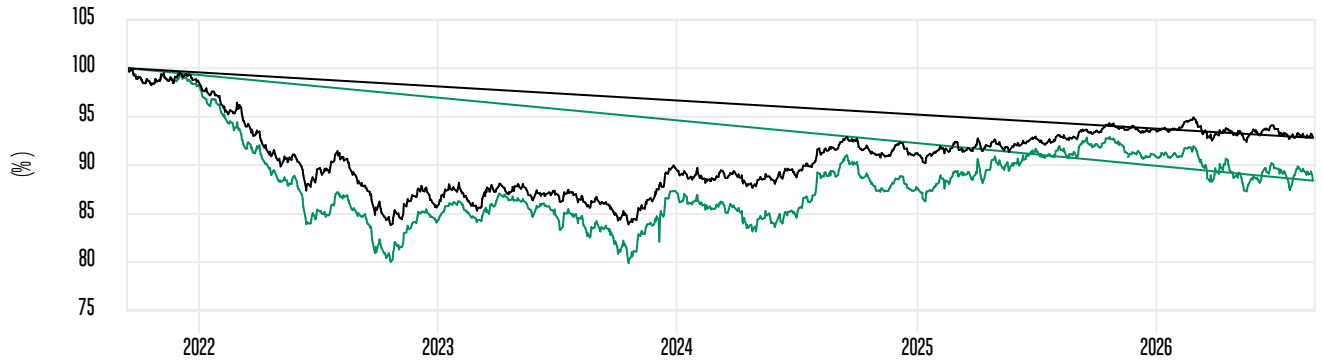
DASHBOARD AS AT 31.08.2026

Asset Class	Official Benchmark	No. of Holdings	Fund Size (EUR millions)
Fixed Income	Bloomberg Global Aggregate (hedged in EUR) RI	572	219

Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)
1 2 **3** 4 5 6 7	-2.79% Benchmark -0.89%	1.60% Benchmark 2.25%

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

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



Cumulative performance at 31.08.2026 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
FUND	-2.79	-0.62	-0.47	-3.85	-3.21	-0.48	4.95	4.10	-11.75
BENCHMARK	-0.89	-0.01	-0.91	-2.25	-0.10	1.38	7.02	4.83	-7.16

Calendar Performance at 31.08.2026 (%)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
FUND	3.63	0.48	3.85	-14.42	-	-	-	-	-	-
BENCHMARK	2.68	1.68	4.73	-13.27	-	-	-	-	-	-

(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

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HOLDINGS: % OF PORTFOLIO

Main Holdings (%)	
UK CONV GILT 4.38 PCT 31-JUL-2054	14.59
UNITED STATES TREASURY 3.63 PCT	11.05
BNPP SRI INVEST 3M X D	3.32
BRAZIL FEDERATIVE REPUBLIC OF	2.45
JAPAN (GOVERNMENT OF) 3.20 PCT 20-SEP-2055	2.40
UMBS 30YR TBA(REG A) 5.50 PCT 25 APR 2055	2.37
COLOMBIA (REPUBLIC OF) 7.75 PCT 18-SEP-2030	2.30
BNPP FD ERP STRATEGIC AUTO BD X C	1.57
MEXICO (UNITED MEXICAN STATES)	1.41
HUNGARY (GOVERNMENT) 4.75 PCT	1.31
No. of Holdings in Portfolio	**572**

by Country (%)		Against Benchmark
United States	35.09	- 5.29
United Kingdom	15.64	+ 11.26
China	4.81	- 6.17
Japan	4.20	- 3.71
Colombia	3.71	+ 3.70
Mexico	3.36	+ 2.71
Brazil	2.49	+ 2.46
Romania	1.89	+ 1.65
France	1.79	- 3.40
Hungary	1.66	+ 1.49
Derivatives	0.01	+ 0.01
Forex contracts	0.33	+ 0.33
Other	13.54	- 16.42
Cash	11.48	+ 11.39
Total	**100.00**	

by Rating (%)	
AAA	3.58
AA+	25.02
AA-	15.51
A+	8.10
A-	3.30
BBB+	4.48
BBB	7.71
BBB-	8.40
BB	7.68
Other	4.44
Not rated	-0.03
Derivatives	0.01
Forex contracts	0.33
Cash	11.48
Total	**100.00**

by Currency (%)		Against Benchmark
EUR	95.81	- 4.12
JPY	15.02	+ 15.03
CNY	4.22	+ 4.13
HUF	4.07	+ 4.07
NZD	3.32	+ 3.32
EGP	2.55	+ 2.55
INR	1.30	+ 1.30
CHF	1.05	+ 1.05
NOK	0.87	+ 0.87
COP	0.54	+ 0.54
Other	-28.75	- 28.74
Total	**100.00**	

Source of data: BNP Paribas Asset Management, as at 31.08.2026
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.

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ESG (ENVIRONMENTAL, SOCIAL AND GOVERNANCE) Score goes from 0 (worst) to 99 (best)

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. Sustainalytics, ISS & Trucost) to determine issuers' ESG scores. If the issuer's commitments and practices on a pillar of assessment (E, S or G) are better than scoring peers, it will receive a positive 'contribution' for this pillar.

Each issuer is assigned a final score from 0 to 99 which is the result of 50 as a reference plus the sum of the contributions from each of the three pillars.

Sustainability

ESG Score

	Neutral Score	Environmental Contribution (E)	Social Contribution (S)	Governance Contribution (G)	ESG global score	Coverage rate
Portfolio	50	-0.63	-1.22	2.45	50.59	100%
Benchmark	50	0.14	0.73	1.58	52.44	96%

Score goes from 0 (worst) to 99 (best)

Source: BNP Paribas Asset Management

Sustainability

ESG benchmark

For more information about ESG Benchmark definition, please refer to the "Investment policy" section of the FCP prospectus, which is available from the following address: www.bnpparibas-am.com

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, performance 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.

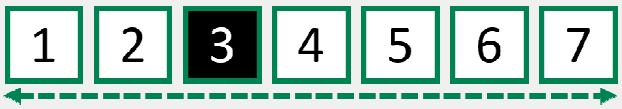
Portfolio Coverage

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 Indicator



Lower risk **Higher risk**

The risk indicator assumes you keep the Product for 4 years.

Risk Analysis (3 years, monthly)	**Fund**
Volatility	5.73
Ex-post Tracking Error	2.25
Information Ratio	-0.29
Sharpe Ratio	-0.23
Modified Duration (31.08.2026)	9.78
Yield to Maturity (31.08.2026)	4.92
Average coupon	4.02

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.
The risk category is justified by the investment mainly in interest rate instruments. The investor's attention is drawn to the fact that an increase in interest rates results in a decrease in the value of investments in bonds and debt instruments and more generally fixed income instruments.

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:

- **Counterparty Risk:** this risk is associated with the ability of a counterparty in an Over The Counter financial transaction to fulfil its commitments like payment, delivery and reimbursement.
- **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.
- **Risk linked to derivatives:** 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.
- **Operational risk:** In the event of an operational breakdown within the management company, one of its representatives or the depositary, investors could face various disruptions (late payment, delivery etc.).
- **Risk related to investments in mainland China:** these investments are subject to risks specific to the Chinese financial markets which may result from political, economic, social, tax, market and operational factors specific to the Chinese market.

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	
Maximum Subscription Fee	0.00%
Maximum Redemption Fee	2.25%
Maximum conversion Fees	1.50%
Real Ongoing Charges (31.12.25)	1.88%
Maximum Management Fees	0.75%

Key Figures (EUR)	
NAV	87.08
12M NAV max. (22.10.25)	91.52
12M NAV min. (19.05.26)	86.00
Fund Size (EUR millions)	219.24
Initial NAV	100.00
Periodicity of NAV Calculation	Daily

Codes		
ISIN Code		LU2200549264
Bloomberg Code		BGBOPKE LX
Quotation	**Bloomberg Code**	**Reuters code**
Euronext Paris	BGBOPKE LX	N/A

Characteristics

Legal form	Sub-fund of SICAV BNP PARIBAS FUNDS Luxembourg domicile
Dealing Deadline	16:00 CET STP (12:00 CET NON STP)
Recommended Investment Horizon	4 years
Benchmark	Bloomberg Global Aggregate (hedged in EUR) RI
Domicile	Luxembourg
First NAV date	05.01.2021
Fund Manager(s)	James MCALEVEY
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	AXA INVESTMENT MANAGERS UK LIMITED
Custodian	BNP PARIBAS, Luxembourg Branch
Base Currency	EUR
Subscription/execution type	NAV + 1

Characteristics

SFDR article	Article 8 - Promotion of environmental or social characteristics

BNP PARIBAS ASSET MANAGEMENT

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GLOSSARY

Ex-post Tracking Error
The tracking error measures the volatility of a portfolio's relative return in relation to its benchmark index.

Information Ratio
The information ratio is a risk-adjusted return that measures the relationship between the portfolio's tracking error and its relative return compared with the benchmark index (called active return).

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

DISCLAIMER

BNP Paribas Asset Management Luxembourg SA, a management company governed by chapter 15 of the law of 17 December 2010 and an alternative investment fund manager governed by the law of 12 July 2013 supervised by the Commission de Surveillance du Secteur Financier (CSSF) under number S00000608 and A00000763 respectively, incorporated under the form of a société anonyme, with its registered office at 60, avenue John F. Kennedy L-1855 Luxembourg, Grand-Duchy of Luxembourg, RCS Luxembourg B27605, and its Website : www.bnpparibas-am.com (hereafter the "Company"). This material is issued and has been prepared by the Company. This material is produced for information purposes only and does not constitute: 1. an offer to buy nor a solicitation to sell, nor shall it form the basis of or be relied upon in connection with any contract or commitment whatsoever or 2. investment advice. This material makes reference to certain financial instruments authorised and regulated in their jurisdiction(s) of incorporation. No action has been taken which would permit the public offering of the financial instrument(s) in any other jurisdiction, except as indicated in the most recent prospectus and the Key Information Document (KID) of the relevant financial instrument(s) where such action would be required, in particular, in the United States, to US persons (as such term is defined in Regulation S of the United States Securities Act of 1933). Prior to any subscription in a country in which such financial instrument(s) is/are registered, investors should verify any legal constraints or restrictions there may be in connection with the subscription, purchase, possession or sale of the financial instrument(s). Investors considering subscribing to the financial instrument(s) should read carefully the most recent prospectus and Key Information Document (KID) and consult the financial instrument(s') most recent financial reports. These documents are available on the website: www.bnpparibas-am.com Opinions included in this material constitute the judgement of the Company at the time specified and may be subject to change without notice. The Company is not obliged to update or alter the information or opinions contained within this material. Investors should consult their own legal and tax advisors in respect of legal, accounting, domicile and tax advice prior to investing in the financial instrument(s) in order to make an independent determination of the suitability and consequences of an investment therein, if permitted. Please note that different types of investments, if contained within this material, involve varying degrees of risk and there can be no assurance that any specific investment may either be suitable, appropriate or profitable for an investor's investment portfolio. Given the economic and market risks, there can be no assurance that the financial instrument(s) will achieve its/their investment objectives. Returns may be affected by, amongst other things, investment strategies or objectives of the financial instrument(s) and material market and economic conditions, including interest rates, market terms and general market conditions. The different strategies applied to financial instruments may have a significant effect on the results presented in this material. Past performance is not a guide to future performance and the value of the investments in financial instrument(s) may go down as well as up. Investors may not get back the amount they originally invested. The performance data, as applicable, reflected in this material, do not take into account the commissions, costs incurred on the issue and redemption and taxes. You can obtain this by clicking here: www.bnpparibas-am.com/en-lu/professional-investor/investors-rights-summary/ a summary of investor rights in English. BNP Paribas Asset Management Luxembourg SA may decide to discontinue the marketing of the financial instruments, in the cases covered by the applicable regulations. "The sustainable investor for a changing world" reflects the objective of BNP Paribas Asset Management Luxembourg SA to integrate sustainable development into its activities, , although not all funds managed by BNP Paribas Asset Management Luxembourg SA fulfil the requirement of either Article 8, for a minimum proportion of sustainable investments, or those of Article 9 under the European Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR). For more information, please see www.bnpparibas-am.com/en/sustainability.