DASHBOARD AS AT 31.01.2023

Asset Class	Benchmark	No. of Holdings	Fund Size (USD millions)
Balanced	No benchmark	315	18

Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)
1 2 3 **4** 5 6 7	5.93 %	-8.93 %

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

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

Cumulated Performance at 31.01.2023 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
FUND	5.93	5.93	17.21	9.96	-18.26	-26.43	-24.78	-19.38	-28.45

Calendar Performance at 31.01.2023 (%)

	2022	2021	2020	2019	2018	2017	2016	2015	2014	2013
FUND	-23.92	-9.11	0.97	14.18	-10.44	17.10	-	-	-	-

(1) All figures net of fees (in USD). 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 (%)	
FEDERAL NATIONAL MORTGAGE ASSOCIATION	6.09
BNPP FD CHINA EQ X C	3.62
BNPP RMB BOND-X C	2.52
MEXICO (UNITED MEXICAN STATES)	1.91
TAIWAN SEMICONDUCTOR MANUFACTURING CO	1.80
COLOMBIA (REPUBLIC OF) 10.38 PCT	1.62
BAHRAIN (KINGDOM OF) 7.50 PCT 20-SEP-2047	1.62
COUNTRY GARDEN HOLDINGS CO LTD 3.13 PCT	1.58
SOUTH AFRICA (REPUBLIC OF) 4.30 PCT	1.57
BNPP INSC USD 1D LVNAV X C	1.29
No. of Holdings in Portfolio	**315**

by Country - Equities (%)	
Brazil	19.59
China	17.93
World	9.18
Mexico	8.50
India	7.25
Taiwan	6.45
Republic of Korea	5.43
Poland	4.79
Hong Kong	3.97
Turkey	2.83
Other	14.08
Total	**100.00**

by Rating - Bonds (%)	
AAA	21.20
A	7.18
A-	4.81
BBB+	5.27
BBB	10.07
BBB-	3.47
BB	4.27
BB-	15.94
B-	3.57
Other	13.60
Not rated	10.63
Total	**100.00**

by Asset Class (%)	
Fixed income	54.34
Equity	39.41
Forex contracts	0.88
Other	2.28
Cash	3.08
Total	**100.00**

Source of data: BNP Paribas Asset Management, as at 31.01.2023.
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.

SUSTAINABLE INDICATORS

ESG global score
55.29
Benchmark : 48.54

ESG CONTRIBUTION

	Environmental contrib.	Social contrib.	Governance contrib.
Portfolio	1.82	2.70	0.77
Benchmark	-0.38	0.53	-1.61

PORTFOLIO COVERAGE

	Coverage rate
ESG coverage	98.47 %

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.bnpparibasam.com

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.

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.

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/

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 (3 years, monthly)	**Fund**
Volatility	17.75
Sharpe Ratio	-0.58
Modified Duration (bond pocket)	5.21

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 4 out of 7, which is a medium risk class.

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:**This risk relates to the ability of an issuer to honour its commitments: downgrades of an issue or issuer rating may lead to a drop in the value of associated bonds.
- **Liquidity Risk:**This risk arises from the difficulty of selling an asset at a fair market price and at a desired time due to lack of buyers.
- **Operational and Custody Risk:**Some markets are less regulated than most of the international markets; hence, the services related to custody and liquidation for the subfund on such markets could be more risky.
- **Risk related to investments in Mainland China:**Such investments are subject to additional risks that may be the result of political, economic, social, tax, market and operational factors specific to the Chinese Market.

For additional details regarding the risks, please refer to the prospectus.

DETAILS

Fees	
Maximum Subscription Fee	3.00%
Maximum Redemption Fee	0.00%
Maximum conversion Fees	1.50%
Real Ongoing Charges (31.10.21)	1.68%
Maximum Management Fees	1.25%

Key Figures (USD)	
NAV	91.45
12M NAV max. (10.02.22)	115.04
12M NAV min. (24.10.22)	77.17
Fund Size (USD millions)	17.65
Initial NAV	100.00
Periodicity of NAV Calculation	Daily

Codes	
ISIN Code	LU1270633115
Bloomberg Code	PAMAICC 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
Domicile	Luxembourg
First NAV date	25.04.2016
Fund Manager(s)	Yannick LEITE VELHO
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
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

DISCLAIMER