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# BNY Mellon Absolute Return Bond Fund

## INVESTMENT MANAGER



Insight are leaders in risk management, fixed income and multi-asset investment solutions.

## GENERAL INFORMATION

|                            |                                       |
|----------------------------|---------------------------------------|
| Total net assets (million) | € 238.45                              |
| Performance Benchmark 1    | Cash (3mth EURIBOR)                   |
| Performance Benchmark 2    | Cash (3mth EURIBOR) + 3%              |
| Lipper sector              | Lipper Global - Absolute Return Other |
| Fund type                  | OEIC                                  |
| Fund domicile              | Ireland                               |
| Fund manager               | Harvey Bradley / Shaun Casey          |
| Alternate                  | Harry Jones                           |
| Base currency              | EUR                                   |
| Currencies available       | CHF, EUR, GBP, USD                    |
| Fund launch                | 09 Mar 2012                           |
| Investment vehicle name    | BNY Mellon Global Funds, plc          |
| SFDR Categorisation        | Article 8                             |

## EURO W (ACC.) SHARE CLASS DETAILS

|                         |                                                                            |
|-------------------------|----------------------------------------------------------------------------|
| Inception date          | 03 Oct 2016                                                                |
| Min. initial investment | € 15,000,000                                                               |
| Annual mgmt charge      | 0.75%                                                                      |
| ISIN                    | IE00BP4JQP45                                                               |
| Registered for sale in: | AT, BE, CH, DE, DK, ES, FI, FR, GB, GG, IE, IT, JE, LU, NL, NO, PT, SE, SG |

## DEALING

09:00 to 17:00 each business day

Valuation point: 12:00 Dublin time

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.

## FUND RATINGS



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## INVESTMENT OBJECTIVE

To provide a positive absolute return in all market conditions over a rolling 12 month period by investing primarily in debt and debt-related securities and instruments located worldwide and in financial derivative instruments relating to such securities and instruments. However, a positive return is not guaranteed and a capital loss may occur.

## PERFORMANCE BENCHMARK

The Fund will measure its performance against 3 Month EURIBOR (the "Cash Benchmark"). EURIBOR is the Euro Interbank Offer Rate and is a reference rate that is constructed from the average interest rate at which Eurozone banks offer unsecured short-term lending on the inter-bank market. The Cash Benchmark is used as a primary target against which to measure its performance on a rolling 12 month basis after fees. The primary target is representative of cash returns. The Fund uses Cash Benchmark +3% per annum as a supplementary target against which to measure its performance on a rolling annualised 3 year basis before fees. The supplementary target is reflective of the maximum level of risk the Fund expects to take. Performance is expected to lie between these two targets; however, positive return is not guaranteed, and a capital loss may occur. The Fund is actively managed, which means the Investment Manager has discretion over the selection of investments, subject to the investment objective and policies disclosed in the Prospectus.

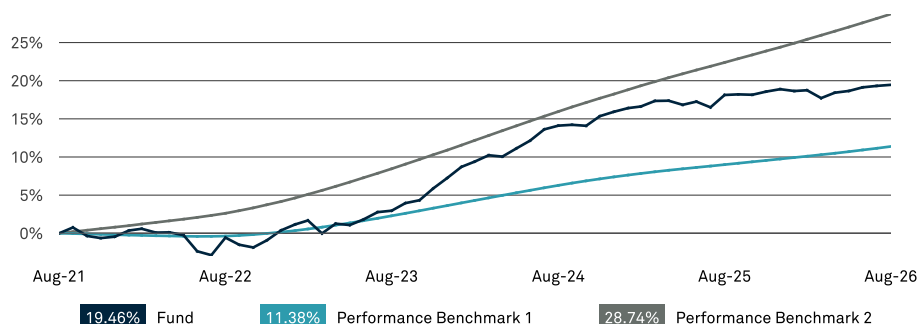
## PERFORMANCE DISCLOSURE

**Past performance is not a guide to future performance. The value of investments and the income received can fall as well as rise and investors may not get back the original amount invested.**

**Please refer to the prospectus, KID and other fund documents for a full list of risks and before making any investment decisions. Documents are available in English and in selected local languages where the fund is registered. Go to [bny.com/](https://bny.com/) investments.**

Returns may increase or decrease as a result of currency fluctuations.

## 5 YEAR CUMULATIVE PERFORMANCE (%)



## PERFORMANCE SUMMARY (%)

|                         |      |      |      |      | Annualised |      |      |
|-------------------------|------|------|------|------|------------|------|------|
|                         | 1M   | 3M   | YTD  | 1YR  | 2YR        | 3YR  | 5YR  |
| Euro W (Acc.)           | 0.12 | 0.68 | 0.48 | 1.12 | 2.32       | 5.07 | 3.62 |
| Euro S (Acc.)           | 0.14 | 0.74 | 0.65 | 1.38 | 2.51       | 5.20 | 3.80 |
| Performance Benchmark 1 | 0.21 | 0.61 | 1.49 | 2.18 | 2.37       | 2.88 | 2.18 |
| Performance Benchmark 2 | 0.45 | 1.34 | 3.49 | 5.18 | 5.37       | 5.87 | 5.18 |
| USD T (Acc.) (Hedged)   | 0.26 | 1.11 | 1.74 | 3.21 | 4.42       | 6.92 | 5.45 |
| Performance Benchmark 1 | 0.31 | 0.92 | 2.50 | 3.96 | 4.35       | 4.73 | 3.69 |
| Performance Benchmark 2 | 0.54 | 1.64 | 4.50 | 6.96 | 7.35       | 7.72 | 6.69 |
| GBP T (Acc.) (Hdg.)     | 0.26 | 1.11 | 1.73 | 3.15 | 4.35       | 6.77 | 5.25 |
| Performance Benchmark 1 | 0.32 | 0.95 | 2.55 | 3.94 | 4.36       | 4.68 | 3.54 |
| Performance Benchmark 2 | 0.55 | 1.65 | 4.49 | 6.94 | 7.36       | 7.68 | 6.54 |

|                         | 2016  | 2017  | 2018  | 2019  | 2020  | 2021  | 2022 | 2023 | 2024 | 2025 |
|-------------------------|-------|-------|-------|-------|-------|-------|------|------|------|------|
| Fund                    | -     | -0.42 | -5.83 | 0.66  | 0.19  | -0.64 | 0.84 | 6.84 | 8.10 | 2.55 |
| Performance Benchmark 1 | -0.26 | -0.33 | -0.32 | -0.36 | -0.43 | -0.55 | 0.34 | 3.47 | 3.63 | 2.20 |
| Performance Benchmark 2 | 2.74  | 2.67  | 2.68  | 2.64  | 2.57  | 2.44  | 3.34 | 6.47 | 6.63 | 5.20 |

## ANNUAL PERFORMANCE TO LAST QUARTER END (%)

| From | Jun 2021 | Jun 2022 | Jun 2023 | Jun 2024 | Jun 2025 |
|------|----------|----------|----------|----------|----------|
| To   | Jun 2022 | Jun 2023 | Jun 2024 | Jun 2025 | Jun 2026 |
| Fund | -2.79    | 4.27     | 10.15    | 4.55     | 1.59     |

Source: Lipper. Fund performance of this share class is 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 benchmark was updated on 01/11/2021, performance prior to the change is shown using the previous benchmark. The performance benchmark applicable to a share class differ from the benchmark of the fund's base currency share class. Relevant benchmarks include: CHF – SARON, EUR – EURIBOR, GBP – SONIA, USD – SOFR, SGD – SIBOR and HKD – HIBOR.

KEY STATISTICS

| Description                       | Fund |
|-----------------------------------|------|
| Yield to maturity (%)             | 3.1  |
| Spread over swaps (bp)            | 41.9 |
| Overall duration (years)          | 1.4  |
| Inflation-linked duration (years) | 0.0  |
| Credit spread duration (years)    | -0.1 |
| Investment grade (years)          | -0.3 |
| High yield (years)                | 0.4  |

ALLOCATION TO FIXED INCOME MARKETS (%)

| Description         | Relative |
|---------------------|----------|
| Government          | 47.5     |
| Credit Indices      | 32.3     |
| Financials          | 16.0     |
| Supranationals      | 9.8      |
| ABS                 | 7.0      |
| Non-Financials      | 6.2      |
| Insight Funds       | 5.1      |
| Interest rate swaps | 0.1      |
| Total return swaps  | -37.1    |
| Cash                | 13.1     |

LARGEST RELATIVE CURRENCY EXPOSURE (%)

| Description | Relative |
|-------------|----------|
| JPY         | 1.5      |
| EUR         | 1.2      |
| CAD         | -0.8     |
| GBP         | -0.9     |
| NOK         | -1.1     |
| Others      | 0.1      |

TOP 10 HOLDINGS (%)

|                                                   | Fund |
|---------------------------------------------------|------|
| Korea Treasury Bond 2.625% 10jun2035 #3506        | 5.1  |
| UK Treasury 1.5% 31jul2053                        | 3.9  |
| Germany (govt Of) Bund 2.9% 15aug2056             | 2.0  |
| Usa Treasury Inflation Protected 2.375% 15feb2055 | 1.9  |
| Japan (govt Of) 2.2% 20jun2054 #jx83              | 1.9  |
| Japan (govt Of) 2.2% 20mar2064 #ju17              | 1.6  |
| Usa Treasury Inflation Protected 0.125% 15feb2052 | 1.6  |
| European Investment Bank 2.25% 15mar2030          | 1.4  |
| Colombia (govt Of) 13.25% 09feb2033 B             | 1.3  |
| Kfw 1.75% 14sep2029                               | 1.3  |

FUND STATISTICS - 3 YEARS

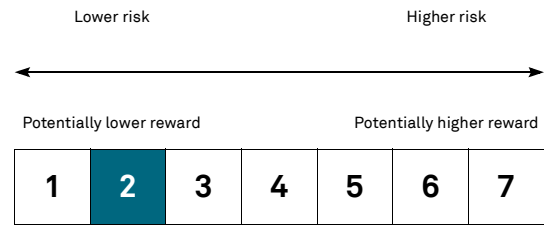
|                               |      |
|-------------------------------|------|
| Annualised Sharpe Ratio       | 1.13 |
| Annualised Standard Deviation | 1.96 |

DURATION EXPOSURE BY CURRENCY (YEARS)

| Description | Years |
|-------------|-------|
| JPY         | 0.6   |
| KRW         | 0.4   |
| AUD         | 0.3   |
| EUR         | 0.3   |
| USD         | 0.1   |
| COP         | 0.1   |
| BRL         | 0.1   |
| SEK         | -0.3  |
| Others      | 0.0   |
| Total       | 1.4   |

Source: BNY Mellon Investment Management EMEA Limited

SUMMARY RISK INDICATOR (SRI) - EURO W (ACC.)



The Summary Risk Indicator is a number between 1 and 7 shown on all PRIIPs Key Information Documents (PRIIPs KID) to allow investors to compare funds' risk and reward profiles. 1 is the lowest and 7 is the highest.

The risk category was calculated using historical performance data (or indicative fund performance during periods of suspension) and may not be reliable indication of the fund's future risk profile. The fund's risk category is not guaranteed to remain fixed. Please see the PRIIPs KID for more information.

SHARE CLASS TABLE

|                       | ISIN         | Sedol   | WKN    | AMC   |                     | ISIN         | Sedol   | WKN    | AMC   |
|-----------------------|--------------|---------|--------|-------|---------------------|--------------|---------|--------|-------|
| Euro S (Acc.)         | IE00B706BP88 | B706BP8 | A1W1YC | 0.50% | GBP T (Acc.) (Hdg.) | IE00B8G10T17 | B8G10T1 | A1XEGR | 0.50% |
| USD T (Acc.) (Hedged) | IE00B6YQBR91 | B6YQBR9 | A1XEGQ | 0.50% |                     |              |         |        |       |

DISTRIBUTION YIELD (AS AT 31 JULY 2026)

|                       |       |
|-----------------------|-------|
| Share class           | Yield |
| Euro W (Acc.)         | 2.20% |
| Euro S (Acc.)         | -     |
| USD T (Acc.) (Hedged) | -     |
| GBP T (Acc.) (Hdg.)   | 2.45% |

Distribution yield reflects the amount a fund may be expected to distribute over the next twelve months as a percentage of the fund's price at the date shown. Yields are shown on a net basis, do not include any initial charge, and investors may be subject to tax on distribution.

IMPORTANT INFORMATION

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The Manager may terminate the arrangements made for the marketing of one or more sub-funds of BNYMGF in one or more EU Member States and shareholders will receive prior notification in this event.

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In Switzerland, the Company is established as an open-ended umbrella type investment company under Irish law and the Sub-funds are authorised by FINMA for distribution to non-qualified investors in or from Switzerland. The Swiss representative and paying agent is REYL & Cie Ltd, Rue du Rhône 4, CH-1204 Geneva. Investors in Switzerland can obtain the documents of the Company, such as the Prospectus, the KIDs, the Memorandum and Articles of Association, the semi-annual and annual reports, each in their latest version as approved by FINMA, in English, and further information free of charge from the Swiss representative.

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