

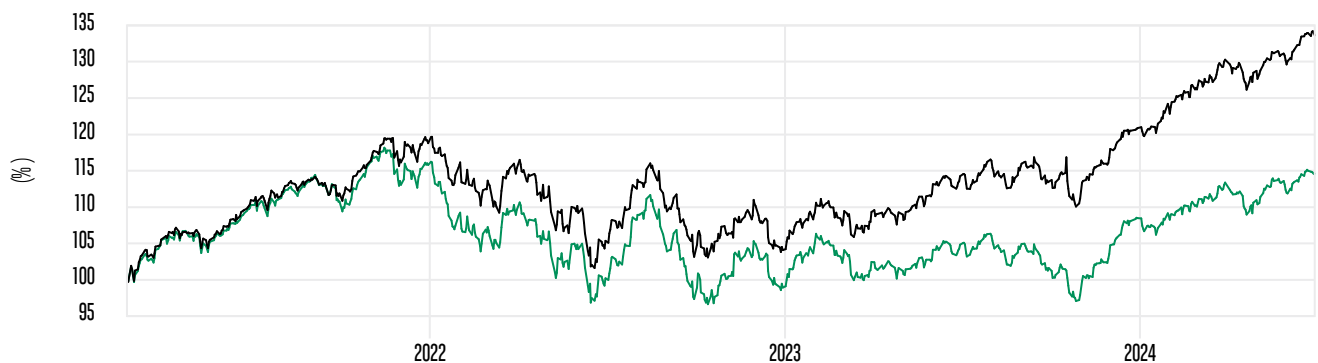
## DASHBOARD AS AT 28.06.2024

| Asset Class                                                                                                                                                       | Official Benchmark                           | No. of Holdings                             | Fund size (EUR millions) |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------|---------------------------------------------|--------------------------|
| Balanced                                                                                                                                                          | Composite benchmark*                         | 36                                          | 487                      |
| Risk Indicator                                                                                                                                                    | YTD Performance                              | 3-year Annualised Perf. (1)                 |                          |
| <div> <div>1</div> <div>2</div> <div>3</div> <div>4</div> <div>5</div> <div>6</div> <div>7</div> </div> <div> <div>lower risk</div> <div>higher risk</div> </div> | <div>5.61%</div> <div>Benchmark 10.58%</div> | <div>1.44%</div> <div>Benchmark 6.57%</div> |                          |

\* 75% MSCI World (NR) Hedged in SGD + 25% Bloomberg Barclays Euro Aggregate (RI) Hedged in SGD

(1) Based on 360 days

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



## Cumulated Performance at 28.06.2024 (as %)

|                                 | 1 Month | 3 Months | 6 Months | YTD   | 1 Year |
|---------------------------------|---------|----------|----------|-------|--------|
| ● FUND (NAV to NAV)             | 2.44    | 1.06     | 5.61     | 5.61  | 9.32   |
| FUND (with charges applied) (2) | -0.55   | -1.88    | 2.54     | 2.54  | 6.14   |
| ● BENCHMARK                     | 2.74    | 2.56     | 10.58    | 10.58 | 16.96  |

## Annual 360 performances at 28.06.2024 (as %)

|                                 | 1 Year | 3 Years | 5 Years | Since inception (25.02.2021) |
|---------------------------------|--------|---------|---------|------------------------------|
| ● FUND (NAV to NAV)             | 9.22   | 1.44    | -       | 4.10                         |
| FUND (with charges applied) (2) | 6.07   | 0.46    | -       | 3.19                         |
| ● BENCHMARK                     | 16.78  | 6.57    | -       | 8.94                         |

Past performance is not indicative of future performance, prices of shares and the income from them may fall as well as rise and investors may not get back the amount originally invested. Source: BNP Paribas Asset Management (net of fees) NAV-to-NAV, with dividends reinvested.

(2) Includes the effect of the maximum subscription fee and redemption fee which the investor might or might not pay. NAV to NAV figures are a better reflection of underlying investment performance.



## HOLDINGS: % OF PORTFOLIO

## Main Holdings

|                                        |           |
|----------------------------------------|-----------|
| AMUNDI S&P 500 CLIMATE NET Z ETF-E     | 12.93     |
| BNPP FD SUST EURO BD X C               | 11.01     |
| ISHARES S&P 500 PARISALIGN CLIMATE     | 6.76      |
| BNPP E MSCI US SRI S-S PAB5% C C ETF-E | 5.51      |
| SPARINVEST ETH GLB VALUE EUR C2 ID     | 4.70      |
| JANUS HENDERSON HZ FD GLB SUS EQFD     | 4.28      |
| BNPP FD GLB ENVIRONMENT X C            | 3.99      |
| TEMPLETON GLOBEURO I ACC EUR           | 3.82      |
| PICTET-DIGITAL-JEUR                    | 3.66      |
| BNPP FD INCLUSIVE GW X C               | 3.22      |
| <b>No. of Holdings in Portfolio</b>    | <b>36</b> |

## by Country - Equities

|                |               |
|----------------|---------------|
| United States  | 55.56         |
| World          | 6.29          |
| Japan          | 4.71          |
| United Kingdom | 3.82          |
| France         | 3.33          |
| China          | 3.21          |
| Taiwan         | 2.32          |
| Switzerland    | 2.19          |
| Netherlands    | 2.11          |
| Germany        | 2.00          |
| Other          | 14.47         |
| <b>Total</b>   | <b>100.00</b> |

## by Rating - Bonds

|              |               |
|--------------|---------------|
| AAA          | 21.31         |
| AA+          | 3.59          |
| AA-          | 17.00         |
| A+           | 3.82          |
| A            | 7.55          |
| A-           | 14.24         |
| BBB+         | 6.29          |
| BBB          | 12.89         |
| BBB-         | 6.51          |
| Other        | 6.31          |
| Not rated    | 0.48          |
| <b>Total</b> | <b>100.00</b> |

## by Asset Class

|                 |               |
|-----------------|---------------|
| Equity          | 77.61         |
| Fixed income    | 19.84         |
| Forex contracts | 0.01          |
| Other           | 0.01          |
| Cash            | 2.53          |
| <b>Total</b>    | <b>100.00</b> |

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

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 purposes only, are not intended as solicitation of the purchase of such securities, and do not constitute any investment advice or recommendation.



## SUSTAINABLE INDICATORS

ESG global score

65.98

Benchmark : 56.14

## ESG CONTRIBUTION

|           | Environmental contrib. | Social contrib. | Governance contrib. |
|-----------|------------------------|-----------------|---------------------|
| Portfolio | 8.35                   | 4.82            | 2.81                |
| Benchmark | 3.14                   | 2.30            | 0.70                |

## CARBON FOOTPRINT

|           | T/Co2 per M€ per year |
|-----------|-----------------------|
| Portfolio | 34.23                 |
| Benchmark | 60.90                 |

## PORTFOLIO COVERAGE

|                           | Coverage rate |
|---------------------------|---------------|
| ESG coverage              | 98.69%        |
| Carbon footprint coverage | 87.06%        |

## ESG global 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 Analysis (3 years, monthly) | Fund  |
|----------------------------------|-------|
| Volatility                       | 12.73 |
| Ex-post Tracking Error           | 3.27  |
| Information Ratio                | -1.59 |
| Sharpe Ratio                     | -0.10 |
| Modified Duration (bond pocket)  | 10.44 |
| Alpha                            | -5.46 |
| Beta                             | 1.11  |
| R <sup>2</sup>                   | 0.94  |

## DETAILS

| Fees                            |       | Key Figures                    |        | Codes          |              |
|---------------------------------|-------|--------------------------------|--------|----------------|--------------|
| Maximum Subscription Fee        | 3.00% | NAV                            | 100.50 | ISIN Code      | LU2249614483 |
| Real ongoing charges (31.12.23) | 2.19% | 12M NAV max. (20.06.24)        | 100.99 | Bloomberg Code | BNSMBRS LX   |
| Maximum Management Fees         | 1.40% | 12M NAV min. (27.10.23)        | 86.54  |                |              |
|                                 |       | Dividend (01.07.24)            | 0.17   |                |              |
|                                 |       | Initial NAV                    | 100.00 |                |              |
|                                 |       | Periodicity of NAV Calculation | Daily  |                |              |

## Characteristics

|                    |                                                                                              |
|--------------------|----------------------------------------------------------------------------------------------|
| Legal form         | Sub-fund of SICAV BNP PARIBAS FUNDS Luxembourg domicile                                      |
| Dealing Deadline   | 12:00 CET STP (10:00 CET NON STP)                                                            |
| Benchmark          | 75% MSCI World (NR) Hedged in SGD + 25% Bloomberg Barclays Euro Aggregate (RI) Hedged in SGD |
| Domicile           | Luxembourg                                                                                   |
| Launch Date        | 25.02.2021                                                                                   |
| Fund Manager       | Michael CORNELIS                                                                             |
| Management Company | BNP PARIBAS ASSET MANAGEMENT Luxembourg                                                      |
| Delegated Manager  | BNP PARIBAS ASSET MANAGEMENT Europe, Belgian Branch                                          |
| Custodian          | BNP PARIBAS, Luxembourg Branch                                                               |
| Base Currency      | EUR                                                                                          |



**DISCLAIMER**

This advertisement or publication has not been reviewed by the Monetary Authority of Singapore ("the MAS"). This document is issued and has been prepared by BNP PARIBAS ASSET MANAGEMENT Singapore Limited "the Company". It is produced for information purposes only and does not constitute: (1) an offer or invitation to buy nor a solicitation to sell, nor shall it form the basis of or be relied upon in connection with any contract or commitment whatsoever or (2) investment advice. It does not have any regard to the specific investment objectives, financial situation or particular needs of any person. Investors should consult their own professional advisors in respect of investment, legal, accounting, domicile and tax advice before investing, or in the absence thereof, they should consider whether the Fund is a suitable investment for them. Investors considering subscribing for the units in the Fund ("Units") should read carefully the most recent offering documents or other information material for further information (including the risk factors) and consult the Fund's most recent financial reports before investing, as available from the Company or its authorised distributors. Investments involve risks. Given the economic and market risks, there can be no assurance that the Fund will achieve its investment objectives. Returns may be affected by investment strategies or objectives, markets and economic conditions. Investments in the Units are not deposits or other obligations of, or guaranteed, or insured by the Company or its affiliates or its authorised distributors. Past performance of the Fund or the managers, and any economic and market trends or forecasts, are not necessarily indicative of future performance of the Fund or the managers. The value of the Units, and any income accruing to the Units, may fall as well as rise and investors may not get back the full amount invested. Funds which are invested in emerging markets, small companies and derivatives instruments may also involve a higher degree of risk and are usually more sensitive to price movements. Information herein is based on sources we believe to be reliable but we do not guarantee the accuracy or completeness of the information provided by third parties. We reserve the right to revise any information herein at any time without notice. BNP PARIBAS ASSET MANAGEMENT Singapore Limited - registered office at 20 Collyer Quay, #01-01, 20 Collyer Quay, Singapore 049319. Company Registration No. 199308471D.

