

BlueBay Structured Funds - Total Return Diversified Credit H EUR

Categoria Morningstar™

Obbligazionari Globali High Yield - EUR
Hedged

Benchmark Morningstar

Morningstar Global High-Yield Bond GR
Hedged EUR
Usato nel Report

Benchmark Dichiarato

N/A

Morningstar Rating™

Senza rating

Obiettivo d'Investimento Dichiarato

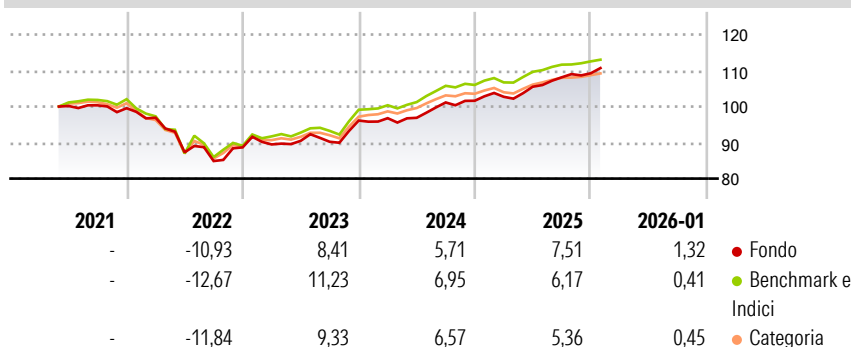
To achieve a total return from investments in higher yielding fixed income asset classes through active security selection, asset allocation and capital preservation techniques. The Sub-Fund invests its net assets predominately in fixed income securities from issuers globally (including Emerging Market Issuers). The Sub-Fund may invest in fixed income securities of any rating, in unrated debt securities and in Distressed Debt Securities. The Sub-Fund may invest up to 25% of its net assets in convertible bonds, warrant-linked bonds and similar convertible instruments issued by domestic or international issuers. The Sub-Fund may invest up to 50% of its net assets in loans.

Misure di Rischio

3Y Alpha	-0,40	3Y Sharpe Ratio	0,83
3Y Beta	0,99	3Y Std Dev	4,14
3Y R-Squared	81,60	3Y Risk	-
3Y Info Ratio	-0,28	5Y Risk	-
3Y Tracking Error	1,77	10Y Risk	-

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

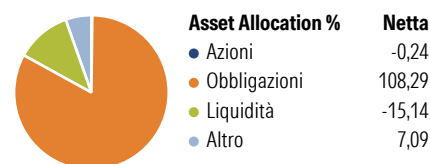
Rendimenti



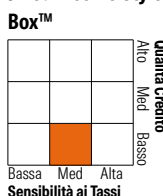
Rend. Cumulati %	Fondo	Bmk	Cat	Rendimenti Trimestrali %	Q1	Q2	Q3	Q4
3-Mesi	1,57	1,40	1,21	2026	-	-	-	-
6-Mesi	4,42	2,86	2,48	2025	1,08	2,72	2,49	1,03
1-Anno	7,79	5,64	5,04	2024	0,67	0,11	4,39	0,47
3-Anni Ann.ti	6,28	6,63	5,84	2023	0,92	1,11	-0,28	6,53
5-Anni Ann.ti	-	-	-	2022	-2,65	-9,91	-2,77	4,46
10-Anni Ann.ti	-	-	-					

Rendimenti aggiornati al 03/02/2026

Portafoglio 31/12/2025



Fixed Income Style Box™



Fixed Income Sector Weightings %

Fondo	Fondo
Governativo	46,00
Societario	58,83
Cartolarizzazioni	13,65
Enti Locali	0,00
Liquidità ed equivalenti	-65,13
Derivati	46,64

Coupon Range %

Fondo	Fondo
0 coupon	6,64
Da 0 a 4 cedole	6,86
Da 4 a 6 cedole	23,97
Da 6 a 8 cedole	37,28
Da 8 a 10 cedole	21,02
Da 10 a 12 cedole	2,32
Oltre 12 cedole	1,92

Credit Quality %

	0		0
AAA	1,43	BBB	28,88
AA	1,57	BB	39,64
A	4,27	B	19,20
		Below B	4,76
		Not Rated	0,25

Titoli principali

Nome	Settore	%
2 Year Treasury Note Future...	—	19,09
Intesa Sanpaolo S.p.A. 5.875%	—	1,31
Credit Agricole S.A. 6.5%	—	1,02
Barclays PLC 8.875%	—	0,98
Commerzbank AG 6.5%	—	0,79
KBC Group NV 6.25%	—	0,78
BNP Paribas SA 7.75%	—	0,76
Deutsche Bank AG 10%	—	0,76
Banco Bilbao Vizcaya...	—	0,73
Banco Santander SA 9.625%	—	0,71
% Primi 10 Titoli sul Patrimonio		26,93
Numero Complessivo di Titoli Azionari		2
Numero Complessivo di Titoli Obbligazionari		437

Anagrafica

Società di Gestione	BlueBay Funds Management Company S.A.	Patrimonio Classe (Mln)	112,45 EUR	Investimento Min. Ingresso	1.000.000 EUR
Telefono	-	(03/02/2026)		Investimento Min. Successivo	500.000 EUR
Web	www.bluebayinvest.com	Domicilio	LUSSEMBURGO	T.E.R.	0,90%
Data di Partenza	05/05/2021	Valuta del Fondo	EUR	Spese correnti	-
Nome del Gestore	Not Disclosed	UCITS	No	Commissione di incentivo	-
Data Inizio Gestione	01/01/2021	Inc/Acc	Acc		
NAV (03/02/2026)	EUR 111,07	ISIN	LU2308615017		
Patrimonio Netto (Mln)	1.294,12 USD				

(31/12/2025)