

DASHBOARD AS AT 31.05.2024

Asset Class	Official Benchmark	No. of Holdings	Fund Size (EUR millions)
Alternatives & Other	No benchmark	24	58

Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)
1 2 3 4 5 6 7	1.36 %	-

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

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



Cumulated Performance at 31.05.2024 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
FUND	1.36	0.65	1.45	3.77	4.06	-0.33	-	-	-

Calendar Performance at 31.05.2024 (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
FUND	3.88	-12.40	-	-	-	-	-	-	-	-

(1) All figures net of fees (in EUR). The value of your investments may fluctuate. Past performance is no guarantee for future results.
Source: BNP Paribas Asset Management

HOLDINGS : % OF PORTFOLIO

Investment policy

Η FCP αποσκοπεί στην επίτευξη δυναμικής κατανομής μεταξύ. αφενός, ένα «ενεργητικό-δείκτης» για την ασφάλιση των κατόχων (χωρίς να εξασφαλίζεται) Ότι κάθε αίτηση εξόφλησης θα υποβάλλεται σε καθαρή αξία ενεργητικού τουλάχιστον ίση με το 80% της μέγιστης καθαρής αξίας ενεργητικού που έχει επιτύχει το CPF μεταξύ της ημερομηνίας δημιουργίας του και της ημερομηνίας εξόφλησης και.

Από την άλλη πλευρά, ένα «διαφοροποιημένο χαρτοφυλάκιο περιουσιακών στοιχείων» που επιτρέπει στους κατόχους να είναι εν μέρει εκτεθειμένοι στην εξέλιξη (προς τα πάνω και προς τα κάτω) ενός δυναμικού χαρτοφυλακίου ΟΣΕΚΑ ή/και ΟΕΕ σε διάφορες κατηγορίες περιουσιακών στοιχείων, όπως περιγράφεται στην ενότητα «επενδυτική στρατηγική». Αυτός είναι ένας στόχος που δεν είναι σε καμία περίπτωση εγγυημένος. Ο κάτοχος είναι εκτεθειμένος σε κίνδυνο απώλειας κεφαλαίου χωρίς περιορισμό υπό ορισμένες ακραίες συνθήκες της αγοράς, ιδίως στην περίπτωση αναστολής της καταχώρισης ενός ή περισσότερων στοιχείων ενεργητικού που αποτελούν μέρος του δυναμικού χαρτοφυλακίου «διαφοροποιημένων στοιχείων ενεργητικού» που κατέχει η FCP. Στο πλαίσιο της κατανομής του, το CPF θα διασφαλίσει ότι τουλάχιστον το 75% των υποκείμενων αμοιβαίων κεφαλαίων στα οποία επενδύει προάγει τα περιβαλλοντικά ή κοινωνικά χαρακτηριστικά, ή συνδυασμό αυτών, υπό την προϋπόθεση ότι οι εταιρείες στις οποίες πραγματοποιούνται οι επενδύσεις εφαρμόζουν πρακτικές χρήστης διακυβέρνησης.

Η απόδοση του CPF θα εξαρτηθεί από την αντίστοιχη απόδοση των «διαφοροποιημένων στοιχείων ενεργητικού» και των «στοιχείων ενεργητικού επιτοκίων», όπως οι ΟΣΕΚΑ ή οι ΟΕΕ, και τα προϊόντα επιτοκίων. Η προσαρμογή της αναλογίας των στοιχείων ενεργητικού στο χαρτοφυλάκιο θα εξαρτηθεί από i) το περιθώριο που θα διατεθεί αφού ληφθούν υπόψη οι παράμετροι του στόχου για την επίτευξη κάθε ημέρας i), Καθαρή αξία ενεργητικού ίση τουλάχιστον με το 80% της υψηλότερης καθαρής αξίας ενεργητικού που επιτεύχθηκε από το CPF μεταξύ της ημερομηνίας δημιουργίας του και της ημερομηνίας της ημέρας i) και ii) των προσδοκίων του χρηματοοικονομικού διαχειριστή κατ' ανάθεση στις αγορές αναφοράς. Προκειμένου να πληρούνται οι απαιτήσεις του στόχου της απόκτησης κάθε ημέρας i), καθαρή αξία ενεργητικού τουλάχιστον ίση με το 80% της υψηλότερης καθαρής αξίας ενεργητικού που επιτυγχάνει το CPF μεταξύ της ημερομηνίας δημιουργίας του και της ημερομηνίας εκείνης της ημέρας i) ή/και εφόσον το απαιτούν οι συνθήκες της αγοράς. Το CPF μπορεί να επενδυθεί μόνο σε «περιουσιακά στοιχεία επιτοκίων» και, ως εκ τούτου, η έκθεση στο δυναμικό χαρτοφυλάκιο μπορεί να καταστεί και να παραμείνει μηδενική. Στην περίπτωση αυτή, το CPF δεν θα μπορούσε πλέον να συμβάλει στην πιθανή περαιτέρω αύξηση της αξίας των «διαφοροποιημένων στοιχείων ενεργητικού», μολονότι θα ήταν ισχυρό. Η διαχείριση του FCP είναι ενεργή. Η διαχείρισή του δεν γίνεται σε σχέση με έναν δείκτη αναφοράς.

Protection level

Highest NAV date since 22/09/2021	21/05/2024
Highest NAV since 22/09/2021	92.42 €
Protection effective date*	Permanente
Protected NAV	73.93 €

Key information

Exposure to the diversified assets and absolute performance strategies	100%
Update	31/05/2024

* The information given within this table is not updated daily and is therefore valid as of the day of the update

Source of data: BNP Paribas Asset Management, as at 31.05.2024.

The above-mentioned securities are for illustrative purpose only and do not constitute any investment advice or recommendation



RISK

Risk Indicator



Risk Analysis (3 years, monthly)

	Fund
Volatility	5.18
Sharpe Ratio	-0.93
Modified Duration (bond pocket)	3.39

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 2 out of 7, which is a low risk class.

The risk category is justified by the portfolio insurance-type management and permanent protection.

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:** the risk that the creditworthiness of an issuer may deteriorate or that it may default, potentially causing the value of the associated instruments to fall.
- **Derivative Risk:** the use of derivatives can amplify fluctuations in the value of investments, thus increasing the volatility of returns.
- **Liquidity Risk:** this risk arises from the difficulty of selling a security at its fair value and within a reasonable period of time due to a lack of buyers.

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		Key Figures (EUR)		Codes	
Maximum Subscription Fee	3.00%	NAV	91.92	ISIN Code	FR0014004H33
Real Ongoing Charges (31.12.23)	1.31%	12M NAV max. (21.05.24)	92.42	Bloomberg Code	BN8PMCC FP
Maximum Management Fees	0.90%	12M NAV min. (19.10.23)	85.96		
		Fund Size (EUR millions)	57.79		
		Initial NAV	100.00		
		Periodicity of NAV Calculation	Daily		

Characteristics

Legal form	Mutual Fund BNP PARIBAS ETHNIKI INSURANCE 80% PROTECTED MULTI-ASSET FUND France domicile
Recommended Investment Horizon	10
Min. initial subscription share number	0
Domicile	France
Launch Date	22.09.2021
Fund Manager(s)	Raphael LORENZ
Management Company	BNP PARIBAS ASSET MANAGEMENT Europe
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT UK Limited
Custodian	BNP PARIBAS
Base Currency	EUR
Subscription/execution type	NAV + 2
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>

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