

BlueBay Funds SICAV

Report of income for UK tax purposes

**20 December 2018**

Dear Investor,

This website comprises a report of income to investors who held investments in BlueBay Funds SICAV as at 30 June 2017.

The classes of shares listed below are registered with HM Revenue & Customs in the UK as "reporting funds". As such, the fund is required to make reports of income to the investors. There may be a requirement for you to pay tax as though you had actually received a dividend from the fund.

If you are not subject to UK taxation, you may ignore this notice. If you are subject to UK taxation (unless you are a non-domiciled individual paying tax on the remittance basis), you will be required to pay tax on the share of income reported to you in this notice. If you are uncertain you should seek advice from your tax advisor.

For UK tax purposes, you are treated as receiving income on the "Fund distribution date" in (d) below. You should therefore include this income in your tax return for the tax year which includes that date.

The amount of income treated as received by you will be the "Excess" reported in (b) below, multiplied by the number of shares you held at 30 June 2017.

You should note that the investments of each sub-fund during the period were such that the shares are treated as a "bond fund" for UK tax purposes. Individual investors will be subject to tax on any distributed or reported income for the period as though it were interest income, rather than dividend income. Investors which are UK companies should take advice and may have to apply special rules for the taxation of their investment.

The fund has elected to operate "full equalisation". Investors who bought shares in the fund during the year must use the "equalisation amount" reported to them on the contract note to reduce the reported "Excess" in this report. If the excess is reduced to zero (or is already zero), then any remaining equalisation must be used to reduce any distributions actually received by the investor, and the acquisition cost of the investment (to be used eventually in the calculation of the gain when redeeming the investment) must be reduced by the same amount.



ISINs		CCY	(a)	(b)	(c)	(d)	(e)
	<b>BlueBay Emerging Market Corporate Bond Fund</b>						
LU0842201088	C - EUR	US\$	Nil	9.8322	N/A	31 December 2017	Yes
LU0842200783	C - EUR (Div)	US\$	7.4976	Nil	30 September 2017	31 December 2017	Yes
LU0842201161	C - GBP	US\$	Nil	11.5536	N/A	31 December 2017	Yes
LU0842200866	C - GBP (Div)	US\$	8.7692	Nil	30 September 2017	31 December 2017	Yes
LU0842200940	C - USD	US\$	Nil	9.0459	N/A	31 December 2017	Yes
LU0842200601	C - USD (Div)	US\$	7.1496	Nil	30 September 2017	31 December 2017	Yes
LU0356218577	D - GBP (QDiv)	US\$	3.1241 3.0518 3.0177 2.9279	Nil	30 September 2016 30 December 2016 31 March 2017 30 June 2017	31 December 2017	Yes
LU0356218650	DR - GBP (QDiv)	US\$	3.3552 3.2751 3.2360 3.1374	Nil	30 September 2016 31 December 2016 31 March 2017 30 June 2017	31 December 2017	Yes
LU0720463404	M – EUR (Relaunched)	US\$	Nil	2.8826	N/A	31 December 2017	Yes
LU0968467547	S - CHF	US\$	Nil	9.8034	N/A	31 December 2017	Yes
LU0968467620	S - EUR	US\$	Nil	10.9464	N/A	31 December 2017	Yes
LU0968467976	S - USD	US\$	Nil	10.2476	N/A	31 December 2017	Yes
LU1291079280	S - EUR (Div)	US\$	9.5625	1.1147	30 September 2017	31 December 2017	Yes
LU1291079447	S - GBP (Div)	US\$	11.1610	1.1312	30 September 2017	31 December 2017	Yes
LU1291079793	S - NOK	US\$	Nil	12.0229	N/A	31 December 2017	Yes
LU1291078803	S - USD (Div)	US\$	8.8427	1.3862	30 September 2017	31 December 2017	Yes
	<b>BlueBay Emerging Market Local Currency Bond Fund</b>						
LU0842203613	C - GBP (Div)	US\$	5.9517	Nil	30 September 2017	31 December 2017	Yes
LU0842203704	C – USD	US\$	Nil	0.7297	N/A	31 December 2017	Yes
LU0842203456	C - USD (Div)	US\$	4.3377	Nil	30 September 2017	31 December 2017	Yes
LU0240774033	D - GBP (QDiv)	US\$	1.3298 1.0425 1.1957	Nil	30 September 2016 30 December 2016 31 March 2017	31 December 2017	Yes

ISINs		CCY	(a)	(b)	(c)	(d)	(e)
LU0240774546	DR - GBP (QDiv)	US\$	1.3884 1.0872 1.2454	Nil	30 September 2016 30 December 2016 31 March 2017	31 December 2017	Yes
LU0968469592	S - EUR	US\$	Nil	1.6838	N/A	31 December 2017	Yes
LU1090541860	S - GBP (Div)	US\$	9.7341	Nil	30 September 2017	31 December 2017	Yes
LU0968469758	S - USD	US\$	Nil	1.3524	N/A	31 December 2017	Yes
LU0720462695	M - EUR	US\$	Nil	0.6107	N/A	31 December 2017	Yes
	<b>BlueBay Emerging Market Select Bond Fund</b>						
LU0842204421	C - EUR	US\$	Nil	4.7268	N/A	31 December 2017	Yes
LU0842204264	C - GBP (Div)	US\$	7.9188	Nil	30 September 2017	31 December 2017	Yes
LU0842204348	C - USD	US\$	Nil	4.2132	N/A	31 December 2017	Yes
LU0271024845	D - GBP (QDiv)	US\$	1.4627 1.2899 1.3432 0.1560	Nil	30 September 2016 30 December 2016 31 March 2017 30 June 2017	31 December 2017	Yes
LU0720463073	M - EUR	US\$	Nil	4.0000	N/A	31 December 2017	Yes
LU0995159372	S - USD	US\$	Nil	4.4704	N/A	31 December 2017	Yes
	<b>BlueBay Emerging Market Absolute Return Bond Fund</b>						
LU1278658575	M - EUR	US\$	Nil	5.8218	N/A	31 December 2017	Yes
	<b>BlueBay Emerging Market Investment Grade Corporate Bond Fund</b>						
LU0605629384	X - GBP	US\$	Nil	6.4822	N/A	31 December 2017	No**
LU0720468031	M - EUR	US\$	Nil	3.3665	N/A	31 December 2017	Yes
	<b>BlueBay Global High Yield Bond Fund</b>						
LU0967795187	B - USD (Div)	US\$	5.3135	Nil	30 September 2017	31 December 2017	Yes
LU0842205667	C - GBP (Div)	US\$	6.8687	Nil	30 September 2017	31 December 2017	Yes
LU0842205741	C - USD	US\$	Nil	5.5407	N/A	31 December 2017	Yes
LU0842205402	C - USD (Div)	US\$	5.4952	Nil	30 September 2017	31 December 2017	Yes

ISINs		CCY	(a)	(b)	(c)	(d)	(e)
LU0549551033	D - GBP (QDiv)	US\$	1.7160 1.6691 1.6405 1.6989	Nil	30 September 2016 30 December 2016 31 March 2017 30 June 2017	31 December 2017	Yes
LU0549551207	DR - GBP (QDiv)	US\$	1.6638 1.6156 1.5853 1.6422	Nil	30 September 2016 30 December 2016 31 March 2017 30 June 2017	31 December 2017	Yes
LU0995159539	S - EUR	US\$	Nil	5.6578	N/A	31 December 2017	Yes
LU0995159703	S - GBP	US\$	Nil	6.5154	N/A	31 December 2017	Yes
LU0995159612	S - USD	US\$	Nil	5.2909	N/A	31 December 2017	Yes
LU0967799338	B - EUR (Div)	US\$	6.0849	Nil	30 September 2017	31 December 2017	Yes
LU0842205824	C - EUR	US\$	Nil	5.4354	N/A	31 December 2017	Yes
LU0842205584	C - EUR (Div)	US\$	6.2290	Nil	30 September 2017	31 December 2017	Yes
LU1164080316	Q - EUR	US\$	Nil	5.1255	N/A	31 December 2017	Yes
LU1170323619	Q - EUR (Div)	US\$	6.1103	Nil	30 September 2017	31 December 2017	Yes
LU1170323700	Q - GBP (Div)	US\$	7.0751	Nil	30 September 2017	31 December 2017	Yes
LU1170323379	Q - USD	US\$	Nil	5.3003	N/A	31 December 2017	Yes
LU1325857099	QQ - USD (QDiv)	US\$	1.3718 1.4020 1.4161 1.4195	1.8033	30 September 2016 30 December 2016 31 March 2017 30 June 2017	31 December 2017	Yes
LU1260706244	S - GBP (Div)	US\$	7.3704	Nil	30 September 2017	31 December 2017	Yes
LU1170323452	Q - GBP	US\$	Nil	2.5488	N/A	31 December 2017	Yes
LU1450809832	M - GBP (MIDiv)	US\$	0.3311 0.5743 0.5729 0.5701 0.5719 0.5266 0.6111 0.5729 0.6685 0.5193	0.1526	30 September 2016 31 October 2016 30 November 2016 30 December 2016 31 January 2017 28 February 2017 31 March 2017 28 April 2017 31 May 2017 30 June 2017	31 December 2017	Yes
LU1531016399	S - USD (QIDiv) (Relaunched)	US\$	0.3654 1.3808	0.1599	31 March 2017 30 June 2017	31 December 2017	Yes
	<b>BlueBay High Yield Bond Fund</b>						

ISINs		CCY	(a)	(b)	(c)	(d)	(e)
LU0842206632	C - EUR	EUR	Nil	5.7832	N/A	31 December 2017	Yes
LU0842206392	C - EUR (Div)	EUR	4.8835	Nil	30 September 2017	31 December 2017	Yes
LU0842206715	C - GBP	EUR	Nil	6.1889	N/A	31 December 2017	Yes
LU0842206475	C - GBP (Div)	EUR	5.8991	Nil	30 September 2017	31 December 2017	Yes
LU0842206558	C - USD	EUR	Nil	5.4586	N/A	31 December 2017	Yes
LU0842206129	C - USD (Div)	EUR	4.5288	Nil	30 September 2017	31 December 2017	Yes
LU0222772518	D - GBP (QDiv)	EUR	1.9107 1.8236 1.7652 1.6201	Nil	30 September 2016 30 December 2016 31 March 2017 30 June 2017	31 December 2017	Yes
LU0222772781	DR - GBP (QDiv)	EUR	1.7559 1.6747 1.6196 1.4857	5.4052	30 September 2016 30 December 2016 31 March 2017 30 June 2017	31 December 2017	Yes
LU0242579596	I - EUR	EUR	Nil	9.1830	N/A	31 December 2017	Yes
LU0438373382	M - EUR	EUR	Nil	6.0622	N/A	31 December 2017	Yes
LU0968472117	S - EUR	EUR	Nil	5.8670	N/A	31 December 2017	Yes
LU0968472380	S - USD	EUR	Nil	5.4113	N/A	31 December 2017	Yes
LU0968472034	S - CHF	EUR	Nil	5.0203	N/A	31 December 2017	Yes
LU1131233030	S - EUR (Div)	EUR	5.2747	0.1503	30 September 2017	31 December 2017	Yes
LU1291080965	S - GBP (Div)	EUR	6.1066	3.2299	30 September 2017	31 December 2017	Yes
LU1291080882	S - USD (Div)	EUR	Nil	5.0593	N/A	31 December 2017	Yes
	<b>BlueBay High Yield Corporate Bond Fund</b>						
LU0435649511	B - EUR	EUR	Nil	5.4177	N/A	31 December 2017	Yes
LU0435650105	B - USD	EUR	Nil	6.0305	N/A	31 December 2017	Yes
LU0842207283	C - EUR	EUR	Nil	4.6130	N/A	31 December 2017	Yes
LU0842206988	C - EUR (Div)	EUR	4.4932	Nil	30 September 2017	31 December 2017	Yes
LU0842207101	C - USD	EUR	Nil	3.8788	N/A	31 December 2017	Yes
LU0842206806	C - USD (Div)	EUR	4.2070	Nil	30 September 2017	31 December 2017	Yes
LU1170325747	C - CHF	EUR	Nil	3.7957	N/A	31 December 2017	Yes

ISINs		CCY	(a)	(b)	(c)	(d)	(e)
LU0435651251	D - GBP (QDiv)	EUR	1.5169 1.4363 1.3380 1.3052	Nil	30 September 2016 30 December 2016 31 March 2017 30 June 2017	31 December 2017	Yes
LU0435651335	DR - GBP (QDiv)	EUR	1.4355 1.3581 1.2638 1.2320	Nil	30 September 2016 30 December 2016 31 March 2017 30 June 2017	31 December 2017	Yes
LU0435651418	I - EUR	EUR	Nil	6.0008	N/A	31 December 2017	Yes
LU0435650444	R - USD (Div)	EUR	4.3249	Nil	30 September 2017	31 December 2017	Yes
LU0435649784	R - EUR (Div)	EUR	4.7365	Nil	30 September 2017	31 December 2017	Yes
LU0968472620	S - EUR	EUR	Nil	4.5793	N/A	31 December 2017	Yes
LU0842207010	C - GBP (Div)	EUR	5.6429	Nil	30 September 2017	31 December 2017	Yes
LU1170325408	Q - CHF	EUR	Nil	3.9827	N/A	31 December 2017	Yes
LU1170325150	Q - EUR	EUR	Nil	4.3346	N/A	31 December 2017	Yes
LU1170325580	Q - EUR (Div)	EUR	4.7684	Nil	30 September 2017	31 December 2017	Yes
LU1170325317	Q - GBP	EUR	Nil	5.0688	N/A	31 December 2017	Yes
LU1170325663	Q - GBP (Div)	EUR	5.5438	Nil	30 September 2017	31 December 2017	Yes
LU1170325234	Q - USD	EUR	Nil	4.0285	N/A	31 December 2017	Yes
	<b>BlueBay Investment Grade Bond Fund</b>						
LU0179826135	B - EUR	EUR	Nil	2.7847	N/A	31 December 2017	Yes
LU0241884427	B - USD	EUR	Nil	2.4515	N/A	31 December 2017	Yes
LU0842208687	C - EUR	EUR	Nil	1.8172	N/A	31 December 2017	Yes
LU0842208257	C - EUR (Div)	EUR	2.1248	Nil	30 September 2017	31 December 2017	Yes
LU0842208760	C - GBP	EUR	Nil	2.1320	N/A	31 December 2017	Yes
LU0842208414	C - GBP (Div)	EUR	2.5048	Nil	30 September 2017	31 December 2017	Yes
LU0842208505	C - USD	EUR	Nil	1.7014	N/A	31 December 2017	Yes
LU0842208174	C - USD (Div)	EUR	1.9977	Nil	30 September 2017	31 December 2017	Yes
LU0223989970	D - GBP (QDiv)	EUR	0.6331 0.7286 0.8717 0.9035	Nil	30 September 2016 30 December 2016 31 March 2017 30 June 2017	31 December 2017	Yes

ISINs		CCY	(a)	(b)	(c)	(d)	(e)
LU0225310001	DR - GBP (QDiv)	EUR	0.6501 0.7477 0.8938 0.9259	Nil	30 September 2016 30 December 2016 31 March 2017 30 June 2017	31 December 2017	Yes
LU0780191820	M – CHF	EUR	Nil	1.4896	N/A	31 December 2017	Yes
LU0720462265	M – GBP	EUR	Nil	2.3263	N/A	31 December 2017	Yes
LU0969743029	M – SEK	EUR	Nil	1.7308	N/A	31 December 2017	Yes
LU0438374190	M – EUR	EUR	Nil	1.7529	N/A	31 December 2017	Yes
LU0720462182	M – USD	EUR	Nil	1.6610	N/A	31 December 2017	Yes
LU0217402501	R – EUR	EUR	Nil	2.2817	N/A	31 December 2017	Yes
LU0241884856	R – USD	EUR	Nil	1.9967	N/A	31 December 2017	Yes
LU0968473867	S – CHF	EUR	Nil	1.6737	N/A	31 December 2017	Yes
LU1050657524	S - CHF (Div)	EUR	1.8755	0.4459	30 September 2017	31 December 2017	Yes
LU0968473941	S – EUR	EUR	Nil	1.9149	N/A	31 December 2017	Yes
LU1050657367	S - EUR (Div)	EUR	2.0722	0.1777	30 September 2017	31 December 2017	Yes
LU0968474089	S – GBP	EUR	Nil	2.3768	N/A	31 December 2017	Yes
LU1050657284	S - GBP (Div)	EUR	2.4143	0.6578	30 September 2017	31 December 2017	Yes
LU0968474162	S – USD	EUR	Nil	1.8532	N/A	31 December 2017	Yes
LU1050657441	S - USD (Div)	EUR	1.9301	Nil	30 September 2017	31 December 2017	Yes
LU1170326638	Q – EUR	EUR	Nil	Nil	N/A	31 December 2017	Yes
	<b>BlueBay Investment Grade Libor Fund</b>						
LU0842210584	C - EUR	EUR	Nil	0.4454	N/A	15 November 2017	N/A***
LU0842210238	C - EUR (Div)	EUR	Nil	1.3902	N/A	15 November 2017	N/A***
LU0842210154	C - USD (Div)	EUR	Nil	1.3204	N/A	15 November 2017	N/A***
LU0356220714	D - GBP (QDiv)	EUR	Nil	1.7292	N/A	15 November 2017	N/A***
LU0375178448	I - USD (Div)	EUR	Nil	1.3607	N/A	15 November 2017	N/A***
LU0438376641	M – EUR	EUR	Nil	1.4369	N/A	15 November 2017	N/A***
LU0968475052	S – EUR	EUR	Nil	1.5585	N/A	15 November 2017	N/A***
	<b>BlueBay Investment Grade Absolute Return Bond Fund</b>						



ISINs		CCY	(a)	(b)	(c)	(d)	(e)
LU0862043550	B - EUR (Div)	EUR	2.2595	Nil	30 September 2017	31 December 2017	Yes
LU0627762262	B - USD	EUR	Nil	1.6242	N/A	31 December 2017	Yes
LU0842207952	C - EUR	EUR	Nil	1.7432	N/A	31 December 2017	Yes
LU0842207523	C - EUR (Div)	EUR	2.2297	Nil	30 September 2017	31 December 2017	Yes
LU0842208091	C - GBP	EUR	Nil	2.0437	N/A	31 December 2017	Yes
LU0842207796	C - GBP (Div)	EUR	2.6731	Nil	30 September 2017	31 December 2017	Yes
LU0842207879	C - USD	EUR	Nil	1.7080	N/A	31 December 2017	Yes
LU0842207440	C - USD (Div)	EUR	2.1572	Nil	30 September 2017	31 December 2017	Yes
LU0627763310	D - GBP (QDiv)	EUR	0.4240 0.8361 0.9213 0.7818	Nil	30 September 2016 30 December 2016 31 March 2017 30 June 2017	31 December 2017	Yes
LU0627763583	DR - GBP (QDiv)	EUR	0.3921 0.7657 0.8414 0.7164	Nil	30 September 2016 30 December 2016 31 March 2017 30 June 2017	31 December 2017	Yes
LU0627765794	M - EUR	EUR	Nil	1.5675	N/A	31 December 2017	Yes
LU0720469518	M - GBP	EUR	Nil	1.8281	N/A	31 December 2017	Yes
LU0720469435	M - USD	EUR	Nil	1.4595	N/A	31 December 2017	Yes
LU1170325820	Q - EUR	EUR	Nil	1.9211	N/A	31 December 2017	Yes
LU0627761884	R - EUR	EUR	Nil	1.2786	N/A	31 December 2017	Yes
LU1050657102	S - CHF (Div)	EUR	2.0988	Nil	30 September 2017	31 December 2017	Yes
LU0968473354	S - EUR	EUR	Nil	2.0348	N/A	31 December 2017	Yes
LU1050656989	S - EUR (Div) (Relaunched)	EUR	0.7555	Nil	30 September 2017	31 December 2017	Yes
LU0968473438	S - GBP	EUR	Nil	3.1532	N/A	31 December 2017	Yes
LU1050656807	S - GBP (Div)	EUR	2.6915	Nil	30 September 2017	31 December 2017	Yes
LU1069709472	S - JPY	EUR	Nil	1.6165	N/A	31 December 2017	Yes
LU0968473511	S - USD	EUR	Nil	1.9864	N/A	31 December 2017	Yes
	<b>BlueBay Investment Grade Euro Aggregate Bond Fund</b>						
LU0549547510	M - EUR	EUR	Nil	1.7363	N/A	31 December 2017	Yes

ISINs		CCY	(a)	(b)	(c)	(d)	(e)
LU0995160461	S - EUR	EUR	Nil	2.0535	N/A	31 December 2017	Yes
LU0842209222	C - EUR	EUR	Nil	1.5798	N/A	31 December 2017	Yes
LU1170327289	Q - EUR	EUR	Nil	1.7020	N/A	31 December 2017	Yes
LU1170327529	Q - CHF	EUR	Nil	0.0553	N/A	31 December 2017	Yes
LU1170327792	Q - EUR (Div)	EUR	1.1694	Nil	30 September 2017	31 December 2017	Yes
	<b>BlueBay Global Convertible Bond Fund</b>						
LU0842205154	C – USD	USD	Nil	1.2936	N/A	31 December 2017	Yes
LU0842204850	C - USD (Div)	USD	Nil	0.6667	N/A	31 December 2017	Yes
LU0403659740	D - GBP (QDiv)	USD	1.4240 1.1302 1.3827 1.4027	1.2999	30 September 2016 30 December 2016 31 March 2017 30 June 2017	31 December 2017	Yes
LU0403659823	DR - GBP (QDiv)	USD	1.1863 0.9402 1.1488 1.1639	Nil	30 September 2016 30 December 2016 31 March 2017 30 June 2017	31 December 2017	Yes
LU0968470509	S - EUR	USD	Nil	3.5597	N/A	31 December 2017	Yes
LU0968470681	S - USD	USD	Nil	2.9958	N/A	31 December 2017	Yes
LU0842205071	C - GBP (Div)	USD	4.5393	Nil	30 September 2017	31 December 2017	Yes
LU1220057803	S - CHF (BHedged)	USD	Nil	3.2157	N/A	31 December 2017	Yes
LU1291080700	S - EUR (Div) (BHedged)	USD	4.2263	Nil	30 September 2017	31 December 2017	Yes
	<b>BlueBay Investment Grade Euro Government Bond Fund</b>						
LU0549541232	M – EUR	EUR	Nil	1.4509	N/A	31 December 2017	Yes
LU0995160891	S – EUR	EUR	Nil	1.7670	N/A	31 December 2017	Yes
LU1170327958	Q – EUR	EUR	Nil	0.0771	N/A	31 December 2017	Yes
LU0842209909	C – EUR	EUR	Nil	0.5538	N/A	31 December 2017	Yes
	<b>BlueBay Financial Capital Bond Fund</b>						
LU1163205096	Q – EUR	US\$	Nil	6.6743	N/A	31 December 2017	Yes
LU1163205419	S – EUR	US\$	Nil	7.1764	N/A	31 December 2017	Yes

ISINs		CCY	(a)	(b)	(c)	(d)	(e)
LU1163205682	XF – GBP	US\$	Nil	9.4953	N/A	31 December 2017	Yes
LU1201006704	C – GBP	US\$	Nil	7.7272	N/A	31 December 2017	Yes
LU1217274718	M – EUR	US\$	Nil	6.7498	N/A	31 December 2017	Yes
LU1163204875	Q – USD	US\$	Nil	6.1114	N/A	31 December 2017	Yes
LU1373036638	C – USD	US\$	Nil	6.2404	N/A	31 December 2017	Yes
	<b>BlueBay Global Investment Grade Corporate Bond Fund</b>						
LU1196383134	C - USD	US\$	Nil	2.8541	N/A	31 December 2017	Yes
LU0974237926	M - EUR	US\$	Nil	3.2081	N/A	31 December 2017	Yes
LU1247883744	Q - EUR (Div)	US\$	3.5655	Nil	29 September 2017	31 December 2017	Yes
LU1247883660	Q - CHF(QDiv)	US\$	0.7872 0.7504 0.7905 0.8434	Nil	30 September 2016 30 December 2016 31 March 2017 30 June 2017	31 December 2017	Yes
LU1247883587	Q - GBP (QDiv)	US\$	1.0752 0.9956 1.0545 1.1342	0.2907	30 September 2016 30 December 2016 31 March 2017 30 June 2017	31 December 2017	Yes
LU1196383308	C - EUR (Div)	US\$	0.8983	Nil	30 September 2017	31 December 2017	Yes
LU0850949479	M – USD	US\$	Nil	1.2753	N/A	31 December 2017	Yes
	<b>BlueBay Investment Grade Global Aggregate Bond Fund</b>						
LU1217275103	Q - JPY (Bhedged)	US\$	Nil	2.0833	N/A	31 December 2017	Yes
LU1618016155	M - NOK (BHedged)	US\$	Nil	0.2421	N/A	31 December 2017	Yes
	<b>BlueBay Total Return Credit Fund</b>						
LU1105492539	C – EUR	US\$	Nil	5.2705	N/A	31 December 2017	Yes
LU1105492372	C – GBP	US\$	Nil	6.3141	N/A	31 December 2017	Yes
LU1105492455	C – USD	US\$	Nil	5.0216	N/A	31 December 2017	Yes
LU1128624399	C - EUR (QDiv)	US\$	1.4458 1.3585 1.6185 1.4364	Nil	30 September 2016 30 December 2016 31 March 2017 30 June 2017	31 December 2017	Yes

ISINs		CCY	(a)	(b)	(c)	(d)	(e)
LU1128623821	C - GBP (QDiv)	US\$	1.6667 1.5421 1.8533 1.6407	Nil	30 September 2016 30 December 2016 31 March 2017 30 June 2017	31 December 2017	Yes
LU1128624639	C - USD (QDiv)	US\$	1.2725 1.2355 1.5221 1.3020	0.1704	30 September 2016 30 December 2016 31 March 2017 30 June 2017	31 December 2017	Yes
LU1618015850	M – NOK	US\$	Nil	2.7052	N/A	31 December 2017	Yes
LU1598155874	C - CAD (QIDiv)	US\$	1.0346	Nil	30 September 2017	31 December 2017	Yes
	<b>BlueBay Emerging Market Local Currency Corporate Bond Fund</b>						
LU1426133440	M - EUR	US\$	Nil	7.6784	N/A	31 December 2017	Yes
	<b>BlueBay Global Sovereign Opportunities Fund</b>						
LU1354249358	M - EUR	US\$	Nil	3.3682	N/A	31 December 2017	Yes
LU1480175907	C – USD	US\$	Nil	2.2378	N/A	31 December 2017	Yes
LU1618016403	Q - SEK (CPerf)	US\$	Nil	Nil	N/A	31 December 2017	Yes
LU1542977233	C - EUR (CPerf)	US\$	Nil	0.3633	N/A	31 December 2017	Yes
LU1542977076	C - USD (CPerf)	US\$	Nil	0.7893	N/A	31 December 2017	Yes
LU1542977829	M - EUR (CPerf)	US\$	Nil	1.1857	N/A	31 December 2017	Yes
LU1542978124	Q - EUR (CPerf)	US\$	Nil	1.2165	N/A	31 December 2017	Yes

\*\*This share class ceased to exist as a reporting fund on the last day of the period. Accordingly, reports have been made to any relevant participants at that date.

\*\*\* This share class was fully redeemed on the last day of the period. Accordingly, reports have been made to any relevant participants at that date.