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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)	€ 236.70
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.

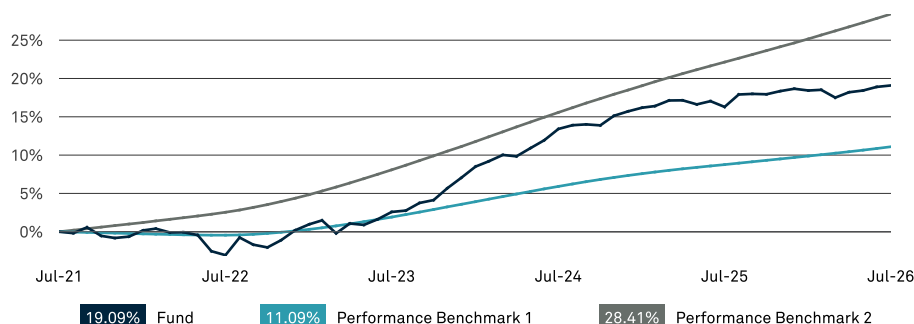
PERFORMANCE DISCLOSURE

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/ 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.)	0.16	0.76	0.36	2.41	2.48	5.10	3.55
Euro S (Acc.)	0.18	0.82	0.51	2.61	2.67	5.23	3.73
Performance Benchmark 1	0.21	0.59	1.28	2.14	2.42	2.91	2.12
Performance Benchmark 2	0.45	1.32	3.03	5.14	5.41	5.91	5.13
USD T (Acc.) (Hedged)	0.32	1.21	1.48	4.60	4.60	6.96	5.38
Performance Benchmark 1	0.31	0.92	2.18	4.03	4.43	4.77	3.63
Performance Benchmark 2	0.55	1.65	3.93	7.02	7.42	7.77	6.63
GBP T (Acc.) (Hdg.)	0.31	1.21	1.47	4.48	4.50	6.81	5.17
Performance Benchmark 1	0.32	0.95	2.22	3.98	4.42	4.71	3.48
Performance Benchmark 2	0.55	1.65	3.93	6.98	7.42	7.71	6.48

	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)	48.8
Overall duration (years)	1.5
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	49.5
Credit Indices	40.4
Financials	16.2
Supranationals	9.9
ABS	7.1
Non-Financials	6.1
Insight Funds	5.1
Interest rate swaps	0.2
Total return swaps	-37.6
Cash	2.9

LARGEST RELATIVE CURRENCY EXPOSURE (%)

Description	Relative
USD	3.1
JPY	1.7
EUR	-0.4
CHF	-1.6
CAD	-1.7
Others	-1.1

TOP 10 HOLDINGS (%)

	Fund
Korea Treasury Bond 2.625% 10jun2035 #3506	5.1
UK Treasury 1.5% 31jul2053	4.0
Japan (govt Of) T-bill 0% 20aug2026 #1326	3.3
Italy (govt Of) Btps 4.3% 01oct2054	2.5
Usa Treasury Inflation Protected 2.375% 15feb2055	2.0
Japan (govt Of) 2.2% 20jun2054 #jx83	2.0
Japan (govt Of) 2.2% 20mar2064 #ju17	1.7
Usa Treasury Inflation Protected 0.125% 15feb2052	1.6
European Investment Bank 2.25% 15mar2030	1.4
Colombia (govt Of) 13.25% 09feb2033 B	1.4

FUND STATISTICS - 3 YEARS

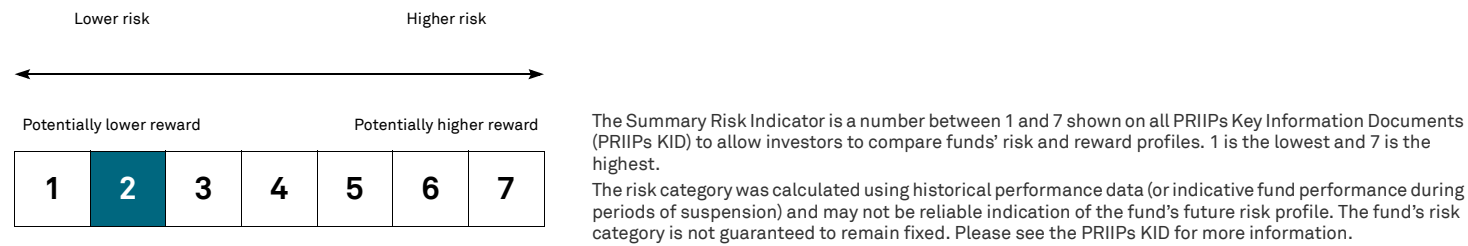
Annualised Sharpe Ratio	1.12
Annualised Standard Deviation	1.96

DURATION EXPOSURE BY CURRENCY (YEARS)

Description	Years
JPY	0.6
USD	0.5
KRW	0.4
EUR	0.3
COP	0.1
AUD	-0.1
GBP	-0.1
SEK	-0.3
Others	0.1
Total	1.5

Source: BNY Mellon Investment Management EMEA Limited

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



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 30 JUNE 2026)

Share class	Yield
Euro W (Acc.)	1.96%
Euro S (Acc.)	-
USD T (Acc.) (Hedged)	-
GBP T (Acc.) (Hdg.)	2.21%

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.

BNYMGF is authorised overseas but not in the UK. The Financial Ombudsman Service is unlikely to be able to consider complaints related to BNYMGF, its sub-funds, its operator or its depositary. Any claims for losses relating to the operator and the depositary of BNYMGF are unlikely to be covered under the compensation scheme. A prospective investor should consider getting financial advice before deciding to invest and should see the BNYMGF prospectus for more information.

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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MIS0036-311226

Issued on 13/08/2026