

# BlueBay Funds - BlueBay Global Investment Grade Corporate Bond Fund Q - CHF (QIDiv)

Morningstar Medalist Rating™

Neutral

Morningstar Categorie Index

Morningstar Global Corporate Bond GR Hedged CHF

Wordt gebruikt in dit rapport als index

Benchmark van het fonds

Bloomberg Gbl Agg Corp 0901 TR Hdg USD

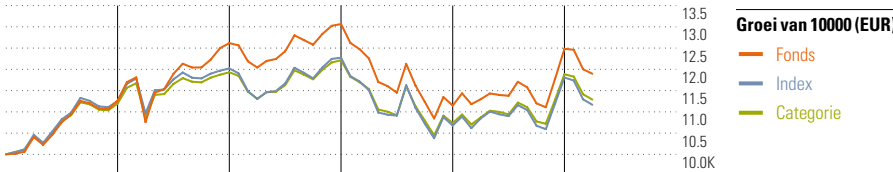
Morningstar Rating™

★★★★

Morningstar Categorie™

## Beleggingsdoelstelling

The Sub-Fund is actively managed and targets better returns than its benchmark, the Bloomberg Barclays Global Aggregate Corporates Bond Index USD Hedged, by investing in a portfolio of investment graded 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...



|  | 2019  | 2020  | 2021 | 2022   | 2023  | 03/24 | Rendement        |
|--|-------|-------|------|--------|-------|-------|------------------|
|  | 12.64 | 12.02 | 3.56 | -14.68 | 11.97 | -4.70 | Fonds            |
|  | 0.07  | 5.23  | 1.46 | -1.70  | 1.42  | 0.73  | +/- Index        |
|  | 0.63  | 5.30  | 1.23 | -2.71  | 1.39  | 0.30  | +/- Categorie    |
|  | 56    | 1     | 6    | 95     | 7     | 15    | Percentiel Score |

## Risicomaatstaven

|                  |       |              |       |
|------------------|-------|--------------|-------|
| Alpha            | -0.02 | Sharpe Ratio | -0.12 |
| Beta             | 1.00  | Std Deviatie | 9.82  |
| R-kwadraat       | 97.21 | 3-jr Risico  | Gem   |
| Informatie Ratio | 0.00  | 5-jr Risico  | Hoog  |
| Tracking Error   | 1.31  | 10-jr Risico | -     |

Berekeningen met Morningstar Gbl Corp Bd GR Hdg CHF (waar van toepassing)

## Rendementen (26 apr 2024)

|            | Rend % | +/-Idx | +/-Cat |
|------------|--------|--------|--------|
| 3 Maanden  | -5.72  | 0.29   | -0.05  |
| 6 Maanden  | 2.48   | 1.63   | 1.02   |
| 1 jaar     | 1.46   | 2.46   | 1.53   |
| 3 jr gean. | -1.61  | 0.07   | -0.26  |
| 5 jr gean. | 2.44   | 1.39   | 1.05   |

## Kwartaalrendementen

|      | 1e kw | 2e kw | 3e kw | 4e kw |
|------|-------|-------|-------|-------|
| 2024 | -4.70 | -     | -     | -     |
| 2023 | 1.33  | 0.71  | -1.56 | 11.44 |
| 2022 | -6.20 | -6.57 | -1.88 | -0.78 |
| 2021 | -4.55 | 3.17  | 1.24  | 3.87  |
| 2020 | -4.47 | 10.54 | 1.27  | 4.75  |

## Portefeuille 31 mrt 2024

### Assetverdeling

|                | % Long | % Short | % Netto |
|----------------|--------|---------|---------|
| Aandelen       | 0.00   | 0.00    | 0.00    |
| Obligaties     | 137.32 | 63.90   | 73.43   |
| Kas/ geldmarkt | 44.16  | 18.81   | 25.35   |
| Overig         | 1.22   | 0.00    | 1.22    |

### Morningstar Vastrentende Style Box™

|                     | Tijdsduur | -    |
|---------------------|-----------|------|
| Effectieve Looptijd | 7.31      |      |
| Gem Krediet         | BBB       |      |
| Kwaliteit           |           |      |
| Laag                | Gem       | Hoog |
| Laag                | Gem       | Hoog |
| Laag                | Gem       | Hoog |

Rentegevoeligheid

### Kredietkwaliteit

| it  |       |             |       |
|-----|-------|-------------|-------|
| AAA | 0.06  | BBB         | 61.13 |
| AA  | 2.44  | BB          | 10.79 |
| A   | 25.55 | B           | 0.00  |
|     |       | Below B     | 0.00  |
|     |       | Geen Rating | 0.03  |

Data per 31 dec 2023

### Top 10 Onderliggende posities

|                                           | % Port |
|-------------------------------------------|--------|
| 2 Year Treasury Note Future June...       | 20.33  |
| 5 Year Treasury Note Future June...       | 7.34   |
| Euro Schatz Future June 242024-06-06      | 5.74   |
| US Treasury Bond Future June 242024-06-18 | 3.76   |
| Ultra US Treasury Bond Future June...     | 2.47   |
| 10 Year Government of Canada Bond...      | 1.77   |
| Var Energi ASA 8%2032-11-15               | 1.09   |
| Broadcom Inc 4.926%2037-05-15             | 1.04   |
| Foundry JV Holdco LLC. 5.875%2034-01-25   | 1.02   |
| Bayer US Finance LLC 6.375%2030-11-21     | 1.01   |
| Totaal Aantal Aandelen                    | 0      |
| Totaal Aantal Obligaties                  | 241    |
| % Van Vermogen In Top 10 Posities         | 45.58  |

### Maturity-verdeling

|                  | % Oblig |
|------------------|---------|
| 1 tot 3 jaar     | 4.26    |
| 3 tot 5 jaar     | 8.46    |
| 5 tot 7 jaar     | 7.82    |
| 7 tot 10 jaar    | 19.52   |
| 10 tot 15 jaar   | 15.54   |
| 15 tot 20 jaar   | 2.94    |
| 20 tot 30 jaar   | 3.92    |
| Meer dan 30 jaar | 4.66    |

### Couponverdeling

|              | % Oblig |
|--------------|---------|
| 0% PIK       | 0.05    |
| 0% tot 4%    | 21.59   |
| 4% tot 6%    | 44.99   |
| 6% tot 8%    | 29.24   |
| 8% tot 10%   | 4.14    |
| 10% tot 12%  | 0.00    |
| Meer dan 12% | 0.00    |

## Fonds informatie

|                     |                             |                |              |                    |        |
|---------------------|-----------------------------|----------------|--------------|--------------------|--------|
| Fondsgroep          | BlueBay Funds Management... | Vestigingsland | Luxemburg    | Min Aanvangsbedrag | 10,000 |
| Telefoon            | -                           | Fondsvaluta    | CHF          | Min Additioneel    | -      |
| Website             | www.bluebayinvest.com       | UCITS          | ja           |                    |        |
| Oprichtingsdatum    | 3 aug 2015                  | Inc/Acc        | Inc          |                    |        |
| Fondsmanager        | Andrzej Skiba               | ISIN           | LU1247883660 |                    |        |
| Aanvangsdatum       | 22 okt 2012                 |                |              |                    |        |
| Koers (26 apr 2024) | CHF 76.12                   |                |              |                    |        |
| Fondsvermogen (mln) | -                           |                |              |                    |        |