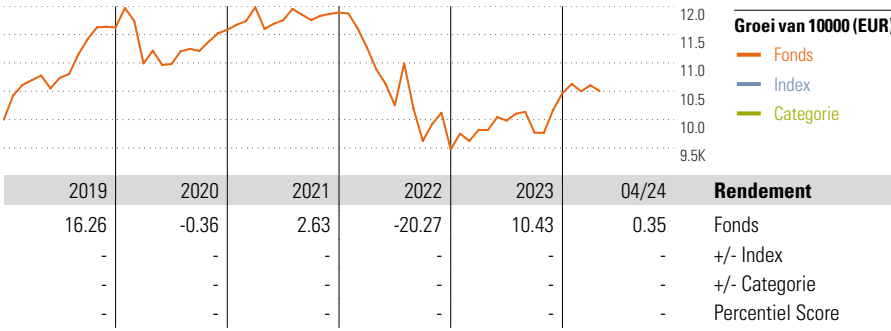


BlueBay Funds - BlueBay Investment Grade Euro Government Bond Fund R GBP Acc

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...

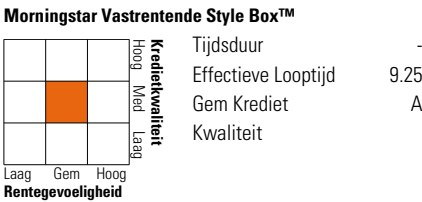


Risicomaatstaven		
Alpha	- Sharpe Ratio	-0.41
Beta	- Std Deviatie	10.18
R-kwadraat	- 3-jr Risico	-
Informatie Ratio	- 5-jr Risico	-
Tracking Error	- 10-jr Risico	-

Rendementen (16 mei 2024)	Rend %	+/-Idx	+/-Cat	Kwartaalrendementen	1e kw	2e kw	3e kw	4e kw
3 Maanden	0.79	-	-	2024	1.32	-	-	-
6 Maanden	6.53	-	-	2023	3.59	1.67	-2.12	7.12
1 jaar	6.94	-	-	2022	-5.18	-9.06	-6.14	-1.50
3 jr gean.	-3.01	-	-	2021	3.43	-1.90	0.01	1.14
5 jr gean.	-0.06	-	-	2020	-5.46	-0.10	2.10	3.33

Portefeuille 31 mrt 2024

Assetverdeling	% Long	% Short	% Netto
Aandelen	0.00	0.00	0.00
Obligaties	113.92	29.89	84.02
Kas/ geldmarkt	26.76	10.79	15.98
Overig	0.00	0.00	0.00



Kredietkwaliteit	% Oblg		% Oblg
AAA	13.62	BBB	36.10
AA	32.24	BB	0.00
A	18.05	B	0.00
		Below B	0.00
		Geen Rating	0.00

Data per 31 dec 2023

Top 10 Onderliggende posities	% Port
Euro Bobl Future June 242024-06-06	6.92
Ultra 10 Year US Treasury Note Future...	6.76
Euro Schatz Future June 242024-06-06	6.25
France (Republic Of) 3%2033-05-25	5.71
Long-Term Euro BTP Future June...	4.51
Spain (Kingdom of) 0%2027-01-31	3.87
Italy (Republic Of) 1.45%2025-05-15	3.84
Spain (Kingdom of) 3.8%2024-04-30	3.71
Spain (Kingdom of) 0.7%2032-04-30	3.53
Italy (Republic Of) 2%2028-02-01	2.97
Totaal Aantal Aandelen	0
Totaal Aantal Obligaties	114
% Van Vermogen In Top 10 Posities	48.08

Maturity-verdeling	% Oblg
1 tot 3 jaar	14.49
3 tot 5 jaar	11.17
5 tot 7 jaar	5.02
7 tot 10 jaar	25.40
10 tot 15 jaar	5.59
15 tot 20 jaar	4.65
20 tot 30 jaar	10.04
Meer dan 30 jaar	2.19

Couponverdeling	% Oblg
0% PIK	8.27
0% tot 4%	82.91
4% tot 6%	7.59
6% tot 8%	1.23
8% tot 10%	0.00
10% tot 12%	0.00
Meer dan 12%	0.00

Fondsinformatie

Fondsgroep	BlueBay Funds Management...	Vestigingsland	Luxemburg	Min Aanvangsbedrag	5,000
Telefoon	-	Fondsvaluta	GBP	Min Additioneel	-
Website	www.bluebayinvest.com	UCITS	ja		
Oprichtingsdatum	27 dec 2013	Inc/Acc	Acc		
Fondsmanager	Kaspar Hense	ISIN	LU0996593439		
Aanvangsdatum	31 dec 2018				
Koers (16 mei 2024)	GBP 131.13				
Fondsvermogen (mln)	GBP 0.43				