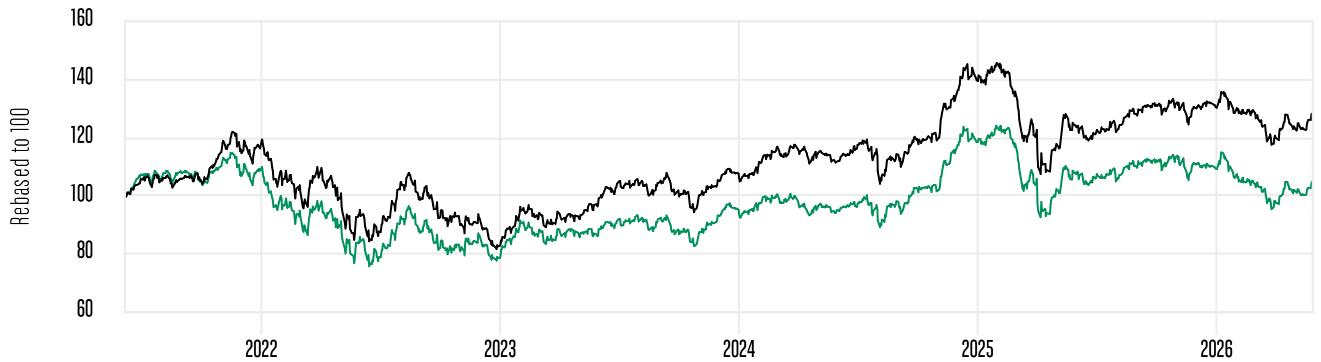

## DASHBOARD AS AT 29.05.2026

| Asset Class | Official Benchmark | No. of Holdings | Fund Size (EUR millions) |
|---|---|---|---|
| Equity | MSCI World Consumer Discretionary 10-40 (EUR) NR | 45 | 396 |

| Base Currency | YTD Performance (1) | 3-year Annualised Perf. (2) | Morningstar Rating |
|---|---|---|---|
| EUR | -4.66%<br>Benchmark -2.09% | 6.64%<br>Benchmark 9.88% | ★ ★ ★ ★ ☆<br>31.05.2026 |

(1) All figures net of fees (in EUR).
(2) Based on 365 days

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




| Cumulative performance at 29.05.2026 (%) | YTD | 1 Month | 3 Months | 6 Months |
|---|---|---|---|---|
| FUND | -4.66 | 2.25 | -0.40 | -6.29 |
| BENCHMARK | -2.09 | 3.15 | -1.21 | -2.09 |

| Annualised performance 365 days (%) | 1 Year | 3 Years | 5 Years | Since first perf (09.08.2011) |
|---|---|---|---|---|
| FUND | -3.22 | 6.64 | 0.90 | 11.72 |
| BENCHMARK | 2.80 | 9.88 | 5.27 | 13.52 |

Calendar Performance at 29.05.2026 (%)

| | 2025 | 2024 | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 |
|---|---|---|---|---|---|---|---|---|---|---|
| FUND | -7.64 | 23.83 | 21.84 | -27.72 | 16.80 | 33.75 | 29.09 | -1.93 | 12.40 | 4.70 |
| BENCHMARK | -6.56 | 29.66 | 30.48 | -29.00 | 26.89 | 25.34 | 28.90 | -0.75 | 8.65 | 6.23 |

08/2011-05/2013: Following a corporate action on 27/05/2013, the performances listed are the simulated past performance and fees of the BNP PARIBAS L1 EQUITY WORLD CONSUMER DURABLES.
01/2014-12/2017: During this period, a different investment policy was implemented.
Source: BNP Paribas Asset Management
The value of your investments may fluctuate. Past performance is no guarantee for future results.

## HOLDINGS: % OF PORTFOLIO

| Main Holdings (%) | |
|---|---|
| AMAZON COM INC | 9.79 |
| TESLA INC | 9.40 |
| HOME DEPOT INC | 8.60 |
| LVMH | 5.36 |
| SONY GROUP CORP | 5.18 |
| FAST RETAILING LTD | 4.87 |
| HILTON WORLDWIDE HOLDINGS INC | 4.27 |
| MERCADOLIBRE INC | 4.14 |
| BOOKING HOLDINGS INC | 3.43 |
| STARBUCKS CORP | 3.02 |
| **No. of Holdings in Portfolio** | **45** |

| by Country (%) | | Against Benchmark |
|---|---|---|
| United States | 64.49 | + 0.99 |
| Japan | 12.50 | - 1.56 |
| France | 7.36 | + 2.73 |
| Brazil | 4.14 | + 2.71 |
| China | 3.29 | + 2.19 |
| Italy | 2.88 | + 1.84 |
| Canada | 2.81 | + 1.10 |
| Germany | 1.25 | - 1.58 |
| Republic of Ireland | 0.96 | + 0.96 |
| Switzerland | - | - 2.39 |
| Forex contracts | -0.01 | - 0.01 |
| Other | - | - 7.30 |
| Cash | 0.34 | + 0.32 |
| **Total** | **100.00** | |

| by Sector (%) | | Against Benchmark |
|---|---|---|
| Consumer discretionary | 84.82 | - 15.16 |
| Information technology | 4.90 | + 4.90 |
| Consumer staples | 4.89 | + 4.89 |
| Communication services | 4.41 | + 4.41 |
| Financials | 0.64 | + 0.64 |
| Forex contracts | -0.01 | - 0.01 |
| Cash | 0.34 | + 0.32 |
| **Total** | **100.00** | |

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

## 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

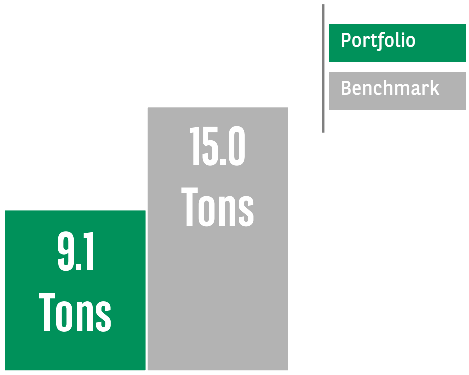
**ESG Score**

| | Neutral Score | Environmental Contribution (E) | Social Contribution (S) | Governance Contribution (G) | ESG global score | Coverage rate |
|---|---|---|---|---|---|---|
| Portfolio | 50 | 4.43 | 2.8 | 2.05 | 59.28 | 100% |
| Benchmark | 50 | 4.75 | 2.9 | 1.33 | 58.98 | 100% |

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

Source: BNP Paribas Asset Management

**Carbon footprint (tCO2eq/M€ Entreprise Value)**




**39%**

The portfolio's carbon footprint is 39% lower than its reference index

**Coverage rate**

| Portfolio | Benchmark |
|---|---|
| 97% | 98.8483% |

This section provides the aggregated calculation of the carbon footprint of all investment in the portfolio.
This indicator assesses the carbon footprint expressed in tCO2eq / million € of Enterprise Value Including Cash, EVIC.
Source: BNPP AM, Carbon Disclosure Project (CDP), Bloomberg, Trucost and Factset (EVIC)

### For every €1 million invested into the fund, the gap in carbon footprint between the portfolio & its benchmark is equivalent to:

The average annual CO2 emissions of 1 homes linked to electricity use

The average annual CO2 emissions of 2 cars

Source: EV Life Cycle Assessment Calculator - Data Tools from International Energy Agency, as of June 2024, Emissions for a medium size vehicle

Source: Greenhouse Gas Equivalencies Calculator from US Environmental Protection Agency, based on 2023 Annual Energy Outlook, US Home electricity use

## 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.

### Carbon footprint

The portfolio carbon footprint is the weighted sum of the ratios of the carbon emissions of companies to their respective Enterprise Value Including Cash. The sum is weighted by the weight of each company in the portfolio. Carbon emissions are the sum of Scope 1 and 2 emissions. The footprint is expressed in tonnes of CO2 equivalent per year per million euros of Entreprise Value. CDP, Bloomberg, and Trucost are our data providers for carbon emissions.

### 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**

| 1 | 2 | 3 | 4 | **5** | 6 | 7 |
|---|---|---|---|---|---|---|

Lower risk — Higher risk

The risk indicator assumes you keep the Product for 5 years.

| Risk Analysis | Fund |
|---|---|
| Volatility | 16.23 |
| Ex-post Tracking Error | 4.31 |
| Information Ratio | -0.75 |
| Sharpe Ratio | 0.22 |
| Alpha | -2.53 |
| Beta | 0.96 |
| $R^2$ | 0.93 |

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 5 out of 7, which is a medium-high risk class.
The risk category is justified by the investment mainly in stocks and shares, the value of which can fluctuate considerably. These fluctuations are often amplified in the short term.

**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:

- **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 (31.12.25) | 1.06% |
| Maximum Management Fees | 0.75% |

| Key Figures (EUR) | |
|---|---|
| NAV | 446.42 |
| 12M NAV max. (09.01.26) | 491.78 |
| 12M NAV min. (27.03.26) | 408.01 |
| Fund Size (EUR millions) | 396.46 |
| Initial NAV | 135.47 |
| Periodicity of NAV Calculation | Daily |

| Codes | |
|---|---|
| ISIN Code | LU0823412423 |
| Bloomberg Code | BNPWCPR 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 | 5 years |
| Benchmark | MSCI World Consumer Discretionary 10-40 (EUR) NR |
| Domicile | Luxembourg |
| Launch Date | 24.05.2013 |
| Fund Manager(s) | Deena FRIEDMAN |
| Management Company | BNP PARIBAS ASSET MANAGEMENT Luxembourg |
| Delegated Manager | AXA INVESTMENT MANAGERS UK LIMITED |
| Delegated Manager | BNP Paribas Asset Management USA, Inc. |
| Custodian | BNP PARIBAS, Luxembourg Branch |
| Base Currency | EUR |
| SFDR article | Article 8 - Promotion of environmental or social characteristics |

## GLOSSARY

### Alpha

Alpha is an indicator used to measure the value added by an active portfolio manager relative to a passive exposure to a benchmark. A positive alpha expresses an outperformance whereas a negative alpha indicates an underperformance. A simple way to calculate alpha is to subtract a portfolio's expected return (based on the benchmark's performance adjusted with the beta of the portfolio, see Beta definition for further details). For instance, an alpha of 0.50 means that the portfolio outperformed the market-based return (benchmark's performance adjusted from the Beta exposure of the portfolio) by 0.50%.

### Beta

Beta is a measure of portfolio market risk, the market being represented by financial indices (such as MSCI World) that are consistent with the portfolio's guidelines. It measures the sensitivity of portfolio performance to the performance of the market. For example a beta of 1.5 means the portfolio will move by 1.5% for a market performance of 1%. Mathematically, it is the correlation between the portfolio and the market multiplied by their ratio of volatilities.

### Equity Risk

Equity risk is "the financial risk associated with owning shares in a particular investment." Equity risk often refers to equity in companies through the purchase of shares, and generally does not refer to the risk of real estate payments or the build-up of assets in properties.

### 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).

### $R^2$

The Correlation Coefficient indicates the strength and direction of a linear relationship between fund performance and benchmark. The coefficient is an element of [-1,1], where 1 equals a perfectly correlated increasing linear relationship, -1 equals a perfectly correlated decreasing linear relationship, and 0 means that there is no linear correlation.

### 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.

### Tracking Error

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

### 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 https://www.bnpparibas-am.com/en-nl/

## DISCLAIMER