

DASHBOARD AS AT 28.02.2025

Asset Class	Official Benchmark	No. of Holdings	Fund Size (USD millions)
Fixed Income	Bloomberg Global Aggregate (Hedged in USD) RI	673	336
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	
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(1) All figures net of fees (in EUR).

(2) Based on 360 days

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



HOLDINGS: % OF PORTFOLIO

Main Holdings (%)		by Country (%)		Against Benchmark
FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.21	United States	48.97	+ 7.41
MEXICO (UNITED MEXICAN STATES)	3.08	France	6.03	+ 1.08
GOVERNMENT NATIONAL MORTGAGE	2.42	Mexico	4.66	+ 4.13
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.88	United Kingdom	4.10	- 0.06
SWEDEN (KINGDOM OF) 1.00 PCT 12-NOV-2026	1.63	Sweden	3.50	+ 2.99
JPM LIQ USE LIQUIDITY XDI	1.40	Italy	3.32	+ 0.26
SWEDEN (KINGDOM OF) 2.50 PCT 12-MAY-2025	1.16	Spain	3.16	+ 0.93
POLAND (REPUBLIC OF) 2.00 PCT 25-AUG-2036	1.05	Germany	2.97	- 1.57
FEDERAL HOME LOAN MORTGAGE CORPORATION	0.99	Netherlands	1.87	+ 0.68
EUROPEAN UNION 0.00 PCT 04-JUL-2029	0.94	Czech Republic	1.68	+ 1.52
No. of Holdings in Portfolio	673	Derivatives	-0.29	- 0.29
		Forex contracts	0.08	+ 0.08
		Other	16.55	- 20.68
		Cash	3.38	+ 3.50
		Total	100.00	

by Rating (%)		by Currency (%)		Against Benchmark
AA+	10.28	USD	99.89	- 0.25
A+	4.85	CLP	1.50	+ 1.50
A-	7.44	ZAR	0.97	+ 0.97
BBB+	8.26	EUR	0.57	+ 0.57
BBB	13.51	CZK	0.47	+ 0.47
BBB-	7.15	MXN	0.10	+ 0.10
BB+	5.13	SEK	0.08	+ 0.08
BB	9.46	AUD	0.04	+ 0.04
BB-	7.19	PLN	0.02	+ 0.02
Other	20.62	PEN	0.02	+ 0.02
Not rated	2.93	Other	-3.66	- 3.51
Derivatives	-0.29	Total	100.00	
Forex contracts	0.08			
Cash	3.38			
Total	100.00			

Source of data: BNP Paribas Asset Management, as at 28.02.2025

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.



Label(s)



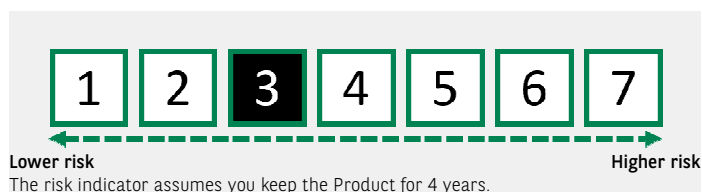
The fund has received recognition from the Belgian Central Labeling Agency in the form of Towards Sustainability Label.

The Towards Sustainability label helps all types of retail and institutional investors looking for more sustainable savings and investment solutions. Which in its turn encourages financial institutions to offer a diverse and high-quality range of sustainable products.

For more information on the label, visit the website: www.towardsustainability.be

RISK

Risk Indicator



Risk Analysis (Since inception)

Risk Analysis (Since inception)	Fund
Modified Duration (28.02.2025)	5.90
Yield to Maturity (28.02.2025)	5.15
Average coupon	4.64

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.

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. Because the Product currency is different from the reference currency of the Fund, you will be exposed to the fluctuations between those currencies.

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.
- **Operational and Custody 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.).

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	3.00%	NAV	107.43	ISIN Code	LU2702316246
Maximum conversion Fees	1.50%	12M NAV max. (10.02.25)	107.67	Bloomberg Code	AMSJMCL LX
Estimated ongoing charges (31.12.24)	1.09%	12M NAV min. (23.08.24)	98.38		
Maximum Management Fees	0.90%	Fund Size (USD millions)	335.69		
		Initial NAV	100.00		
		Periodicity of NAV Calculation	Daily		

Characteristics

Legal form	Sub-fund of SICAV AMSELECT Luxembourg domicile
Dealing Deadline	14:00 CET STP (12:00 CET NON STP)
Recommended Investment Horizon	4 years
Benchmark	Bloomberg Global Aggregate (Hedged in USD) RI
Domicile	Luxembourg
Launch Date	14.06.2024
Management Company	BNP PARIBAS ASSET MANAGEMENT Luxembourg
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT UK LIMITED
Delegated Manager	JP Morgan Asset Management (UK) Limited
Custodian	BNP PARIBAS, Luxembourg Branch
Base Currency	USD
Financial service	BNP Paribas Fortis SA/NV, Montagne du Parc 3, 1000 Brussels
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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