

# BlueBay Funds - BlueBay Emerging Market High Yield Corporate Bond Fund B - EUR

## Morningstar Categorie Index

Morningstar Emerging Markets Corporate Bond 10% China Capped GR Hedged EUR

Wordt gebruikt in dit rapport als index

## Benchmark van het fonds

JPM CEMBI Diversified HY TR USD

## Morningstar Rating™

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## Morningstar Categorie™

Obligaties Wereldwijd Emerging Markets Bedrijven - EUR Gericht

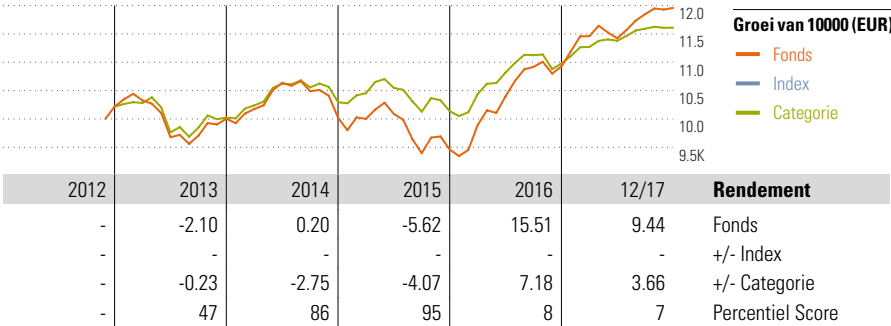
### Beleggingsdoelstelling

The Sub-Fund is actively managed and targets better returns than its benchmark, the JP Morgan Corporate Emerging Market Diversified High Yield Index while taking into account ESG considerations. There are no restrictions on the extent to which the Sub-Fund's portfolio and performance may deviate from the ones of the benchmark. As part of the investment process, the Investment Manager has full discretion over the composition of the Sub-Fund's portfolio and may take exposure to companies, countries or sectors not...

### Risicomaatstaven

|                  |       |              |      |
|------------------|-------|--------------|------|
| Alpha            | -1.31 | Sharpe Ratio | 1.18 |
| Beta             | 1.18  | Std Deviatie | 6.20 |
| R-kwadraat       | 85.31 | 3-jr Risico  | -    |
| Informatie Ratio | -0.02 | 5-jr Risico  | -    |
| Tracking Error   | 2.54  | 10-jr Risico | -    |

Berekeningen met Morningstar EM Cnp 10% CN Cap GR Hdg EUR (waar van toepassing)



### Rendementen (23 jan 2018)

|            | Rend % | +/-Idx | +/-Cat |
|------------|--------|--------|--------|
| 3 Maanden  | 0.59   | 1.39   | 0.52   |
| 6 Maanden  | 4.50   | -2.53  | -2.99  |
| 1 jaar     | 8.14   | 4.42   | 3.44   |
| 3 jr gean. | 7.26   | 11.75  | 11.55  |
| 5 jr gean. | 2.86   | 3.64   | 3.61   |

### Kwartaalrendementen

|      | 1e kw | 2e kw | 3e kw | 4e kw |
|------|-------|-------|-------|-------|
| 2017 | 4.88  | -0.33 | 3.75  | 0.91  |
| 2016 | 4.58  | 5.14  | 4.97  | 0.08  |
| 2015 | -0.22 | 0.87  | -6.85 | 0.67  |
| 2014 | 1.73  | 4.55  | -1.40 | -4.45 |
| 2013 | 1.05  | -6.26 | 0.28  | 3.07  |

### Portefeuille 31 mrt 2024

| Assetverdeling | % Long | % Short | % Netto |
|----------------|--------|---------|---------|
| Aandelen       | 0.53   | 0.00    | 0.53    |
| Obligaties     | 101.56 | 13.73   | 87.83   |
| Kas/ geldmarkt | 13.06  | 1.42    | 11.64   |
| Overig         | 0.01   | 0.00    | 0.01    |

### Morningstar Vastrentende Style Box™

| Kredietkwaliteit | Tijdsduur | Effectieve Looptijd | Gem Krediet | Kwaliteit |
|------------------|-----------|---------------------|-------------|-----------|
| Laag             |           |                     |             |           |
| Gem              |           |                     |             |           |
| Hoog             |           |                     |             |           |

### Rentegevoeligheid

### Maturity-verdeling

|                  | % Oblg |
|------------------|--------|
| 1 tot 3 jaar     | 20.40  |
| 3 tot 5 jaar     | 28.18  |
| 5 tot 7 jaar     | 16.35  |
| 7 tot 10 jaar    | 15.20  |
| 10 tot 15 jaar   | 4.88   |
| 15 tot 20 jaar   | 0.57   |
| 20 tot 30 jaar   | 1.26   |
| Meer dan 30 jaar | 3.64   |

| Kredietkwaliteit | % Oblg | % Oblg           |
|------------------|--------|------------------|
| AAA              | 0.00   | BBB 2.37         |
| AA               | 0.00   | BB 48.31         |
| A                | 0.00   | B 38.88          |
|                  |        | Below B 10.44    |
|                  |        | Geen Rating 0.00 |

Data per 31 dec 2023

### Top 10 Onderliggende posities

|                                         | % Port |
|-----------------------------------------|--------|
| 2 Year Treasury Note Future June...     | 5.89   |
| Samarco Mineracao SA 9.5%2031-06-30     | 3.12   |
| Petroleos Mexicanos 6.95%2060-01-28     | 2.06   |
| Standard Chartered PLC 7.875%2030-03-08 | 1.78   |
| Oryx Funding Ltd. 5.8%2031-02-03        | 1.74   |
| Digicel Intermediate Holdings Ltd /...  | 1.68   |
| Avianca Midco 2 Ltd. 9%2028-12-01       | 1.67   |
| Ecopetrol S.A. 8.875%2033-01-13         | 1.66   |
| Leviathan Bond Limited 6.5%2027-06-30   | 1.47   |
| Kosmos Energy Ltd 7.5%2028-03-01        | 1.40   |
| Totaal Aantal Aandelen                  | 4      |
| Totaal Aantal Obligaties                | 135    |
| % Van Vermogen In Top 10 Posities       | 22.47  |

### Fondsinformatie

|                     |                             |                |              |                    |         |
|---------------------|-----------------------------|----------------|--------------|--------------------|---------|
| Fondsgroep          | BlueBay Funds Management... | Vestigingsland | Luxemburg    | Min Aanvangsbedrag | 100,000 |
| Telefoon            | -                           | Fondsvaluta    | EUR          | Min Additioneel    | -       |
| Website             | www.bluebayinvest.com       | UCITS          | ja           |                    |         |
| Oprichtingsdatum    | 21 feb 2012                 | Inc/Acc        | Acc          |                    |         |
| Fondsmanager        | Polina Kurdyavko            | ISIN           | LU0720469948 |                    |         |
| Aanvangsdatum       | 17 jan 2012                 |                |              |                    |         |
| Koers (23 jan 2018) | EUR 122.16                  |                |              |                    |         |
| Fondsvermogen (mln) | EUR 2.00                    |                |              |                    |         |