contrib.	Governance contrib.
Portfolio	6.48	3.71	-1.23

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	A		
MSCI Weighted Average Carbon Intensity (tons of CO2e/$M Sales)	-	MSCI Weighted Average Carbon Intensity Coverage	0%
MSCI ESG Quality Score (0-10)	6.33		

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/

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

1	2	**3**	4	5	6	7

Lower risk **Higher risk**

The risk indicator assumes you keep the Product for 3 years.
You may not be able to sell your Product easily or you may have to sell at a price that significantly impacts on how much you get back.

Risk Analysis (1 year, weekly)	**Fund**
Volatility	4.65
Ex-post Tracking Error	0.02
Tracking Error Official Benchmark / Comparison Index	0.07
Modified Duration (31.07.2025)	6.71
Yield to Maturity (31.07.2025)	2.74
Average coupon	2.32
Duration	6.78

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.
- **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 (26.07.25)	3.00%
Real Ongoing Charges (31.12.24)	0.15%
Maximum Management Fees	0.03%

Index data as of 31.07.2025	
Name	J.P. Morgan ESG EMU Government Bond IG (EUR) RI
Bloomberg Code	LEATTREU
Reuters code	.BCEATSY

Codes	
ISIN Code	LU1481202692
Bloomberg Code	JBEM FP

Quotation	**Bloomberg Code**	**Reuters code**
iNAV	IJBEM	N/A
Euronext Paris	JBEM FP	JBEM.PA
Xetra	JBEM GY	JBEM.DE

Key Figures (EUR)	
NAV	9.47
Fund Size (Euro millions)	3,214.63

Characteristics	
Legal form	Sub-fund of SICAV BNP PARIBAS EASY Luxembourg domicile
Dealing Deadline	15:30 CET STP (15:30 CET NON STP)
Recommended Investment Horizon	3 years
Benchmark	J.P. Morgan ESG EMU Government Bond IG (EUR) RI
Domicile	Luxembourg
First NAV date	31.05.2017
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	EUR
Subscription/execution type	NAV + 1
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

Index disclaimer