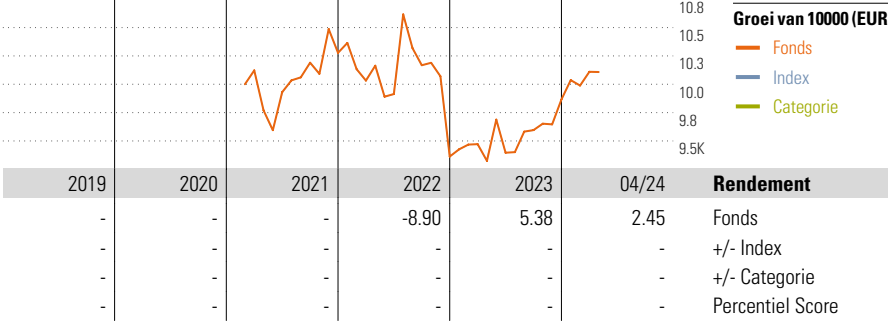


BlueBay Funds - BlueBay Investment Grade Euro Government Bond Fund M USD Acc

Morningstar Categorie Index	Benchmark van het fonds	Morningstar Rating™	Morningstar Categorie™
—	Bloomberg Euro Agg Treasury TR EUR	—	Obligaties Overig

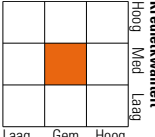
Beleggingsdoelstelling

The Sub-Fund is actively managed and targets better returns than its benchmark, the Bloomberg Euro Aggregate Treasury Index, by investing in a portfolio of investment grade-rated fixed income securities 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...



Risicomaatstaven		
Alpha	- Sharpe Ratio	0.02
Beta	- Std Deviatie	8.40
R-kwadraat	- 3-jr Risico	-
Informatie Ratio	- 5-jr Risico	-
Tracking Error	- 10-jr Risico	-

Rendementen (30 mei 2024)	Rend %	+/-Idx	+/-Cat	Kwartaalrendementen	1e kw	2e kw	3e kw	4e kw
3 Maanden	0.09	-	-	2024	2.47	-	-	-
6 Maanden	4.13	-	-	2023	1.17	-0.80	2.13	2.81
1 jaar	4.21	-	-	2022	-2.38	-1.18	2.56	-7.92
3 jr gean.	1.22	-	-	2021	-	-1.90	2.61	0.85
5 jr gean.	-	-	-					

Portefeuille 30 apr 2024				Morningstar Vastrentende Style Box™				Kredietkwalite it			
Assetverdeling	% Long	% Short	% Netto		Tijdsduur	-		it	% Oblg		% Oblg
Aandelen	0.00	0.00	0.00		Effectieve Looptijd	9.25		AAA	13.62	BBB	36.10
Obligaties	143.55	31.61	111.94		Gem Krediet	A		AA	32.24	BB	0.00
Kas/ geldmarkt	11.95	23.89	-11.94		Kwaliteit			A	18.05	B	0.00
Overig	0.00	0.00	0.00							Below B	0.00
										Geen Rating	0.00

Top 10 Onderliggende posities		% Port
2 Year Treasury Note Future June...		26.49
Euro Bobl Future June 242024-06-06		7.35
Ultra 10 Year US Treasury Note Future...		6.67
Euro Schatz Future June 242024-06-06		6.11
France (Republic Of) 3%2033-05-25		5.15
Long-Term Euro-BTP Futures...		4.54
Germany (Federal Republic Of)...		4.53
Spain (Kingdom of) 0%2027-01-31		3.82
Italy (Republic Of) 1.45%2025-05-15		3.80
Spain (Kingdom of) 0.7%2032-04-30		3.42
Totaal Aantal Aandelen		0
Totaal Aantal Obligaties		122
% Van Vermogen In Top 10 Posities		71.88

Maturity-verdeling	% Oblg
1 tot 3 jaar	11.34
3 tot 5 jaar	9.56
5 tot 7 jaar	3.90
7 tot 10 jaar	21.18
10 tot 15 jaar	5.19
15 tot 20 jaar	3.68
20 tot 30 jaar	7.23
Meer dan 30 jaar	2.28

Data per31 dec 2023

Couponverdeling	% Oblg
0% PIK	7.44
0% tot 4%	83.26
4% tot 6%	8.11
6% tot 8%	1.19
8% tot 10%	0.00
10% tot 12%	0.00
Meer dan 12%	0.00

Fondsinformatie					
Fondsgroep	BlueBay Funds Management...	Vestigingsland	Luxemburg	Min Aanvangsbedrag	10,000
Telefoon	-	Fondsvaluta	USD	Min Additioneel	-
Website	www.bluebayinvest.com	UCITS	ja		
Oprichtingsdatum	10 mrt 2021	Inc/Acc	Acc		
Fondsmanager	Kaspar Hense	ISIN	LU0720466332		
Aanvangsdatum	31 dec 2018				
Koers (30 mei 2024)	USD 91.00				
Fondsvermogen (mln)	-				