

DASHBOARD AS AT 30.04.2025

Asset Class	Official Benchmark	No. of Holdings	Fund Size (EUR millions)
Balanced	No benchmark	19	36

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>	-	-

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

This fund has less than a year history. Therefore performances cannot be displayed following MIFID regulation.



## HOLDINGS : % OF PORTFOLIO AND FOCUS ON ILLIQUID PART

## by Asset (%)

	exposure of total portfolio
Broadly Syndicated Loans	44.10
Corporate Debt	10.35
Real Estate Debt	0.00
Infrastructure Debt	8.52
Liquid Assets	27.89
Money Market	0.00
Cash	9.15
Total	100.00

## by Debt Type (%)

	focus on illiquid part
Secured	100.00
Unsecured	0.00
Total	100.00

## by Coupon Type (%)

	focus on illiquid part
Float	86.47
Fixed	13.53
Total	100.00

## by Country (%)

	focus on illiquid part
France	86.95
Germany	4.32
Luxembourg	0.00
United States	0.00
Norway	4.38
Sweden	4.35
Total	100.00

## by Sector (%)

	focus on illiquid part
Chemicals, Plastics & Rubber	0.00
Energy - Electricity	13.53
Healthcare & Pharmaceuticals	30.63
Utilities - Electric	0.00
Services - Business	4.32
High Tech Industries	18.14
Capital Equipment	7.67
Consumer Goods - Durable	4.38
Environmental Industries	13.12
Services - Consumer	8.22
Total	100.00

Source of data: BNP Paribas Asset Management.

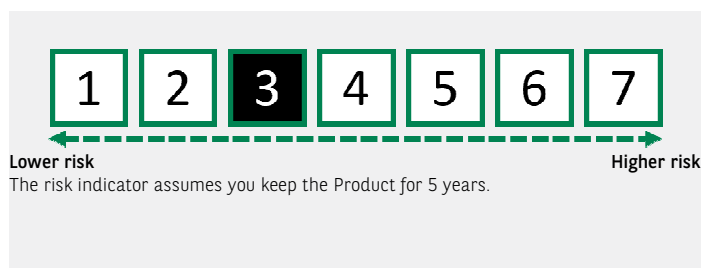
The above-mentioned securities are for illustrative purpose only and do not constitute any investment recommendation.

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



## RISK

## Risk Indicator



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 3 out of 7, which is a medium-low risk class.

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.
- **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 (CZK)		Codes	
Estimated ongoing charges (30.09.24)	2.25%	NAV	9,983.22	ISIN Code	LU2898187237
		12M NAV max. (28.02.25)	10,013.16	Bloomberg Code	BDPCVRH OX
Maximum Management Fees	1.15%	12M NAV min. (30.04.25)	9,983.22		
		Fund Size (EUR millions)	36.33		
		Initial NAV	10,000.00		
		Periodicity of NAV Calculation	Monthly		
Characteristics					
Legal form	SICAV BNP PARIBAS ALTERNATIVE STRATEGIES Luxembourg domicile				
Recommended Investment Horizon	5 years				
Domicile	Luxembourg				
Launch Date	31.01.2025				
Fund Manager(s)	Sergey PERGAMENTSEV				
Management Company	BNP PARIBAS ASSET MANAGEMENT Europe				
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT UK LIMITED				
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT Europe, Netherlands Branch				
Custodian	BNP PARIBAS, Luxembourg Branch				
Base Currency	EUR				
Subscription/execution type	Other				
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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