

BlueBay 2019 PRI Assessment Results, September 2019

BlueBay Asset Management (“BlueBay”) became a signatory to the UN-supported Principles for Responsible Investment (“PRI”) in July 2013. With our focus on fixed income assets, the PRI Reporting Framework modules most applicable to BlueBay relate to corporate wide strategy and governance matters as well as the fixed income specific modules.

For more information about the PRI, please visit: <http://www.unpri.org>

BlueBay’s 2019 Assessment Results

We participated in the latest annual PRI reporting and assessment process covering the 2018 calendar year (read our 2019 Transparency Report [here](#)) and have received the PRI’s independent assessment of our performance in terms of Environmental, Social and Governance (ESG) integration within our investment process.

Overall, the assessment from the PRI continues to acknowledge our continued efforts in ESG investment risk management. Some examples of our activities during 2018 include; launching a new formal issuer ESG evaluation process for all public debt investment teams, actively participating in external initiatives on fixed income ESG such as those co-ordinated by the PRI, as well as continuing to share our learning and insights on integrating ESG into debt investing. For more information about our efforts in 2018, read our Annual ESG Investment Report [here](#).

In summary, the results of our PRI assessment* are as follows:

- In the **Strategy and Governance** module we ranked A+, which was above the median score of A
- In the three modules relating to specific fixed income sub-asset classes (**Fixed Income – SSA; Fixed income –corporate financial; and fixed income – corporate non-financial**) we ranked A+ in all, which was above the median score of B for these modules

BlueBay’s PRI Assessment Results for the last three years

Module / Assessment results**	Score (A+ being highest and E being lowest)					
	2017 reporting cycle (2016 calendar year)		2018 reporting cycle (2017 calendar year)		2019 reporting cycle (2018 calendar year)	
	BlueBay	Median	BlueBay	Median	BlueBay	Median
Strategy & Governance	A+	A	A+	A	A+	A
Fixed income – SSA	A+	B	A+	B	A+	B
Fixed income – corporate financials	A	B	A	B	A+	B
Fixed income – corporate non-financials	A	B	A	B	A+	B

For more information about ESG integration at BlueBay, please visit our [website](#) or contact ESG@BlueBay.com

*These are the revised results confirmed by the PRI, which differ to those in the 2019 Assessment Report. The 2019 Assessment Report contains factual inaccuracies due to either selection input errors on the PRI reporting platform or inadvertent misinterpretation of the indicator in the completion of the Transparency Report by BlueBay. Further information is available upon request.

** Please refer to the PRI website for details on the methodology applied by the PRI in determining assessment results [here](#).