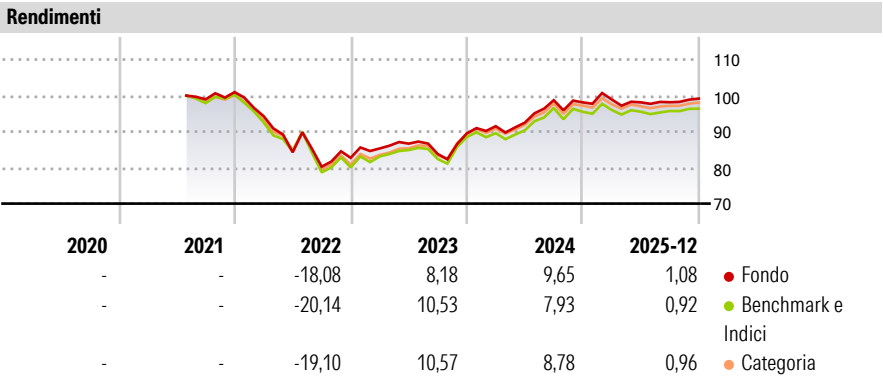


BlueBay Funds - BlueBay Impact-Aligned Bond Fund C GBP (QIDiv)

Categoria Morningstar™	Benchmark Morningstar	Benchmark Dichiarato	Morningstar Rating™
Global Corporate Bond - GBP Hedged	Morningstar Global Corporate Bond GR Hedged GBP Usato nel Report	No benchmark	★★

Obiettivo d'Investimento Dichiarato

The Sub-Fund is actively managed, does not reference any benchmark and aims to achieve a total return from a portfolio of investment grade-rated fixed income securities selected on the basis that securities qualify as Sustainable Investments. The Sub-Fund invests at least two-thirds13 of its net assets in fixed and floating rate fixed income securities rated investment grade. The Sub-Fund invests at least 50% of its net assets in corporate issuers globally (including Emerging Market Issuers). The Sub-Fund may invest up to one-third of its net assets in fixed income securities rated below investment grade provided that such securities are not rated below B-/B3.



Misure di Rischio

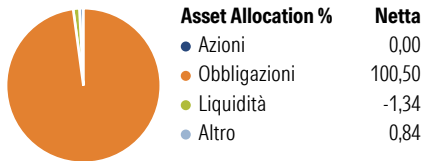
3Y Alpha	-0,03	3Y Sharpe Ratio	0,51
3Y Beta	0,90	3Y Std Dev	6,50
3Y R-Squared	94,60	3Y Risk	-Med
3Y Info Ratio	-0,11	5Y Risk	-
3Y Tracking Error	1,31	10Y Risk	-

Basati su Morningstar Global Corporate Bond GR Hedged GBP (dove applicabile)

Rend. Cumulati %	Fondo	Bmk	Cat	Rendimenti	Q1	Q2	Q3	Q4
3-Mesi	2,27	1,97	2,07	Trimestrali %	-	-	-	-
6-Mesi	2,70	2,88	2,67	2026	-	-	-	-
1-Anno	3,17	2,77	2,67	2025	0,82	-0,81	0,03	1,04
3-Anni Ann.ti	5,26	5,50	5,66	2024	2,26	1,07	6,75	-0,61
5-Anni Ann.ti	-	-	-	2023	3,15	1,58	-3,32	6,80
10-Anni Ann.ti	-	-	-	2022	-6,62	-10,64	-4,74	3,06

Rendimenti aggiornati al 29/01/2026

Portafoglio 31/12/2025



Fixed Income Style	Fondo	Credit Quality %	Fond	Credit Quality %	Fond
Box™	-	0	0	0	0
Duration Effettiva	7,00	AAA	0,42	BBB	52,90
Maturity effettiva	BB	AA	5,53	BB	17,75
Qualità Credito Media	BB	A	17,63	B	5,68
				Below B	0,08
				Not Rated	0,00

Titoli principali

Nome	Settore	%
5 Year Treasury Note Future...	—	13,19
2 Year Treasury Note Future...	—	9,59
Ultra US Treasury Bond...	—	5,66
10 Year Treasury Note Future...	—	5,34
US Treasury Bond Future Mar 26	—	5,09
Carrier Global Corporation...	—	2,67
UCB SA 4.25%	—	2,15
Severn Trent Utilities...	—	2,14
Ipsen SA 3.875%	—	2,04
Transport For London 5.75%	—	1,93
% Primi 10 Titoli sul Patrimonio		49,80
Numero Complessivo di Titoli Azionari		0
Numero Complessivo di Titoli Obbligazionari		128

Fixed Income Sector Weightings %	Fondo
Governativo	20,81
Societario	82,36
Cartolarizzazioni	0,00
Enti Locali	0,00
Liquidità ed equivalenti	-69,06
Derivati	65,89
Coupon Range %	Fondo
0 coupon	1,17
Da 0 a 4 cedole	54,22
Da 4 a 6 cedole	29,95
Da 6 a 8 cedole	11,82
Da 8 a 10 cedole	2,33
Da 10 a 12 cedole	0,52
Oltre 12 cedole	0,00

Scadenze %	Fondo
da 1 a 3	7,13
da 3 a 5	11,66
da 5 a 7	19,01
da 7 a 10	14,56
da 10 a 15	8,28
da 15 a 20	1,50
da 20 a 30	2,24
oltre 30	0,93

Anagrafica

Società di Gestione	BlueBay Funds Management Company S.A.	Patrimonio Classe (Mln)	0,56 GBP	Investimento Min. Ingresso	-
Telefono	-	(29/01/2026)	-	Investimento Min. Successivo	-
Web	www.bluebayinvest.com	Domicilio	LUSSEMBURGO	T.E.R.	0,54%
Data di Partenza	29/07/2021	Valuta del Fondo	GBP	Spese correnti	0,54%
Nome del Gestore	Harrison Hill	UCITS	Si	Commissione di incentivo	-
	Robert Lambert	Inc/Acc	Inc		
	Thomas Moulds	ISIN	LU2342976193		
Data Inizio Gestione	04/05/2021				
NAV (29/01/2026)	GBP 85,76				

BlueBay Funds - BlueBay Impact-Aligned Bond Fund C GBP (QIDiv)

Patrimonio Netto (Mln)	214,84 USD
(31/12/2025)	