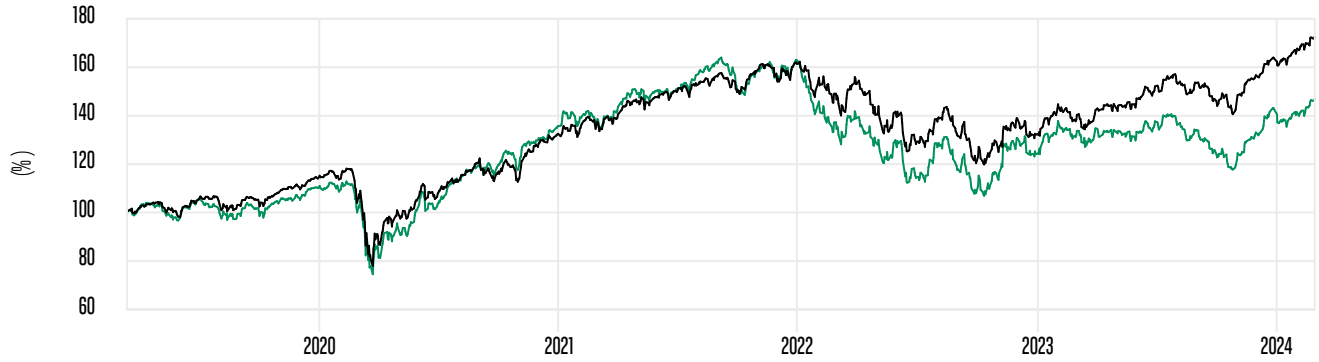
## DASHBOARD AS AT 29.02.2024

| Asset Class | Benchmark | No. of Holdings | Fund size (EUR millions) |
|---|---|---|---|
| Equity | MSCI World NR | 45 | 2,178 |

| Risk Indicator | YTD Performance | 3-year Annualised Perf. (1) | Morningstar Rating |
|---|---|---|---|
| 1 2 3 **4** 5 6 7<br>lower risk ↔ higher risk | 3.08%<br>Benchmark 5.49% | 2.58%<br>Benchmark 8.50% | ★ ★ ★ ★ ☆<br>29.02.2024 |

(1) Based on 360 days

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




**Cumulated Performance** at 29.02.2024 (as %)

| | 1 Month | 3 Months | 6 Months | YTD | 1 Year |
|---|---|---|---|---|---|
| ● FUND (NAV to NAV) | 4.87 | 11.27 | 9.98 | 3.08 | 11.84 |
| FUND (with charges applied) (2) | 1.82 | 8.03 | 6.78 | 0.08 | 8.58 |
| ● BENCHMARK | 4.24 | 10.67 | 12.46 | 5.49 | 24.96 |

**Annual 360 performances** at 29.02.2024 (as %)

| | 1 Year | 3 Years | 5 Years | Since inception (09.04.2008) |
|---|---|---|---|---|
| ● FUND (NAV to NAV) | 11.64 | 2.58 | 8.04 | 4.75 |
| FUND (with charges applied) (2) | 8.44 | 1.59 | 7.42 | 4.56 |
| ● BENCHMARK | 24.50 | 8.50 | 11.48 | 7.21 |

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.



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The sustainable investor for a changing world

## HOLDINGS: % OF PORTFOLIO

| Main Holdings | |
|---|---|
| MICROSOFT CORP | 4.40 |
| LINDE PLC | 4.03 |
| WASTE MANAGEMENT INC | 3.75 |
| L AIR LIQUIDE SA | 3.74 |
| REPUBLIC SERVICES INC A | 3.68 |
| AGILENT TECHNOLOGIES INC | 3.55 |
| SCHNEIDER ELECTRIC | 3.43 |
| WATERS CORP | 2.78 |
| TEXAS INSTRUMENT INC | 2.72 |
| PENTAIR PLC | 2.61 |
| **No. of Holdings in Portfolio** | **45** |

| by Country | | Against Benchmark |
|---|---|---|
| United States | 64.40 | - 6.70 |
| France | 6.18 | + 3.29 |
| Switzerland | 6.03 | + 3.38 |
| Germany | 4.48 | + 2.25 |
| United Kingdom | 4.18 | + 1.26 |
| Taiwan | 3.64 | + 3.64 |
| Japan | 3.02 | - 3.16 |
| Republic of Ireland | 2.05 | + 1.78 |
| Netherlands | 1.80 | + 0.28 |
| Luxembourg | 1.73 | + 1.70 |
| Forex contracts | 0.02 | + 0.02 |
| Other | 1.24 | - 8.97 |
| Cash | 1.24 | + 1.23 |
| **Total** | **100.00** | |

| by Sector | | Against Benchmark |
|---|---|---|
| Industrials | 35.31 | + 24.15 |
| Information technology | 26.00 | + 1.98 |
| Materials | 15.36 | + 11.57 |
| Health care | 11.83 | - 0.27 |
| Utilities | 4.84 | + 2.48 |
| Consumer discretionary | 3.35 | - 7.63 |
| Consumer staples | 2.05 | - 4.52 |
| Energy | - | - 4.22 |
| Communication services | - | - 7.40 |
| Financials | - | - 15.11 |
| Forex contracts | 0.02 | + 0.02 |
| Other | - | - 2.29 |
| Cash | 1.24 | + 1.23 |
| **Total** | **100.00** | |

Source of data: BNP Paribas Asset Management, as at 29.02.2024.
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**
**61.55**
Benchmark : 54.94

### ESG CONTRIBUTION

| | Environmental contrib. | Social contrib. | Governance contrib. |
|---|---|---|---|
| Portfolio | 2.73 | 4.00 | 4.82 |
| Benchmark | 2.60 | 1.71 | 0.63 |

### PORTFOLIO COVERAGE

| | Coverage rate |
|---|---|
| ESG coverage | 100.00% |

### 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

This fund possesses a more detailed impact report. Please refer to the dedicated fundpage on BNP Paribas Asset Management's website for additional information.

### 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 | 21.44 |
| Ex-post Tracking Error | 7.27 |
| Information Ratio | -0.83 |
| Sharpe Ratio | -0.02 |
| Alpha | -6.77 |
| Beta | 1.22 |
| $R^2$ | 0.91 |

## DETAILS

| Fees | |
|---|---|
| Maximum Subscription Fee | 3.00% |
| Maximum Redemption Fee | 0.00% |
| Conversion Fees | 1.50% |
| Real ongoing charges (31.12.23) | 2.23% |
| Maximum Management Fees | 1.75% |

| Key Figures | |
|---|---|
| NAV | 333.49 |
| 12M NAV max. (29.02.24) | 333.49 |
| 12M NAV min. (27.10.23) | 267.08 |
| Initial NAV | 140.06 |
| Periodicity of NAV Calculation | Daily |

| Codes | |
|---|---|
| ISIN Code | LU0347712357 |
| Bloomberg Code | PARGECU LX |

**Characteristics**

| | |
|---|---|
| Legal form | Sub-fund of SICAV BNP PARIBAS FUNDS Luxembourg domicile |
| Dealing Deadline | 16:00 CET STP (12:00 CET NON STP) |
| Benchmark | MSCI World NR |
| Domicile | Luxembourg |
| Launch Date | 30.11.2012 |
| Fund Manager | David WINBORNE |
| Management Company | BNP PARIBAS ASSET MANAGEMENT Luxembourg |
| Delegated Manager | IMPAX ASSET MANAGEMENT LTD |
| Delegated Manager | BNP PARIBAS ASSET MANAGEMENT UK Limited |
| Custodian | BNP PARIBAS, Luxembourg Branch |
| Base Currency | EUR |

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