

A multi-asset balanced and thematic portfolio designed to capture the global trends that are shaping the world.

DASHBOARD AS AT 31.01.2024

Asset Class	Benchmark	No. of Holdings	Fund Size (EUR millions)
Balanced	No benchmark	22	153
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	
<div style="display: flex; gap: 5px;"> 1 2 3 4 5 6 7 </div>	-0.43 %	-	

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

(2) Based on 360 days

OPPORTUNITY: AN INNOVATIVE APPROACH TO CAPTURING THEMATIC OPPORTUNITIES

The world is changing faster than ever and our future is being shaped by powerful 'trends'. Environmental challenges such as climate change, growing populations and changing living standards are raising serious questions about sustainability. Digital and technological advances are also delivering innovation to many areas, from healthcare to the energy transition. These global shifts bring both opportunities and risks for investors well-positioned companies offer strong growth potential, whereas those unable to adapt will struggle and disappear. Thematic investing can navigate these trends by capturing long-term sources of growth through investments in companies that developed innovative solutions to the challenges of a fast changing world.

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



Cumulated Performance at 31.01.2024 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
● FUND	-0.43	-0.43	9.90	1.65	1.21	-6.76	-	-	-

Calendar Performance at 31.01.2024 (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
● FUND	4.43	-16.27	-	-	-	-	-	-	-	-

(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



HOLDINGS: % OF PORTFOLIO

Main Holdings (%)

BNPP FD GR BD X C	17.52
BNPP FD SOCIAL BD X C	12.49
AMSELECT DPAM EM BD LOC CUR X C	10.01
SEQUOIA ECONOMIC INFRASTRUCT MFBDC	6.27
BNPP E ECPI CI ECO LDS X C	6.15
BNPP FD DISR TECH X C	5.42
BNPP E ECPI GLB ESG BLUE ECO T X D	4.67
BNPP FD SUST ASIAN CITIES BD X C	4.46
BNPP FD INCLUSIVE GW X C	4.17
BNPP FD HEALTH CARE INNOVATORS X C	3.77
No. of Holdings in Portfolio	22

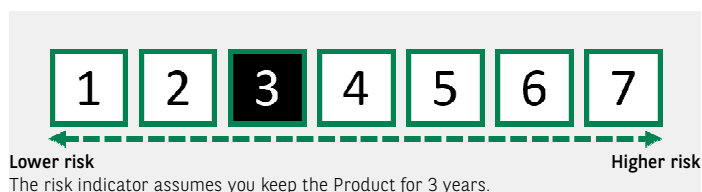
Source of data: BNP Paribas Asset Management, as at 31.01.2024

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



Risk Analysis (3 years, monthly)

	Fund
Volatility	10.82
Sharpe Ratio	-0.50
Modified Duration (bond pocket)	3.18

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 because of movements in the markets or because we are not able to pay you.

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 in different asset classes with a standard asset mix that is a good balance between risky assets and less risky assets.

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		Key Figures (EUR)		Codes	
Real Ongoing Charges (31.12.22)	1.16%	NAV	92.25	ISIN Code	LU2308190250
Maximum Management Fees	0.60%	12M NAV max. (27.12.23)	92.92	Bloomberg Code	BNFMTIC LX
		12M NAV min. (25.10.23)	83.24		
		Fund Size (EUR millions)	152.92		
		Initial NAV	100.00		
		Periodicity of NAV Calculation	Daily		
Characteristics					
Legal form	Sub-fund of SICAV BNP PARIBAS FUNDS Luxembourg domicile				
Dealing Deadline	16:00 CET STP (12:00 CET NON STP)				
Recommended Investment Horizon	3				
Domicile	Luxembourg				
First NAV date	17.05.2021				
Fund Manager(s)	Yannick LEITE VELHO				
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg				
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT France				
Custodian	BNP PARIBAS, Luxembourg Branch				
Base Currency	EUR				
Subscription/execution type	NAV + 1				
SFDR article	Article 8 - Promotion of environmental or social characteristics				



GLOSSARY

Modified Duration (bond pocket)

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).

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

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