



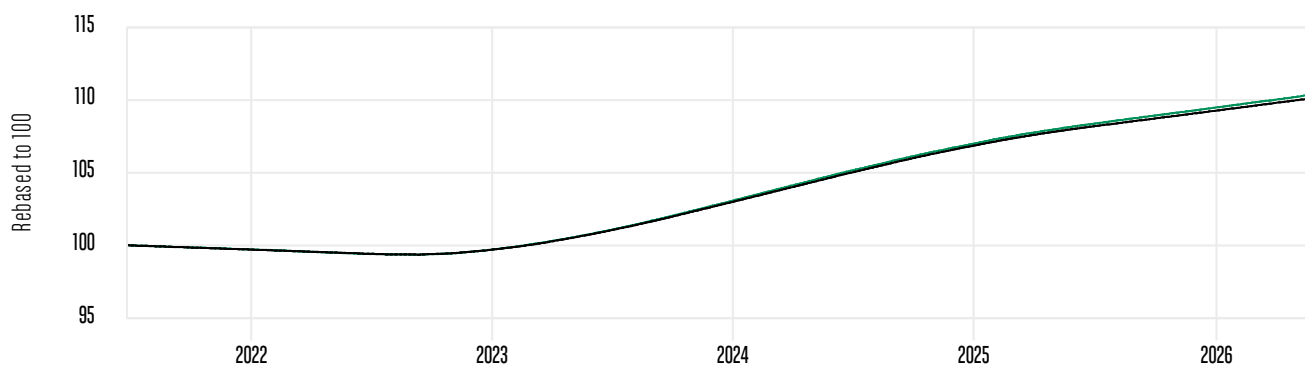
DASHBOARD AS AT 31.05.2026

| ESMA category | Official Benchmark | No. of Holdings | Fund Size (EUR millions) |
|------------------------|--------------------------|-----------------------------|--------------------------|
| Monetary Standard VNAV | €STR Capitalized | 169 | 8,812 |
| Base Currency | YTD Performance (1) | 3-year Annualised Perf. (2) | S&P Global Ratings |
| EUR | 0.84% Benchmark 0.80% | 3.09% Benchmark 3.01% | No rating |

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

(2) Based on 365 days

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



Cumulative performance at 31.05.2026 (%)

Annualised performance 365 days (%)

| | YTD | 1 Month | 3 Months | 6 Months | 1 Year | 3 Years | 5 Years | Since first perf (23.01.2018) |
|-------------|------|---------|----------|----------|--------|---------|---------|-------------------------------|
| ● FUND | 0.84 | 0.16 | 0.51 | 1.02 | 2.05 | 3.09 | 1.99 | 1.04 |
| ● BENCHMARK | 0.80 | 0.16 | 0.49 | 0.98 | 1.98 | 3.01 | 1.94 | 0.98 |

Calendar Performance at 31.05.2026 (%)

| | 2025 | 2024 | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 |
|-------------|------|------|------|-------|-------|-------|-------|------|------|------|
| ● FUND | 2.32 | 3.85 | 3.35 | -0.03 | -0.55 | -0.35 | -0.30 | - | - | - |
| ● BENCHMARK | 2.24 | 3.80 | 3.28 | -0.03 | -0.56 | -0.47 | -0.40 | - | - | - |

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

A Money Market Fund (hereinafter a "MMF") is not a guaranteed product. An investment in a MMF differs from an investment in deposits, with the risk that the principal invested in a MMF is capable of fluctuation. A MMF does not rely on external support for guaranteeing the liquidity of the MMF or stabilising the NAV per share. The loss of the principal is to be borne by the shareholders.

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 (%)

| | |
|---|------------|
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA 07-AUG-2026 | 2.31 |
| NATIXIS SA 03-FEB-2027 | 2.28 |
| UBS AG (LONDON BRANCH) 15-OCT-2026 | 2.15 |
| ENEL FINANCE INTERNATIONAL NV 29-MAY-2026 | 1.98 |
| NATIXIS SA 05-AUG-2026 | 1.73 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA 03-AUG-2026 | 1.15 |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA 02-OCT-2026 | 1.15 |
| LA BANQUE POSTALE 20-NOV-2026 | 1.15 |
| NATIXIS SA 07-JAN-2027 | 1.14 |
| JYSKE BANK A/S 13-JUL-2026 | 1.14 |
| No. of Holdings in Portfolio | 169 |

We draw your attention that we may invest more than 5% of the fund assets on administrations, institutions or organizations that issue or guarantee separately or jointly market instruments.

by Maturity (%)

| | |
|----------------|---------------|
| 1 day | 1.02 |
| 2 - 7 days | 2.07 |
| 8 - 30 days | 12.45 |
| 31 - 90 days | 19.10 |
| 91 - 180 days | 24.56 |
| 181 - 397 days | 26.75 |
| > 397 days | 1.58 |
| Cash | 12.47 |
| Total | 100.00 |

Taking into account the real maturity of the instrument, and not the potential exceptions described in the MMF Regulation for the calculation of weekly maturing assets.

by Rating (%)

Short Term ratings

| | |
|----------------------------------|-------|
| A-1+ | 6.00 |
| A-1 | 58.57 |
| A-2 | 16.62 |
| A-3 | 2.18 |
| Long Term Ratings + UCITS | |
| AA- | 0.40 |
| A+ | 0.39 |
| A | 3.09 |
| A- | 0.50 |
| BBB+ | 0.32 |

Not rated

| | |
|-----------|------|
| Not rated | 1.36 |
|-----------|------|

Cash, repos, IRS

| | |
|------------------|-------|
| Cash, repos, IRS | 10.57 |
|------------------|-------|

| | |
|--------------|---------------|
| Total | 100.00 |
|--------------|---------------|

Worst rating between S&P, Moody's and Fitch.

Source of data: BNP Paribas Asset Management, as at 31.05.2026.

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.

by Type of Instruments

| | |
|--|---------------|
| Negotiable european commercial paper (neucp) | 40.22 |
| european commercial paper (ecp) | 26.87 |
| european (ex. uk) certificate of deposit | 17.60 |
| Cash | 10.57 |
| Bonds | 4.70 |
| swaps | 0.04 |
| Total | 100.00 |



ESG (ENVIRONMENTAL, SOCIAL AND GOVERNANCE) Score goes from 0 (worst) to 99 (best)




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) are better than scoring peers, it will receive a positive 'contribution' for this pillar.

Each issuer is assigned a final score from 0 to 99 which is the result of 50 as a reference plus the sum of the contributions from each of the three pillars.

Sustainability

ESG Score

| | Neutral Score |  Environmental Contribution (E) |  Social Contribution (S) |  Governance Contribution (G) | ESG global score | Coverage rate |
|------------------|---------------|--|---|---|------------------|---------------|
| Portfolio | 50 | 8.18 | 4.33 | 2.58 | 65.09 | 100% |
| Benchmark | 50 | 3.4 | 3.79 | 1.15 | 58.33 | 99% |

Score goes from 0 (worst) to 99 (best)

Source: BNP Paribas Asset Management



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



The fund has been awarded the French Label ISR. The main ambition of the Socially Responsible Investment (SRI) label supported by the public authorities is to distinguish between investment funds invested in issuers whose strategy and management practices meet the challenges of sustainable development. For more information on the label, visit the website: <https://www.lelabelisr.fr/>

Sustainability

ESG benchmark

For more information about ESG Benchmark definition, please refer to the "Investment policy" section of the FCP prospectus, which is available from the following address: www.bnpparibas-am.com

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 a portfolio or benchmark or ESG benchmark, the percentage of securities that have an ESG score or carbon footprint within those that are eligible to have an ESG score or carbon footprint using BNPP AM's internal methodology. Non-eligible securities include, but are not limited to cash, external funds.

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 | 0.25 |
| Modified Duration | 0.24 |
| WAM (days) (31.05.2026) | 6 |
| WAL (days) (31.05.2026) | 130 |
| Period: 3 years. Frequency: monthly | |

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 1 out of 7, which is the lowest risk class.

The risk category is justified by investing in money market instruments and short-term bonds with very low volatility.

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.

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 | 0.50% | NAV | 25,504.45 | ISIN Code | FR0013302122 |
| Maximum Redemption Fee | 0.00% | 12M NAV max. (31.05.26) | 25,504.45 | Bloomberg Code | BNPI3MP FP |
| Real Ongoing Charges (31.12.25) | 0.20% | 12M NAV min. (01.06.25) | 24,999.58 | | |
| Maximum Management Fees | 0.30% | Fund Size (EUR millions) | 8,812.28 | | |
| | | Initial NAV | 23,389.95 | | |
| | | Periodicity of NAV Calculation | Daily | | |

Characteristics

| | |
|--|--|
| Legal form | Mutual Fund BNP PARIBAS SRI INVEST 3M France domicile |
| Dealing Deadline | 13:00 CET |
| Recommended Investment Horizon | 3 months |
| Min. initial subscription share number | 0.001 |
| Benchmark | €STR Capitalized |
| Domicile | France |
| Launch Date | 23.01.2018 |
| Fund Manager(s) | Jerome CHEREL |
| Management Company | BNP PARIBAS ASSET MANAGEMENT Europe |
| Custodian | BNP PARIBAS |
| Base Currency | EUR |
| SFDR article | Article 8 - Promotion of environmental or social characteristics |



GLOSSARY

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.

LVNAV (Low Volatility Net Asset Value)

LVNAV Money Market Fund (MMF) is a type of fund in the MMFR (Money Market Fund Regulation). It is categorised as a Short Term MMF. Units in the fund are purchased or redeemed at a constant price, as long as the value of the assets in the fund do not deviate by more than 0.2% from par.

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.

Public Debt CNAV (Constant Net Asset Value)

The Public Debt CNAV Money Market Fund (MMF) is a type of fund in the MMFR (Money Market Fund Regulation). It is categorised as a Short Term MMF. Units in the fund are purchased or redeemed at a constant price rounded to the nearest percentage point.

VNAV (Variable Net Asset Value)

VNAV Funds are MMFs in which investors purchase or redeem units in the fund at a variable net asset value, calculated to 4 decimal places. VNAV funds may be categorised as either Short Term or Standard MMFs.

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).

WAL (Weighted Average Life)

WAL, as it applies to money market funds, is calculated in the same manner as the Weighted Average Maturity (WAM), but is based solely on the periods of time remaining until the securities held in the fund's portfolio (a) are scheduled to be repaid or (b) would be repaid upon a demand by the fund without reference to when interest rates of securities within the fund are scheduled to be readjusted.

WAM (Weighted Average Maturity)

For money market funds, Weighted Average Maturity (WAM) is the mean average of the periods of time remaining until the securities held in the fund's portfolio (a) are scheduled to be repaid, (b) would be repaid upon a demand by the fund or (c) are scheduled to have their interest rate readjusted to reflect current market rates. Securities with adjustable rates payable upon demand are treated as maturing on the earlier of the two dates if their scheduled maturity is 397 days or less, and the later of the two dates if their scheduled maturity is more than 397 days. The mean is weighted based on the percentage of the amortized cost of the portfolio invested in each period.

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

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2. (personalised) investment advice.

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The value of your investments may fluctuate. Past performance is no guarantee for future returns. It is possible that your investment will increase in value. It is also possible, however, that your investment will generate little or no income and that, if the asset price performs poorly, you will lose some or all of your initial outlay. All products are subject to purchase and sales charges.

All information referred to in the present document is available on www.bnpparibas-am.com

