

DASHBOARD AS AT 30.04.2024

Asset Class	Official Benchmark	No. of Holdings	Fund Size (USD millions)
Fixed Income	JPM EMBI Global Diversified (USD) RI	350	380
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	
<div>1</div> <div>2</div> <div>3</div> <div>4</div> <div>5</div> <div>6</div> <div>7</div>	4.98 % Benchmark 3.23 %	-0.66 % Benchmark 1.11 %	

(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	4.98	-1.54	3.63	12.34	14.82	8.58	-1.99	8.35	0.06
● BENCHMARK	3.23	-1.09	2.55	9.30	11.92	5.99	3.40	9.11	6.09

Calendar Performance at 30.04.2024 (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
● FUND	6.96	-15.12	2.06	-3.29	15.92	-1.90	-2.40	11.80	7.20	17.00
● BENCHMARK	7.33	-12.39	5.66	-3.44	17.15	0.60	-3.20	13.40	12.70	22.30

(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 (%)		by Country (%)		Against Benchmark
BNPP INSC USD 1D LVNAV X C	2.87	United Arab Emirates	5.10	+ 0.99
CEMEX SAB DE CV 9.13 PCT 31-DEC-2079	1.42	Mexico	4.95	- 0.02
UNITED STATES TREASURY 0.00 PCT 25-JUL-2024	1.30	Brazil	3.56	+ 0.30
PHILIPPINES (REPUBLIC OF) 9.50 PCT	1.22	Indonesia	3.43	- 1.08
ABU DHABI (EMIRATE OF) 4.88 PCT 30-APR-2029	1.17	Egypt	3.37	+ 0.72
BNPP FD SUST ASIAN CITIES BD X C	1.12	Turkey	3.36	- 1.09
UNITED STATES TREASURY 3.25 PCT	1.05	Chile	2.96	- 0.16
INDONESIA (REPUBLIC OF) 7.75 PCT 17-JAN-2038	0.96	Dominican Republic	2.70	- 0.18
BRAZIL FEDERATIVE REPUBLIC OF	0.94	Saudi Arabia	2.63	- 2.27
KENYA (REPUBLIC OF) 9.75 PCT 16-FEB-2031	0.88	Panama	2.47	- 0.18
No. of Holdings in Portfolio	350	Forex contracts	-0.73	- 0.73
		Other	61.07	- 1.44
		Cash	5.14	+ 5.14
		Total	100.00	

by Rating (%)		by Currency (%)		Against Benchmark
AA	5.27	AUD	-	+ 0.00
BBB	15.67	GBP	-	+ 0.00
BBB-	6.39	USD	99.86	- 0.14
BB+	8.55	EUR	0.07	+ 0.07
BB	6.71	HKD	0.07	+ 0.07
BB-	8.45	PLN	-	- 0.00
B+	4.32	Total	100.00	
B	4.83			
B-	7.72			
Other	22.58			
Not rated	5.10			
Forex contracts	-0.73			
Cash	5.14			
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.

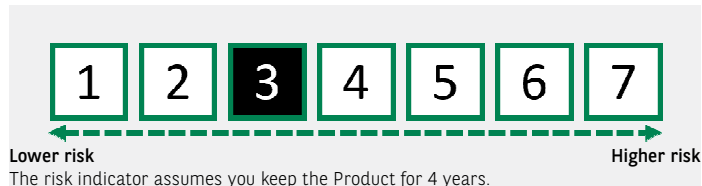
The above mentioned securities are for illustrative purpose only and do not constitute any investment recommendation.

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



RISK

Risk Indicator



Risk Analysis (3 years, monthly)

Fund

Volatility	11.37
Ex-post Tracking Error	4.85
Information Ratio	-0.37
Sharpe Ratio	-0.20
Modified Duration (30.04.2024)	6.71
Yield to Maturity (30.04.2024)	7.35
Average coupon	5.36

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.

DETAILS

Fees		Key Figures (EUR)		Codes	
Maximum Subscription Fee	3.00%	NAV	404.68	ISIN Code	LU0282274348
Maximum conversion Fees	1.50%	12M NAV max. (12.04.24)	412.23	Bloomberg Code	PAREMCE LX
Real Ongoing Charges (31.12.23)	1.64%	12M NAV min. (08.05.23)	351.83		
Maximum Management Fees	1.25%	Fund Size (USD millions)	379.99		
		Initial NAV	314.54		
		Periodicity of NAV Calculation	Daily		

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
Benchmark	JPM EMBI Global Diversified (USD) RI
Domicile	Luxembourg
Launch Date	30.11.2012
Fund Manager(s)	Alaa BUSHEHRI
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT UK Limited
Custodian	BNP PARIBAS, Luxembourg Branch
Base Currency	USD
Subscription/execution type	NAV + 1
SFDR article	Article 8 - Promotion of environmental or social characteristics



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>

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