

- The fund seeks to increase the value of its assets over the medium by primarily investing in other collective investment schemes in bonds or shares of issuers selected based on their practices and activities linked to sustainable development.
- The fund is subject to the risks associated with the underlying funds and does not have control of the investments of the underlying funds. There is no assurance that the investment objective and strategy of the underlying funds will be successfully achieved. The fund may be subject to additional costs and higher liabilities.
- The fund and its underlying funds have significant equity exposure. Risks of equity market may include significant fluctuations in prices, negative information about the issuer or market. Fluctuations are often amplified in the short term.
- The fund and its underlying funds may invest in bonds (including sovereign debt) and are exposed to interest rate and credit risks. Governments largely in-debt may not be able to repay the principal and/or interest in accordance with the terms of such debt.
- The management company may at its discretion pay dividends out of the capital of the fund. Payment of dividends out of capital amounts to a return or withdrawal of part of an investor's original investment or from any capital gains attributable to that original investment. Any distributions involving payment of dividends out of the fund's capital may result in an immediate reduction of the net asset value per share.
- The monthly distribution share classes will continue to distribute monthly dividends in periods when the fund has negative return, which will further reduce the net asset value of the fund.
- Investors should not solely rely on this document to make any investment decision. Please refer to the Hong Kong offering document for further information (including the risk factors) about the fund.

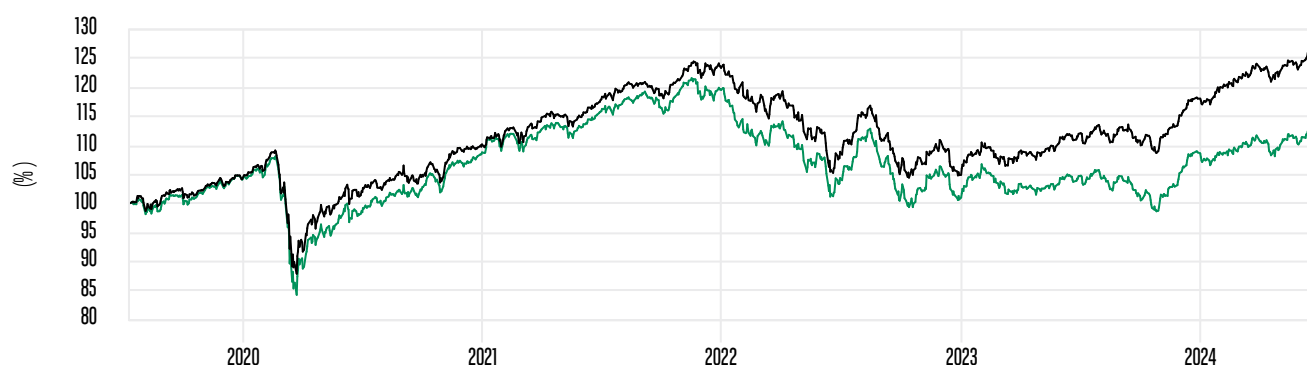
## DASHBOARD AS AT 28.06.2024

Asset Class	Official Benchmark	No. of Holdings	Fund size (EUR millions)
Balanced	Composite benchmark*	307	866
Base Currency	YTD Performance	3-year Annualised Perf. (1)	
EUR	3.15% Benchmark 6.54%	-1.03% Benchmark 2.20%	

\* 50% MSCI AC World (EUR) NR + 50% Bloomberg Euro Aggregate (EUR) RI

(1) Based on 360 days

## PERFORMANCE CUMULATIVE OVER 5 YEARS (NAV TO NAV, DIVIDEND REINVESTED, IN EUR)



Cumulated Performance at 28.06.2024 (as %)

	1 Month	3 Months	1 Year	3 Years	5 Years	Since inception*
● FUND	1.87	0.49	7.21	-3.10	12.66	41.25
● BENCHMARK	1.95	1.41	12.31	6.83	27.45	170.60

Calendar Performance at 28.06.2024 (as %)

	YTD	2023	2022	2021	2020	2019
● FUND	3.15	8.02	-15.75	9.89	4.49	14.07
● BENCHMARK	6.54	12.58	-14.97	11.95	5.74	17.62

All figures net of fees (in EUR). Past performance or achievement is not indicative of current or future results. Past performance or achievement is not indicative of current or future results.

2012 - 12/2019 : Following a corporate action on 6/12/2019, the performances listed are those of the subfund BNP PARIBAS L1 SUSTAINABLE ACTIVE BALANCED.

Source: BNP Paribas Asset Management



\*\*SFC authorization is not an official recommendation or endorsement of a product nor does it guarantee the commercial merits of a product or its performance. It does not mean the product is suitable for all investors nor is it an endorsement of its suitability for any particular investor or class of investors.



## HOLDINGS: % OF PORTFOLIO

## Main Holdings

AMUNDI S&P 500 CLIMATE NET Z ETF-E	8.89
ISHARES S&P 500 PARISALIGN CLIMATE UCITS	4.66
SPARINVEST ETH GLB VALUE EUR C2 ID	4.05
BNPP E MSCI US SRI S-S PAB5% C C ETF-E	3.45
PICTET-DIGITAL-JEUR	3.10
JANUS HENDERSON HZ FD GLB SUS EQFD	2.68
BNPP FD GLB ENVIRONMENT X C	2.65
BNPP FD GR BD X C	2.61
TEMPLETON GLOBEURO I ACC EUR	2.52
BNPP FD INCLUSIVE GW X C	2.21
<b>No. of Holdings in Portfolio</b>	<b>307</b>

Source of data: BNP Paribas Asset Management, as at 28.06.2024.

The above-mentioned securities are for illustrative purposes only, are not intended as solicitation of the purchase of such securities, and do not constitute any investment advice or recommendation.

## by Asset Class

Equity	52.93
Fixed income	42.45
Real estate	0.60
Forex contracts	0.02
Cash	4.00
<b>Total</b>	<b>100.00</b>



## RISK

Risk Analysis (3 years, monthly)	Fund
Volatility	10.31
Ex-post Tracking Error	2.39
Information Ratio	-1.37
Sharpe ratio	-0.28
Modified Duration (bond pocket)	3.61
Alpha	-3.30
Beta	1.07
R <sup>2</sup>	0.95

All figures net of fees (in EUR). Past performance or achievement is not indicative of current or future results.

## DETAILS

Fees		Key Figures		Codes	
Maximum Subscription Fee	3.00%	NAV	237.22	ISIN Code	LU1956154386
Maximum Redemption Fee	0.00%	12M NAV max. (20.06.24)	238.29	Bloomberg Code	BNSMCEA LX
Max conversion Fees	1.50%	12M NAV min. (27.10.23)	208.48		
Real ongoing charges (31.12.23)	1.95%	Fund size (EUR millions)	865.60		
Maximum Management Fees	1.30%	initial NAV	217.62		
		Periodicity of NAV Calculation	Daily		

## Characteristics

Legal form	SICAV
Dealing deadline	12:00 CET STP (10:00 CET NON STP)
Benchmark	50% MSCI AC World (EUR) NR + 50% Bloomberg Euro Aggregate (EUR) RI
Domicile	Luxembourg
Launch Date	05.12.2019
Fund Manager	Michael CORNELIS
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT UK Limited
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT Europe
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT Europe, Belgian Branch
Custodian	BNP PARIBAS, Luxembourg Branch
Base Currency	EUR



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