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BNY Mellon Global Bond Fund

INVESTMENT MANAGER



Newton Investment Management: Newton aims to deliver outcomes for its clients across active equities, income, absolute return, multi-asset, thematic and sustainable strategies. Its capabilities are driven by its global investment research platform which harnesses a breadth of both fundamental and quantitative research.

INVESTMENT OBJECTIVE

To maximise total returns from income and capital growth through investment primarily (meaning at least 90% of the Fund's assets) in a portfolio of international, sovereign, government, agency, corporate, bank and asset backed debt and debt-related securities and in derivatives.

GENERAL INFORMATION

Total net assets (million) \$ 483.00
Performance Benchmark JP Morgan Global GBI - unhedged TR
Lipper sector Lipper Global - Bond Global USD
Fund type ICVC
Fund domicile Ireland
Fund manager Jon Day
Alternate Trevor Holder / Carl Shepherd / Ella Hoxha
Base currency USD
Currencies available EUR, USD, GBP, AUD
Fund launch 27 Jan 1987

USD C (ACC.) SHARE CLASS DETAILS

Inception date 19 Dec 2001
Min. initial investment \$ 5,000,000
Max. initial charge 5.00%
Annual mgmt charge 0.50%
ISIN IE0003932492
Registered for sale in: AT, BE, CH, CL, CO, DE, DK, ES, FI, FR, GB, GG, HK, IE, IL, IT, JE, LU, NL, NO, PE, PT, SE, SG, US, UY

Costs incurred when purchasing, holding, converting or selling any investment, will impact returns. Costs may increase or decrease as a result of currency and exchange rate fluctuations. For more details please read the KID document.

DEALING

09:00 to 17:00 each business day
Valuation point: 12:00 Dublin time

FUND RATINGS



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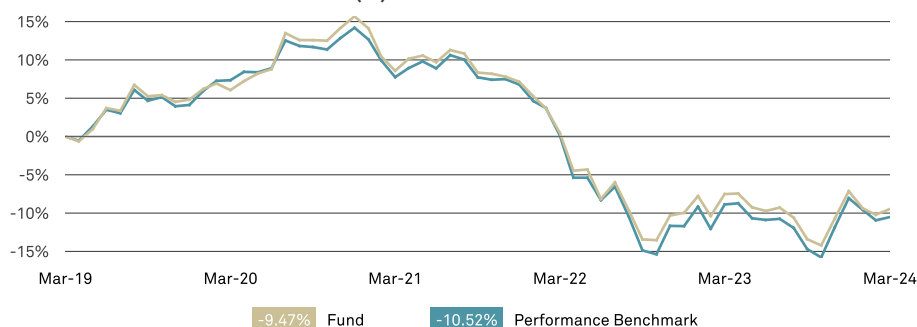
PERFORMANCE BENCHMARK

The Fund will measure its performance against the JP Morgan Global GBI Unhedged TR Index (the "Benchmark"). The Fund is actively managed, which means the Investment Manager has absolute discretion to invest outside the Benchmark subject to the investment objective and policies disclosed in the Prospectus. While the Fund's holdings may include constituents of the Benchmark, the selection of investments and their weightings in the portfolio are not influenced by the Benchmark. The investment strategy does not restrict the extent to which the Investment Manager may deviate from the Benchmark.

PERFORMANCE DISCLOSURE

Past performance is not a guide to future performance. The value of investments can fall. Investors may not get back the amount invested. Income from investments may vary and is not guaranteed. Please refer to the prospectus and the KID/ KIID before making any investment decisions. Documents are available in English and an official language of the jurisdictions in which the Fund is registered for public sale. Go to www.bnymellonim.com. For a full list of risks applicable to this fund, please refer to the Prospectus or other offering documents.

5 YEAR CUMULATIVE PERFORMANCE (%)



PERFORMANCE SUMMARY (%)

					Annualised		
	1M	3M	YTD	1YR	2YR	3YR	5YR
USD C (Acc.)	0.84	-2.51	-2.51	-2.11	-5.07	-5.87	-1.97
USD A (Acc.)	0.80	-2.63	-2.63	-2.59	-5.53	-6.34	-2.46
Performance Benchmark	0.47	-2.68	-2.68	-1.80	-5.46	-6.00	-2.20
Sector	0.86	-0.19	-0.19	4.41	-0.57	-2.09	0.39
Euro C (Acc.)	1.30	0.13	0.13	-1.39	-3.73	-3.20	-1.18
Euro A (Acc.)	1.27	0.01	0.01	-1.81	-4.18	-3.67	-1.66
Performance Benchmark	0.67	-0.47	-0.47	-1.22	-4.04	-3.31	-1.43
Sector	1.06	2.13	2.13	5.05	0.93	0.74	1.20
No. of funds in sector	299	293	293	269	250	222	180
Quartile USD C (Acc.)	-	-	-	4	4	4	4

	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
Fund	0.30	-4.31	1.97	7.06	-1.36	7.18	10.38	-7.39	-15.97	3.14
Performance Benchmark	0.67	-2.61	1.57	6.83	-0.66	6.02	9.68	-6.50	-17.31	4.13
Sector	1.89	-2.82	3.30	5.71	-1.99	8.09	6.56	-2.04	-11.90	6.79

ANNUAL PERFORMANCE TO LAST QUARTER END (%)

From	Mar 2019	Mar 2020	Mar 2021	Mar 2022	Mar 2023
To	Mar 2020	Mar 2021	Mar 2022	Mar 2023	Mar 2024
Fund	6.06	2.38	-7.47	-7.94	-2.11

Source: Lipper as at 31 March 2024. Fund performance USD C (Acc.) calculated as total return, based on net asset value, including charges, but excluding initial charge, income reinvested gross of tax, expressed in share class currency. The impact of the initial charge, which may be up to 5%, can be material on the performance of your investment. Performance figures including the initial charge are available upon request. **Returns may increase or decrease as a result of currency fluctuations.**

CREDIT QUALITY BREAKDOWN (%)

	Fund
AAA	41.3
AA	32.4
A	10.4
BBB	14.6
Derivatives	24.3
Currency Hedging	0.1
Notional Cash Offset	-24.2
Cash	1.0

TOP 10 HOLDINGS (%)

	Fund
DENMARK KINGDOM OF (GOVERNMENT) 2.25 15-NOV-2033	3.3
TREASURY NOTE 2.375 15-MAY-2029	3.0
TREASURY BOND 3.0 15-NOV-2045	2.3
TREASURY BOND 2.875 15-MAY-2043	2.3
BRITISH COLUMBIA (PROVINCE OF) 2.25 02-JUN-2026 (SENIOR)	2.1
JAPAN (GOVERNMENT OF) 40YR #9 JU9 0.4 20-MAR-2056	2.1
CANADA HOUSING TRUST NO.1 0.95 15-JUN-2025 144a	2.0
DENMARK (KINGDOM OF) 0.5 15-NOV-2029	1.9
INDONESIA (REPUBLIC OF) 6.5 15-JUN-2025	1.9
USA TREASURY STRIP (PRIN) PSTRIIP 15-MAY-2043	1.8

FUND STATISTICS - 3 YEARS

Jensen Alpha	-0.05
Beta	0.92
Correlation	0.99
Annualised Information Ratio	0.09
Annualised Sharpe Ratio	-1.09
Annualised Tracking Error	1.49
R²	0.97
Annualised Standard Deviation	7.98
Maximum Drawdown	-22.93
VaR Normal 95%	-4.32

MATURITY DISTRIBUTION (%)

Years	Fund
0-3 yrs	31.3
3-5 yrs	8.6
5-10 yrs	25.7
10-15 yrs	9.1
15-20 yrs	9.1
20-30 yrs	11.0
30+ yrs	4.0
Derivatives	24.3
Currency Hedging	0.1
Notional Cash Offset	-24.2
Cash	1.0

ASSET ALLOCATION (%)

	Fund	Perf. B'mark
United States	16.8	21.2
New Zealand	9.7	0.0
Supranational	9.4	0.0
Canada	7.9	0.7
Italy	5.6	3.4
Australia	5.6	1.3
Germany	5.5	2.1
Denmark	5.2	0.2
Japan	5.1	8.9
Others	29.2	62.3

Source: BNY Mellon Investment Management EMEA Limited

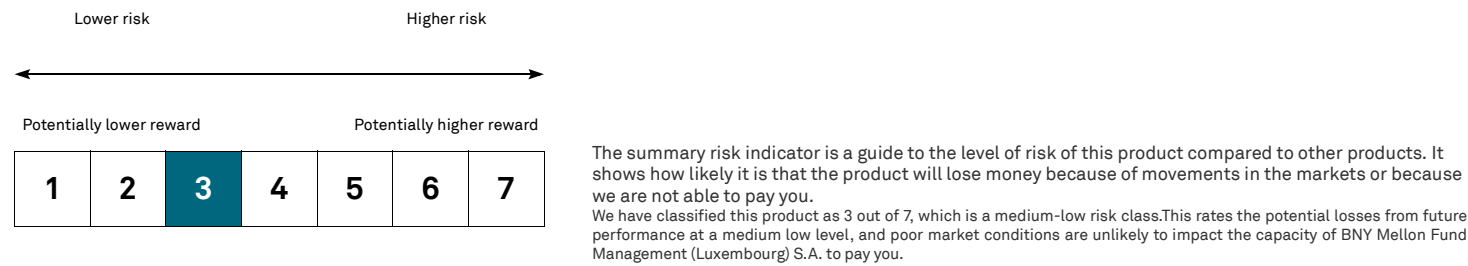
PORTFOLIO CHARACTERISTICS

	Fund	Perf. B'mark
Duration (in years)	6.6	7.0
Average maturity (in years)	9.5	8.7
Yield to maturity (%)	3.6	3.4

CURRENCY BREAKDOWN (%)

	Fund	Perf. B'mark
(after hedging)		
USD	50.2	49.4
EUR	19.7	23.5
JPY	18.1	17.1
GBP	5.9	5.9
AUD	4.6	1.6
INR	2.5	0.0
MXN	2.1	0.0
CAD	2.0	2.0
UYU	0.8	0.0
DKK	0.3	0.3
IDR	0.0	0.0
NOK	0.0	0.0
COP	0.0	0.0
PLN	0.0	0.0
MYR	0.0	0.0
Others	-6.3	0.2

RISK AND REWARD PROFILE - USD C (ACC.)



SHARE CLASS TABLE

	ISIN	Sedol	WKN	AMC		ISIN	Sedol	WKN	AMC
USD A (Acc.)	IE0003924739	392473	798118	1.00%	Euro A (Acc.)	IE0003921727	392172	693851	1.00%
Euro C (Acc.)	IE0003932385	393238	693853	0.50%					

Ongoing costs are taken from the latest EMT file, ongoing charge is taken from the latest KID/KIID.

IMPORTANT INFORMATION

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