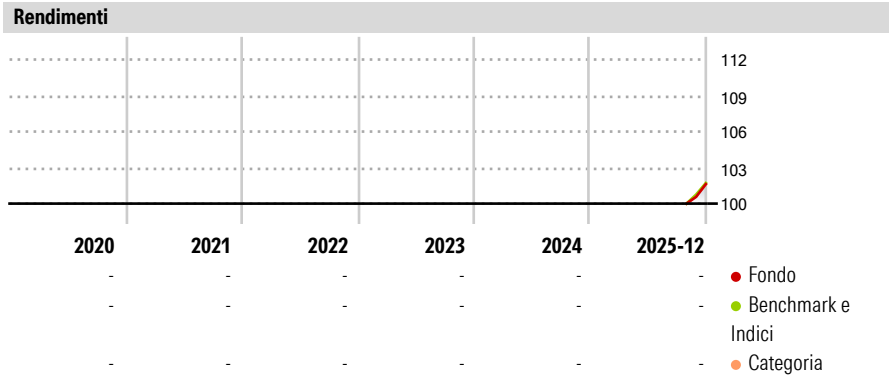


BlueBay Funds - BlueBay Global High Yield ESG Bond Fund Q - GBP (MIDiv)

| Categoria Morningstar™ | Benchmark Morningstar | Benchmark Dichiarato | Morningstar Rating™ |
|--|---|------------------------------------|---------------------|
| Obbligazionari High Yield Globali - GBP Hedged | Morningstar Global High-Yield Bond GR Hedged GBP Usato nel Report | ICEBofAML Gbl HY IG Conty H TR USD | Senza rating |

Obiettivo d'Investimento Dichiarato

The Sub-Fund is actively managed and targets better returns than its benchmark, the ICE BofA Merrill Lynch Global High Yield Investment Grade Countries Index, fully hedged against USD, by investing in a global portfolio of 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 exposure to companies, countries or sectors not included in the benchmark.



Misure di Rischio

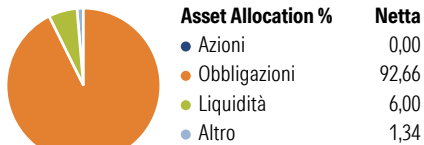
| | | | |
|-------------------|---|-----------------|---|
| 3Y Alpha | - | 3Y Sharpe Ratio | - |
| 3Y Beta | - | 3Y Std Dev | - |
| 3Y R-Squared | - | 3Y Risk | - |
| 3Y Info Ratio | - | 5Y Risk | - |
| 3Y Tracking Error | - | 10Y Risk | - |

Basati su Morningstar Global High-Yield Bond GR Hedged GBP (dove applicabile)

| Rend. Cumulati % | Fondo | Bmk | Cat | Rendimenti Trimestrali % | Q1 | Q2 | Q3 | Q4 |
|------------------|-------|------|------|--------------------------|----|----|----|----|
| 3-Mesi | 3,05 | 3,11 | 3,07 | 2026 | - | - | - | - |
| 6-Mesi | - | - | - | 2025 | - | - | - | - |
| 1-Anno | - | - | - | 2024 | - | - | - | - |
| 3-Anni Ann.ti | - | - | - | 2023 | - | - | - | - |
| 5-Anni Ann.ti | - | - | - | 2022 | - | - | - | - |
| 10-Anni Ann.ti | - | - | - | | | | | |

Rendimenti aggiornati al 29/01/2026

Portafoglio 31/12/2025



| Fixed Income Style Box™ | Fondo | Credit Quality % | Fond | Credit Quality % | Fond |
|-------------------------|-------|------------------|------|------------------|-------|
| Duration Effettiva | - | AAA | 0,00 | BBB | 1,00 |
| Maturity effettiva | 4,41 | AA | 1,04 | BB | 49,68 |
| Qualità Credito Media | B | A | 0,00 | B | 40,48 |
| | | | | Below B | 7,74 |
| | | | | Not Rated | 0,05 |

Titoli principali

| Nome | Settore | % |
|---|---------|-------|
| United States Treasury Bills... | — | 2,54 |
| United States Treasury Notes... | — | 1,98 |
| 1261229 Bc Ltd. 10% | — | 1,07 |
| Sirius Xm Radio Inc 4% | — | 1,07 |
| Nissan Motor Acceptance Co... | — | 1,03 |
| Softbank Group Corp. 5.875% | — | 1,03 |
| NOVA Chemicals Corp. 4.25% | — | 0,96 |
| Carriage Services, Inc. 4.25% | — | 0,94 |
| Anywhere Real Estate Group... | — | 0,93 |
| Softbank Group Corp. 7.625% | — | 0,90 |
| % Primi 10 Titoli sul Patrimonio | | 12,45 |
| Numero Complessivo di Titoli Azionari | | 1 |
| Numero Complessivo di Titoli Obbligazionari | | 197 |

| Fixed Income Sector Weightings % | Fondo |
|----------------------------------|--------|
| Governativo | 4,53 |
| Societario | 91,30 |
| Cartolarizzazioni | 0,00 |
| Enti Locali | 0,00 |
| Liquidità ed equivalenti | -27,37 |
| Derivati | 31,55 |
| Coupon Range % | Fondo |
| 0 coupon | 2,69 |
| Da 0 a 4 cedole | 15,71 |
| Da 4 a 6 cedole | 20,31 |
| Da 6 a 8 cedole | 32,51 |
| Da 8 a 10 cedole | 24,78 |
| Da 10 a 12 cedole | 3,99 |
| Oltre 12 cedole | 0,00 |

| Scadenze % | Fondo |
|------------|-------|
| da 1 a 3 | 21,08 |
| da 3 a 5 | 33,73 |
| da 5 a 7 | 23,54 |
| da 7 a 10 | 10,23 |
| da 10 a 15 | 0,97 |
| da 15 a 20 | 0,60 |
| da 20 a 30 | 0,00 |
| oltre 30 | 2,61 |

Anagrafica

| | | | | | |
|----------------------|---------------------------------------|-------------------------|--------------|------------------------------|-------|
| Società di Gestione | BlueBay Funds Management Company S.A. | Patrimonio Classe (Mln) | 0,28 GBP | Investimento Min. Ingresso | - |
| Telefono | - | (29/01/2026) | | Investimento Min. Successivo | - |
| Web | www.bluebayinvest.com | Domicilio | LUSSEMBURGO | T.E.R. | 0,75% |
| Data di Partenza | 09/10/2025 | Valuta del Fondo | GBP | Spese correnti | 0,75% |
| Nome del Gestore | Andrzej Skiba | UCITS | Si | Commissione di incentivo | 0,00% |
| | Tim Leary | Inc/Acc | Inc | | |
| | Tim van der Weyden | ISIN | LU2775999456 | | |
| Data Inizio Gestione | 08/02/2017 | | | | |
| NAV (29/01/2026) | GBP 100,73 | | | | |

BlueBay Funds - BlueBay Global High Yield ESG Bond Fund Q - GBP (MIDiv)

| | |
|------------------------|------------|
| Patrimonio Netto (Mln) | 530,37 USD |
| (31/12/2025) | |