

DASHBOARD AS AT 30.04.2024

Asset Class	Official Benchmark	No. of Holdings	Fund Size (EUR millions)
Alternatives & Other	No benchmark	13	46
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	
<div> <div>1</div> <div>2</div> <div>3</div> <div>4</div> <div>5</div> <div>6</div> <div>7</div> </div>	-4.75 %	-	

(1) All figures net of fees (in EUR).

(2) Based on 360 days

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



Cumulated Performance at 30.04.2024 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
● FUND	-4.75	-1.73	-1.47	5.10	-6.46	-18.79	-	-	-

Calendar Performance at 30.04.2024 (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
● FUND	-3.82	-	-	-	-	-	-	-	-	-

(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

Main Holdings (%)

ENGIE SA	26.65
BNP PARIBAS SA	22.99
WOLTERS KLUWER NV C	22.90
SANOFI SA	10.70
SOCIETE GENERALE SA	4.89
AMUNDI SA	2.88
CREDIT AGRICOLE SA	2.83
QIAGEN NV	2.66
BNPP CASH INVEST E C	1.02
AXA SA	0.81
No. of Holdings in Portfolio	13

by Country (%)

France	96.17
Netherlands	22.90
United States	-19.55
Cash	0.48
Total	100.00

by Rating (%)

Not rated	97.46
Derivatives	2.06
Cash	0.48
Total	100.00

by Currency (%)

EUR	100.00
Total	100.00

Source of data: BNP Paribas Asset Management, as at 30.04.2024

Sources: Fitch, Moody's, S&P. Ratings lower than BBB- refer to high-yield or speculative-grade bonds.

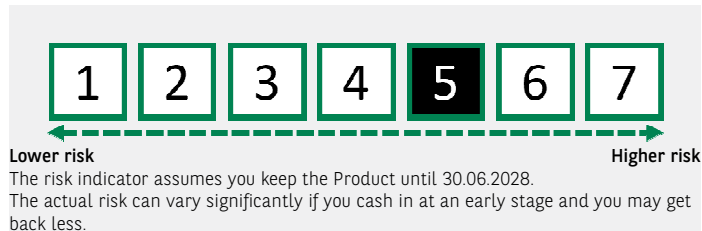
The above mentioned securities are for illustrative purpose only and do not constitute any investment recommendation.

The data as shown in the factsheets are based on official accounting data and are based on trade date.



RISK

Risk Indicator



Risk Analysis (Since inception)

Fund

Volatility	12.70
Sharpe Ratio	-0.95
Modified Duration (30.04.2024)	0.00
Yield to Maturity (30.04.2024)	0.02
Average coupon	0.00

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 5 out of 7, which is a medium-high risk class.

The risk category is justified by structured management and the investment horizon. Redemption before the maturity date may be associated with a higher risk level.

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:

- **Risk linked to derivatives:** the use of derivatives can amplify fluctuations in the value of investments, thus increasing the volatility of returns.

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	1.00%	NAV	811.71	ISIN Code	FR0014007V40
Maximum Redemption Fee	0.00%	12M NAV max. (14.06.23)	898.58	Bloomberg Code	BNEHECC FP
Real Ongoing Charges (31.12.23)	4.21%	12M NAV min. (30.10.23)	770.72		
Maximum Management Fees	4.00%	Fund Size (EUR millions)	46.32		
		Initial NAV	1,000.00		
		Periodicity of NAV Calculation	Daily		

Characteristics

Legal form	Mutual Fund BNP PARIBAS APOLLO GLOBAL ESG HYDROGEN ECONOMY France domicile
Dealing Deadline	13:00 CET
Recommended Investment Horizon	Hold to maturity
Min. initial subscription share number	0
PEA Eligible	Yes
Domicile	France
First NAV date	21.03.2022
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 6



GLOSSARY

Modified Duration

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).

YTM (Yield to Maturity)

A yield calculation that takes into account the relationship between a security's maturity value, time to maturity, current price, and coupon yield.

Arithmetic Mean Rating

Weighted average of rating values from the agencies Fitch, Moody's and Morningstar present in the fund.

A glossary of financial terms appearing on this document can be found at <http://www.bnpparibas-am.com>

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