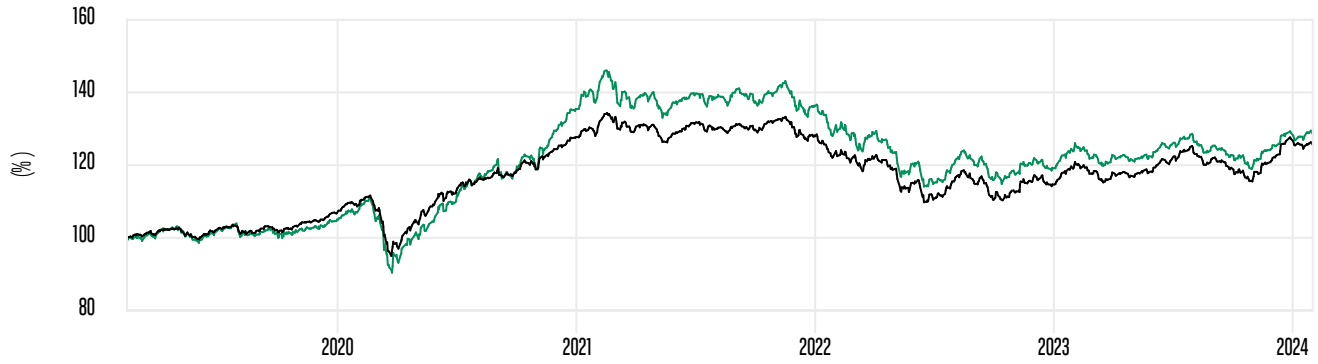
DASHBOARD AS AT 31.01.2024

Asset Class	Benchmark	No. of Holdings	Fund Size (USD millions)
Convertible Bonds	Refinitiv Convertible Global Focus (Hedged in CZK) RI	142	545

Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)
1 2 **3** 4 5 6 7	-0.24 % Benchmark -1.30 %	-2.10 % Benchmark -0.62 %

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

PERFORMANCE (CUMULATIVE OVER 5 YEARS) (CZK) (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	-0.24	-0.24	7.88	0.04	3.75	-1.20	-6.26	20.30	29.97
BENCHMARK	-1.30	-1.30	8.79	0.27	5.34	1.82	-1.89	15.73	27.29

Calendar Performance at 31.01.2024 (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
FUND	8.24	-12.54	0.61	28.90	10.76	-9.00	4.80	-1.20	0.40	1.60
BENCHMARK	11.06	-10.41	0.12	19.72	11.87	-3.10	4.40	1.30	3.20	4.70

(1) All figures net of fees (in CZK). The value of your investments may fluctuate. Past performance is no guarantee for future results.
A - 09/2010-05/2013: Following a corporate action on 17/05/2013, the performances listed are the simulated past performance and fees of the BNP PARIBAS L1 CONVERTIBLE BOND WORLD.
Source: BNP Paribas Asset Management

BNP PARIBAS ASSET MANAGEMENT
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HOLDINGS: % OF PORTFOLIO

Main Holdings (%)	
AKAMAI TECHNOLOGIES INC 0.13 PCT	3.08
DUKE ENERGY CORP 4.13 PCT 15-APR-2026	2.78
SK HYNIX INC 1.75 PCT 11-APR-2030	2.16
AIRBNB INC 0.00 PCT 15-MAR-2026	1.83
ZSCALER INC 0.13 PCT 01-JUL-2025	1.76
BHARTI AIRTEL LTD 1.50 PCT 17-FEB-2025	1.76
DROPBOX INC 0.00 PCT 01-MAR-2026	1.58
FORD MOTOR COMPANY 0.00 PCT 15-MAR-2026	1.43
MONGODB INC 0.25 PCT 15-JAN-2026	1.43
AMERICAN WATER CAPITAL CORP 3.63 PCT	1.36
No. of Holdings in Portfolio	**142**

by Country (%)		Against Benchmark
United States	69.12	+ 11.13
Japan	5.26	- 1.56
Germany	3.88	- 0.16
France	3.69	- 0.86
Republic of Korea	3.19	- 0.61
Italy	1.98	- 0.56
India	1.76	+ 1.76
Hong Kong	1.72	+ 0.12
Mexico	1.58	- 0.11
Switzerland	1.52	+ 0.10
Forex contracts	-0.31	- 0.31
Other	4.60	- 10.95
Cash	2.01	+ 2.01
Total	**100.00**	

by Rating (%)	
A-	3.68
BBB+	6.35
BBB	5.77
BBB-	6.30
BB+	2.19
BB-	1.45
Not rated	72.38
Derivatives	0.18
Forex contracts	-0.31
Cash	2.01
Total	**100.00**

by Currency (%)		Against Benchmark
HUF	-	+ 0.00
NOK	-	+ 0.00
CNY	-	+ 0.00
ZAR	-	+ 0.00
USD	100.34	+ 0.35
JPY	0.27	+ 0.25
EUR	0.20	+ 0.21
SEK	-	- 0.00
AUD	-	- 0.00
Other	-0.80	- 0.80
Total	**100.00**	

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

BNP PARIBAS ASSET MANAGEMENT
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SUSTAINABLE INDICATORS

ESG global score
55.07
Benchmark : 49.69

ESG CONTRIBUTION

	Environmental contrib.	Social contrib.	Governance contrib.
Portfolio	1.73	2.35	0.99
Benchmark	-0.08	0.50	-0.73

CARBON FOOTPRINT

	T/Co2 per M€ per year
Portfolio	69.39
Benchmark	190.85

PORTFOLIO COVERAGE

	Coverage rate
ESG coverage	99.32 %
Carbon footprint coverage	97.08 %

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 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.

Carbon footprint

The portfolio or benchmark carbon footprint is the sum of companies' carbon emissions divided by companies' Enterprise Value multiplied by the weight of companies in the portfolio or the benchmark. Carbon emissions are the sum of Scope 1 emissions (direct emission from the company's facilities) & Scope 2 emissions (indirect emissions linked to the company's energy consumption). Carbon data provider is Trucost. The footprint is expressed in tons of CO2 equivalent per year and per million euros invested. Enterprise Value (EV) is the measure of a company's total value. It is calculated by adding the market capitalization and the financial debt of a company.

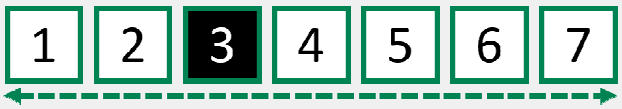
Portfolio Coverage

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



Lower risk **Higher risk**

The risk indicator assumes you keep the Product for 4 years.

Risk Analysis (3 years, monthly)	**Fund**
Volatility	8.87
Ex-post Tracking Error	2.13
Information Ratio	-0.70
Sharpe Ratio	-0.83
Modified Duration (31.01.2024)	2.63
Yield to Maturity (31.01.2024)	3.08
Average coupon	1.06

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.

Other risks materially relevant to the Product not included in the summary risk indicator:

- **Counterparty Risk:** this risk is associated with the ability of a counterparty in an Over The Counter financial transaction to fulfil its commitments like payment, delivery and reimbursement.
- **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.
- **Risk linked to derivatives:** the use of derivatives can amplify fluctuations in the value of investments, thus increasing the volatility of returns.
- **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	0.00%
Maximum conversion Fees	1.50%
Real Ongoing Charges (31.12.22)	1.63%
Maximum Management Fees	1.20%

Key Figures (CZK)	
NAV	3,909.62
12M NAV max. (29.01.24)	3,935.63
12M NAV min. (30.10.23)	3,613.67
Fund Size (USD millions)	545.14
Initial NAV	2,877.21
Periodicity of NAV Calculation	Daily

Codes	
ISIN Code	LU0823394423
Bloomberg Code	BNPCBWC LX

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	4
Benchmark	Refinitiv Convertible Global Focus (Hedged in CZK) RI
Domicile	Luxembourg
First NAV date	17.05.2013
Fund Manager(s)	Skander CHABBI
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT UK Limited
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT France
Custodian	BNP PARIBAS, Luxembourg Branch
Base Currency	USD
Subscription/execution type	NAV + 1

Characteristics

SFDR article	Article 8 - Promotion of environmental or social characteristics

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

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