DASHBOARD AS AT 29.05.2026

Asset Class	Official Benchmark	No. of Holdings	Fund Size (USD millions)
Fixed Income	Bloomberg US Treasury 3-7Y (USD) RI	90	10

Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)
1 **2** 3 4 5 6 7	-	-

(1) All figures net of fees (in USD).
(2) Based on 360 days

This fund has less than a year history. Therefore performances cannot be displayed following MIFID regulation.

HOLDINGS: % OF PORTFOLIO

Main Holdings (%)	
UNITED STATES TREASURY 4.00 PCT 28-FEB-2030	2.14
UNITED STATES TREASURY 4.13 PCT	2.00
UNITED STATES TREASURY 1.25 PCT	2.00
UNITED STATES TREASURY 1.38 PCT	1.95
UNITED STATES TREASURY 3.50 PCT 15-FEB-2033	1.94
UNITED STATES TREASURY 0.88 PCT	1.92
UNITED STATES TREASURY 2.88 PCT	1.92
UNITED STATES TREASURY 1.88 PCT 15-FEB-2032	1.88
UNITED STATES TREASURY 1.13 PCT 15-FEB-2031	1.87
UNITED STATES TREASURY 1.63 PCT	1.87
No. of Holdings in Portfolio	**90**

by Country (%)		Against Benchmark
United States	99.94	- 0.06
Cash	0.06	+ 0.06
Total	**100.00**	

by Rating (%)	
AA+	99.94
Cash	0.06
Total	**100.00**

by Currency (%)		Against Benchmark
USD	100.00	- 0.00
Total	**100.00**	

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

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 (Since inception)	**Fund**
Modified Duration (29.05.2026)	4.22
Yield to Maturity (29.05.2026)	4.15
Average coupon	3.41

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 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.

DETAILS

Fees	
Maximum Subscription Fee	3.00%
Maximum Redemption Fee	3.00%
Estimated ongoing charges (16.04.25)	0.04%
Maximum Management Fees	0.01%

Key Figures (USD)	
NAV	9.95
12M NAV max. (27.02.26)	10.11
12M NAV min. (19.05.26)	9.86
Fund Size (USD millions)	9.95
Initial NAV	10.00
Periodicity of NAV Calculation	Daily

Codes	
ISIN Code	LU3215529275

Characteristics

Legal form	Sub-fund of SICAV BNP PARIBAS EASY Luxembourg domicile
Dealing Deadline	15:30 CET
Recommended Investment Horizon	3 years
Benchmark	Bloomberg US Treasury 3-7Y (USD) RI
Domicile	Luxembourg
First NAV date	11.02.2026
Fund Manager(s)	Sany NGO
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 + 1
SFDR article	Article 6

GLOSSARY

Ex-post Tracking Error
The tracking error measures the volatility of a portfolio's relative return in relation to its benchmark index.

Information Ratio
The information ratio is a risk-adjusted return that measures the relationship between the portfolio's tracking error and its relative return compared with the benchmark index (called active return).

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.

Arithmetic Mean Rating
Weighted average of rating values from the agencies Fitch, Moody's and Morningstar present in the fund.

A glossary of financial terms appearing on this document can be found at http://www.bnpparibas-am.com

DISCLAIMER