

Key Investor Information

This document provides you with key investor information about this Fund. It is not marketing material. The information is required by law to help you understand the nature and the risks of investing in this Fund. You are advised to read it so you can make an informed decision about whether to invest.

GLOBAL SUSTAINABLE DYNAMIC, abbreviated to BNPP B STRAT GLOB SUST DYNAMIC, a sub-fund of the BNP PARIBAS B STRATEGY SICAV

Share class: "Classic" - Unit type "Distribution" - ISIN BE0163305544

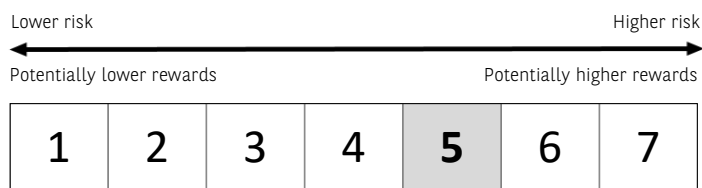
This Fund is managed by BNP PARIBAS INVESTMENT PARTNERS Belgium, part of the BNP Paribas Group of companies

Objectives and investment policy

This sub-fund is a fund of funds. It seeks to ensure the maximum possible growth and a broad diversification of risks by investing mainly in undertakings for collective investment from around the world, which in turn invest in all types of asset class (equities, bonds, alternative investments [see definition in the section regarding the sub-fund's investment policy in the full prospectus]).

The sub-fund is actively managed and as such may invest in securities that are not included in the index, 8% STOXX Europe 600 (EUR) NR + 17% EURO STOXX (EUR) NR + 23% S&P 500 Composite (EUR) NR + 3% Topix 100 (EUR) RI + 14% MSCI Emerging Markets (EUR) NR + 12.5% Bloomberg Euro Aggregate Treasury (EUR) RI + 12.5% Bloomberg Euro Aggregate Corporate (EUR) RI + 10% Cash Index €STR (EUR) RI. This index is used for performance comparison purposes. It is not suitable for environmental and social characteristics. This sub-Fund promotes environmental and social characteristics by giving special attention to social, environmental and governance issues. As part of its investment decisions, at least 75% of the underlying UCIs must have obtained the Febelfin sustainability label for sustainable financial products, or undertake to obtain it within six months of the date of purchase. This label defines a set of minimum requirements, namely the application of the following three strategies: (1) integration of ESG criteria, (2) use of normative screening (based on an international standard) and (3) exclusion lists, as well as at least a fourth sustainable strategy (such as an ESG score above the benchmark). For more information on the Towards Sustainability label, see www.towardssustainability.be/en/quality-standard. The remaining underlying UCIs (maximum 25%) are either funds promoting, among other characteristics, environmental and/or social characteristics and investing in companies following good governance practices (i.e. SFDR Article 8), or funds aimed at sustainable investment (i.e. SFDR Article 9). The Fund promotes environmental or social characteristics and invests at least 40% of its assets in sustainable investments as defined by the SFDR. Several criteria are factored into the internal definition of sustainable investments. In practice, this means a company must fulfil several of the criteria before it is deemed to be contributing to an environmental or social objective. More information on this can be found in the Prospectus. The internal methodology described in the Prospectus applies only to internal funds for which BNPP AM is the management company. For external funds, Fundquest Advisor, a BNPP AM entity specialising in the selection of external funds, assesses the methods used by external asset managers. As part of active portfolio management, and depending on the market conditions and their own forecasts, the manager may deviate from the following neutral weightings: 65% equities, 25% bonds, 10% alternative investments, 0% cash and money market instruments, subject to the following limits: equities 40%90%, bonds 0%40%, alternative investments 0%40%, cash and money market instruments 0%50%. The Sub-fund may use derivatives on an optional and marginal basis, both for hedging purposes and to achieve its investment objectives. These instruments serve to replicate or offset the risks inherent in investments in the underlying assets in a more precise and flexible manner and their use does not in itself increase the risks.

Risk and reward profile



Other risks materially relevant to the Fund which are not adequately captured by the indicator are described below:

- **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.

- Explanation of the indicator and its main limitations: this indicator represents the annual volatility of the Fund over a five-year period.
- Information on past performance is not a reliable indicator of future performance.
- The risk category of a fund is an indicator but not a target or a guarantee.
- It is likely to change over time.
- The lowest category does not mean a risk-free investment.
- Why is the Fund in this specific category?
The risk category is justified by investment in various classes of assets, generally with a large proportion of risky assets and a smaller proportion of less risky assets.



BNP PARIBAS
ASSET MANAGEMENT

The asset manager for a changing world

Charges

The charges you pay are used to pay the Fund's running costs, including the costs of marketing and distribution. These charges reduce the potential growth of your investment.

One-off charges taken before or after you invest	
Entry charge	2.50%
Exit charges	None
This is the maximum that may be taken out of your capital before it is invested or before the proceeds of your investment are paid out.	
Charges taken from the Fund over each year	
Ongoing charges	1.87% (*)
Charges taken from the fund under specific conditions	
Performance fee	None

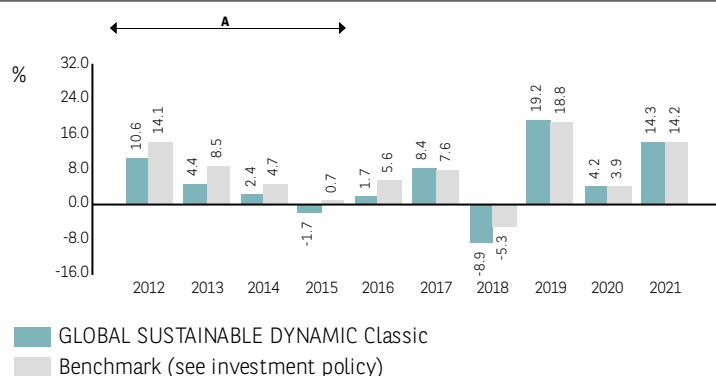
The **entry charges** shown are maximum figures. In some cases you might pay less. You can find this out from your financial adviser.

(*) The percentage of **ongoing charges** is based on past expenses calculated in 31 December 2021.

• Portfolio transaction costs, except in the case of an entry/exit charge paid by the Fund when buying or selling units in another collective investment undertaking. In the event of a change of sub-fund, share class or type of units, you will incur the charges shown in the "Economic information" section of the Fund's prospectus, which is available at <http://www.bnpparibas-am.be>.

For more information about charges, please see the "Fees and Costs" section of the Fund's prospectus, which is available at <http://www.bnpparibas-am.be>.

Past performance



A: 1997–2015: During this period, a different investment policy was implemented.

- Past performance is not a reliable indicator of future results.
- The performance fees and the ongoing charges of the Fund are included in the calculation of past performance.
- The entry/exit charges and conversion fees are excluded from the calculation of past performance.
- The share class came into existence in 1997.
- Past performance has been calculated in EUR.
- Performance figures are shown for this share class (accumulation units according to the principle that any distributable income from the Fund has been reinvested).

Practical information

- Custodian: BNP PARIBAS SA, Belgium Branch.
- This document provides a description of the Fund, a sub-fund of the SICAV with multiple sub-funds undertaking investments meeting the terms of Directive 2009/65/EC, trading as BNP PARIBAS B STRATEGY. The assets and liabilities of each sub-fund are separated, meaning that each sub-fund is solely responsible for its rights and debts.
- You can obtain more information about the Fund free of charge (prospectus, interim report, annual report of the BNP PARIBAS B STRATEGY SICAV, in French and Dutch, at <http://www.bnpparibas-am.be> or from the financial service provider at the following address: BNP Paribas Fortis SA, Montagne du Parc, 3, 1000 Brussels, Belgium.
- You can view the most recent net asset value at the BEAMA website <http://www.beama.be/vni>. Other useful information is available at: <http://www.bnpparibas-am.be>.
- Belgian tax law may have an impact on the personal tax situation of the investor.
- Details of the updated remuneration policy, including a description of how remuneration and benefits are calculated, the identity of the persons responsible for allocating remuneration and benefits, including the composition of the remuneration committee, are available at <http://www.bnpparibas-am.com/en/remuneration-policy/> and a paper copy will be provided free of charge on request.
- BNP PARIBAS ASSET MANAGEMENT France may be held liable solely on the basis of any statement contained in this document that might be misleading, inaccurate or inconsistent with the relevant parts of the Fund prospectus.
- You may request the conversion of all or part of your shares into shares of another BNP PARIBAS B STRATEGY sub-fund, category, or class. As regards the conversion procedures, please refer to the prospectus or contact your financial advisor for more details.

This sub-fund is authorised in Belgium and regulated by the Financial Services and Markets Authority (FSMA).

BNP PARIBAS ASSET MANAGEMENT Belgium is authorised in Belgium and regulated by the Financial Services and Markets Authority (FSMA).

This key investor information is accurate as at 1 October 2022.



BNP PARIBAS
ASSET MANAGEMENT

The asset manager for a changing world