

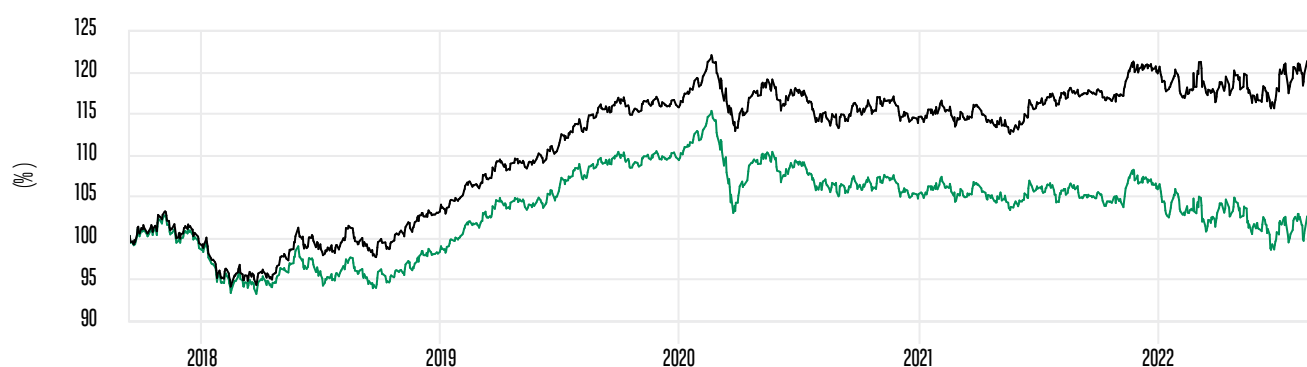
DASHBOARD AS AT 31.08.2022

Asset Class	Benchmark	No. of Holdings	Fund Size (USD millions)
Fixed Income	JP Morgan Asia Credit JACI (USD) RI	30	36
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>	-2.98 % Benchmark 1.66 %	-2.04 % Benchmark 1.71 %	

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

(2) Based on 360 days

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



Cumulated Performance at 31.08.2022 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
● FUND	-2.98	0.17	1.04	-0.24	-3.32	-2.18	-6.08	6.94	2.72
● BENCHMARK	1.66	1.15	4.11	3.05	3.35	7.58	5.31	22.21	21.85

Calendar Performance at 31.08.2022 (%)

	2021	2020	2019	2018	2017	2016	2015	2014	2013	2012
● FUND	0.55	-3.71	11.25	-0.49	-9.17	7.30	14.60	19.70	-8.00	10.10
● BENCHMARK	4.57	-1.00	12.20	3.81	-7.09	9.10	13.80	24.00	-6.60	11.00

(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
MALAYSIA (GOVERNMENT) 2.07 PCT	5.76	China	29.37	- 2.89
AXIATA SPV2 BHD 4.36 PCT 24-MAR-2026	5.04	India	26.87	+ 20.51
SINGTEL GROUP TREASURY PTE LTD 2.38 PCT	4.90	Hong Kong	10.86	+ 4.94
BHARTI AIRTEL LTD 3.25 PCT 03-JUN-2031	4.80	Malaysia	10.80	+ 3.64
LENOVO GROUP LTD 6.54 PCT 27-JUL-2032	4.62	Singapore	8.00	- 0.12
ADANI RENEWABLE ENERGY RJ LTD 4.63 PCT	4.42	Indonesia	6.65	- 4.00
RENEW POWER LTD 5.88 PCT 05-MAR-2027	4.41	Republic of Korea	3.90	- 8.27
ULTRATECH CEMENT LTD 2.80 PCT 16-FEB-2031	4.11	United Kingdom	3.84	+ 3.30
GREENKO SOLAR MAURITIUS LTD 5.95 PCT	4.09	Philippines	-	- 6.25
LONGFOR GROUP HOLDINGS LTD 4.50 PCT	3.99	Thailand	-	- 5.98
No. of Holdings in Portfolio	30	Forex contracts	-0.03	- 0.03
		Other	-	- 4.58
		Cash	-0.26	- 0.28
		Total	100.00	

by Rating (%)		by Currency (%)		Against Benchmark
A	18.77	SGD	-	- 6.16
A-	11.09	HKD	-	- 2.47
BBB+	3.90	EUR	-	- 0.02
BBB	16.21	CNY	-	- 10.03
BBB-	20.28	AUD	-	+ 0.00
BB+	7.84	USD	100.00	+ 50.00
BB	12.73	KRW	-	- 7.03
BB-	4.41	MYR	-	- 5.81
B+	3.67	IDR	-	- 5.15
Other	1.39	THB	-	- 5.03
Forex contracts	-0.03	Other	-0.01	- 8.29
Cash	-0.26	Total	100.00	
Total	100.00			

Source of data: BNP Paribas Asset Management, as at 31.08.2022

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

The risk and reward indicator for this fund is:



Risk Analysis (3 years, monthly)

Fund

Volatility	6.66
Ex-post Tracking Error	2.06
Information Ratio	-1.85
Sharpe Ratio	-0.25
Modified Duration (31.08.2022)	5.03
Yield to Maturity (31.08.2022)	7.01
Average coupon	3.83

The investments in the funds are subject to market fluctuations and the risks inherent in investments in securities. The value of investments and the income they generate may go down as well as up and it is possible that investors will not recover their initial outlay, the fund described being at risk of capital loss.

Why is the Fund in this specific category?

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.

DETAILS

Fees		Key Figures (EUR)		Codes	
Maximum Subscription Fee	3.00%	NAV	150.98	ISIN Code	LU0823378905
Maximum conversion Fees	1.50%	12M NAV max. (24.11.21)	159.04	Bloomberg Code	FLBCCCE LX
Real Ongoing Charges (30.03.22)	1.28%	12M NAV min. (22.06.22)	144.89		
Maximum Management Fees	0.90%	Fund Size (USD millions)	36.34		
		Initial NAV	122.38		
		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)
Benchmark	JP Morgan Asia Credit JACI (USD) RI
Domicile	Luxembourg
Launch Date	17.05.2013
Fund Manager(s)	Jean-Charles SAMBOR
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT UK Limited
Custodian	BNP PARIBAS SECURITIES SERVICES-LUXEMBOURG BRANCH
Base Currency	USD
Subscription/execution type	NAV + 1
SFDR article	Article 9 - Sustainable investment objective



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

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