

BlueBay Funds SICAV

Report of income for UK tax purposes

**22 July 2019**

Dear Investor,

This website comprises a report of income to investors who held investments in BlueBay Funds SICAV as at 30 June 2018.

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 2018.

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.

The table below comprises the report of income as required for UK purposes, with the columns having the following meanings:

- a) Amount actually distributed to participants per share (in sub-fund base currency)
- b) Excess of reported income per share over amount actually distributed (in sub-fund base currency)
- c) Dates on which distributions were made

d) Fund distribution date

e) Whether the fund continues to be a reporting fund at the present date

ISINs		CCY	(a)	(b)	(c)	(d)	(e)
	<b>BlueBay Emerging Market Bond Fund</b>						
LU0842200437	C - EUR	USD	Nil	6.3608	N/A	31 December 2018	Yes
LU0842200197	C - EUR (Div)	USD	6.1289	Nil	06 July 2018	31 December 2018	Yes
LU0842200510	C - GBP	USD	Nil	7.9167	N/A	31 December 2018	Yes
LU0842200270	C - GBP (Div)	USD	6.9379	Nil	06 July 2018	31 December 2018	Yes
LU0842200353	C - USD	USD	Nil	5.5144	N/A	31 December 2018	Yes
LU0842199910	C - USD (Div)	USD	5.7973	Nil	06 July 2018	31 December 2018	Yes
LU0225306827	D - GBP (QDiv)	USD	1.7350 1.9397 1.8793 1.6611	Nil	06 October 2017 08 January 2018 09 April 2018 06 July 2018	31 December 2018	Yes
LU0225307122	DR - GBP (QDiv)	USD	1.6199 1.8090 1.7493 1.5450	Nil	06 October 2017 08 January 2018 09 April 2018 06 July 2018	31 December 2018	Yes
LU0720460723	M - EUR	USD	Nil	6.0952	N/A	31 December 2018	Yes
LU0438372814	M - USD	USD	Nil	5.1630	N/A	31 December 2018	Yes
LU1170318619	Q - USD	USD	Nil	4.9173	N/A	31 December 2018	Yes
LU0968466655	S - EUR	USD	Nil	7.1938	N/A	31 December 2018	Yes
LU0968466739	S - GBP	USD	Nil	8.1346	N/A	31 December 2018	Yes
LU1291078126	S - GBP (Div)	USD	8.3190	Nil	06 July 2018	31 December 2018	Yes
LU0968466812	S - USD	USD	Nil	6.2214	N/A	31 December 2018	Yes
LU1228199227	S - USD (Div)	USD	1.3947	Nil	06 July 2018	31 December 2018	Yes
	<b>BlueBay Emerging Market Corporate Bond Fund</b>						
LU0842201088	C - EUR	USD	Nil	9.1469	N/A	31 December 2018	Yes
LU0842200783	C - EUR (Div)	USD	7.9976	Nil	06 July 2018	31 December 2018	Yes
LU0842201161	C - GBP	USD	Nil	10.5075	N/A	31 December 2018	Yes
LU0842200866	C - GBP (Div)	USD	9.1631	Nil	06 July 2018	31 December 2018	Yes

LU0842200940	C – USD	USD	Nil	7.8112	N/A	31 December 2018	Yes
LU0842200601	C - USD (Div)	USD	6.9989	Nil	06 July 2018	31 December 2018	Yes
LU0356218577	D - GBP (QDiv)	USD	2.9193 2.9493 3.4502 3.1790	Nil	06 October 2017 08 January 2018 09 April 2018 06 July 2018	31 December 2018	Yes
LU0356218650	DR - GBP (QDiv)	USD	3.1263 3.1566 3.3991 3.6903	Nil	06 October 2017 08 January 2018 06 July 2018 09 April 2018	31 December 2018	Yes
LU0720463404	M - EUR	USD	Nil	8.1133	N/A	31 December 2018	Yes
LU1170319260	Q - EUR	USD	Nil	2.1618	N/A	31 December 2018	Yes
LU1170319773	Q - EUR (Div)	USD	5.4490	Nil	06 July 2018	31 December 2018	Yes
LU0968467547	S - CHF	USD	Nil	8.5644	N/A	31 December 2018	Yes
LU0968467620	S - EUR	USD	Nil	10.2539	N/A	31 December 2018	Yes
LU1291079280	S - EUR (Div)	USD	10.3306	Nil	06 July 2018	31 December 2018	Yes
LU1291079447	S - GBP (Div)	USD	11.8636	Nil	06 July 2018	31 December 2018	Yes
LU0968467976	S - USD	USD	Nil	8.9676	N/A	31 December 2018	Yes
LU1291078803	S - USD (Div)	USD	8.7670	Nil	06 July 2018	31 December 2018	Yes
LU1291079793	S - NOK	USD	Nil	10.9851	N/A	31 December 2018	Yes
	<b>BlueBay Emerging Market Local Currency Bond Fund</b>						
LU0842203613	C - GBP (Div)	USD	6.0692	5.6882	06 July 2018	31 December 2018	Yes
LU0842203704	C – USD	USD	Nil	6.4165	N/A	31 December 2018	Yes
LU0842203456	C - USD (Div)	USD	4.6848	Nil	06 July 2018	31 December 2018	Yes
LU0240774033	D - GBP (QDiv)	USD	1.2516 1.3526 1.5491 1.3696	2.2894	06 October 2017 08 January 2018 09 April 2018 06 July 2018	31 December 2018	Yes
LU0240774546	DR - GBP (QDiv)	USD	1.3002 1.4033 1.6055 1.4178	Nil	06 October 2017 08 January 2018 09 April 2018 06 July 2018	31 December 2018	Yes
LU0720462695	M – EUR	USD	Nil	8.6927	N/A	31 December 2018	Yes
LU1170322215	Q – CHF	USD	Nil	4.1948	N/A	31 December	Yes

						2018	
LU1170321910	Q - EUR	USD	Nil	4.8995	N/A	31 December 2018	Yes
LU1170322058	Q - USD	USD	Nil	4.1021	N/A	31 December 2018	Yes
LU0968469592	S - EUR	USD	Nil	9.7115	N/A	31 December 2018	Yes
LU1090541860	S - GBP (Div)	USD	10.9793	Nil	06 July 2018	31 December 2018	Yes
LU0968469758	S - USD	USD	Nil	8.0919	N/A	31 December 2018	Yes
	<b>BlueBay Emerging Market Select Bond Fund</b>						
LU0842204421	C - EUR	USD	Nil	7.4099	N/A	31 December 2018	Yes
LU0842204264	C - GBP (Div)	USD	8.2601	Nil	06 July 2018	31 December 2018	Yes
LU0271024845	D - GBP (QDiv)	USD	1.5120 1.5270 1.6253 1.4277	Nil	06 October 2017 08 January 2018 09 April 2018 06 July 2018	31 December 2018	Yes
LU0720463073	M - EUR	USD	Nil	6.3957	N/A	31 December 2018	Yes
LU0995159372	S - USD	USD	Nil	6.5311	N/A	31 December 2018	Yes
	<b>BlueBay Emerging Market Absolute Return Bond Fund</b>						
LU1733252156	I – GBP	USD	Nil	2.4073	N/A	31 December 2018	Yes
LU1278659575	M – EUR	USD	Nil	8.6810	N/A	31 December 2018	Yes
	<b>BlueBay Emerging Market Investment Grade Corporate Bond Fund</b>						
LU0720468031	M – EUR	USD	Nil	4.1662	N/A	31 December 2018	Yes
	<b>BlueBay Global High Yield Bond Fund</b>						
LU0967799338	B - EUR (Div)	USD	6.7072	Nil	06 July 2018	31 December 2018	Yes
LU0967795187	B - USD (Div)	USD	5.3347	Nil	06 July 2018	31 December 2018	Yes
LU0842205824	C – EUR	USD	Nil	6.0775	N/A	31 December 2018	Yes
LU0842205584	C - EUR (Div)	USD	6.8121	Nil	06 July 2018	31 December 2018	Yes
LU0842205667	C - GBP (Div)	USD	7.3364	Nil	06 July 2018	31 December 2018	Yes

LU0842205741	C – USD	USD	Nil	5.8207	N/A	31 December 2018	Yes
LU0842205402	C - USD (Div)	USD	5.5280	Nil	06 July 2018	31 December 2018	Yes
LU0549551207	DR - GBP (QDiv)	USD	1.5424 1.6458 1.7768 1.9062	Nil	06 October 2017 08 January 2018 09 April 2018 06 July 2018	31 December 2018	Yes
LU1618015777	M – NOK	USD	Nil	3.3409	N/A	31 December 2018	Yes
LU1164080316	Q – EUR	USD	Nil	6.1498	N/A	31 December 2018	Yes
LU1170323619	Q - EUR (Div)	USD	6.6744	Nil	06 July 2018	31 December 2018	Yes
LU1170323452	Q – GBP	USD	Nil	0.3811	N/A	31 December 2018	Yes
LU1170323379	Q – USD	USD	Nil	5.4280	N/A	31 December 2018	Yes
LU1632767395	Q-GBP (QIDiv)	USD	1.5121 1.9037 2.0444	Nil	08 January 2018 09 April 2018 06 July 2018	31 December 2018	Yes
LU0995159539	S - EUR	USD	Nil	6.2600	N/A	31 December 2018	Yes
LU0995159703	S - GBP	USD	Nil	7.0698	N/A	31 December 2018	Yes
LU1260706244	S - GBP (Div)	USD	7.9772	Nil	06 July 2018	31 December 2018	Yes
LU0995159612	S - USD	USD	Nil	5.4685	N/A	31 December 2018	Yes
LU1531016399	S - USD (QIDiv)	USD	1.2690 1.3250 1.4050 1.5067	Nil	06 October 2017 08 January 2018 09 April 2018 06 July 2018	31 December 2018	Yes
	<b>BlueBay High Yield Bond Fund</b>						
LU0842206632	C – EUR	EUR	Nil	4.2497	N/A	31 December 2018	Yes
LU0842206392	C - EUR (Div)	EUR	4.2940	Nil	06 July 2018	31 December 2018	Yes
LU0842206715	C – GBP	EUR	Nil	4.4223	N/A	31 December 2018	Yes
LU0842206475	C - GBP (Div)	EUR	5.0754	Nil	06 July 2018	31 December 2018	Yes
LU0842206558	C – USD	EUR	Nil	3.7449	N/A	31 December 2018	Yes
LU0842206129	C - USD (Div)	EUR	3.6708	Nil	06 July 2018	31 December 2018	Yes
LU0222772518	D - GBP (QDiv)	EUR	1.3707 1.4994 1.6580 1.5700	Nil	06 October 2017 08 January 2018 09 April 2018 06 July 2018	31 December 2018	Yes
LU0222772781	DR - GBP (QDiv)	EUR	1.2559 1.3728 1.5169	Nil	06 October 2017 08 January 2018 09 April 2018	31 December 2018	Yes

			1.4352		06 July 2018		
LU0242579596	I - EUR	EUR	Nil	6.0540	N/A	31 December 2018	Yes
LU0438373382	M - EUR	EUR	Nil	4.1365	N/A	31 December 2018	Yes
LU0968472034	S - CHF	EUR	Nil	3.4981	N/A	31 December 2018	Yes
LU0968472117	S - EUR	EUR	Nil	4.4116	N/A	31 December 2018	Yes
LU1131233030	S - EUR (Div)	EUR	4.7360	Nil	06 July 2018	31 December 2018	Yes
LU1291080965	S - GBP (Div)	EUR	5.3364	Nil	06 July 2018	31 December 2018	Yes
LU0968472380	S - USD	EUR	Nil	3.7965	N/A	31 December 2018	Yes
	<b>BlueBay High Yield Corporate Bond Fund</b>						
LU0435649511	B - EUR	EUR	Nil	4.3165	N/A	31 December 2018	Yes
LU0435650105	B - USD	EUR	Nil	4.5291	N/A	31 December 2018	Yes
LU1170325747	C - CHF	EUR	Nil	2.8898	N/A	31 December 2018	Yes
LU0842207283	C - EUR	EUR	Nil	3.7876	N/A	31 December 2018	Yes
LU0842207101	C - USD	EUR	Nil	2.9653	N/A	31 December 2018	Yes
LU0842206806	C - USD (Div)	EUR	3.5061	Nil	06 July 2018	31 December 2018	Yes
LU0435651251	D - GBP (QDiv)	EUR	1.1087 1.2242 1.3438 1.2724	Nil	06 October 2017 08 January 2018 09 April 2018 06 July 2018	31 December 2018	Yes
LU0435651335	DR - GBP (QDiv)	EUR	1.0458 1.1532 1.2672 1.2008	Nil	06 October 2017 08 January 2018 09 April 2018 06 July 2018	31 December 2018	Yes
LU0435651418	I - EUR	EUR	Nil	4.8757	N/A	31 December 2018	Yes
LU1170325150	Q - EUR	EUR	Nil	4.0345	N/A	31 December 2018	Yes
LU1170325234	Q - USD	EUR	Nil	3.2589	N/A	31 December 2018	Yes
LU0435649784	R - EUR (Div)	EUR	4.2525	Nil	06 July 2018	31 December 2018	Yes
LU0435650444	R - USD (Div)	EUR	3.5803	Nil	06 July 2018	31 December 2018	Yes
	<b>BlueBay Investment Grade Bond Fund</b>						
LU0179826135	B - EUR	EUR	Nil	2.9557	N/A	31 December 2018	Yes
LU0241884427	B - USD	EUR	Nil	2.3327	N/A	31 December	Yes

						2018	
LU0842208687	C - EUR	EUR	Nil	1.9160	N/A	31 December 2018	Yes
LU0842208257	C - EUR (Div)	EUR	2.3012	Nil	06 July 2018	31 December 2018	Yes
LU0842208760	C - GBP	EUR	Nil	2.2445	N/A	31 December 2018	Yes
LU0842208414	C - GBP (Div)	EUR	2.6585	Nil	06 July 2018	31 December 2018	Yes
LU0842208505	C - USD	EUR	Nil	1.6749	N/A	31 December 2018	Yes
LU0842208174	C - USD (Div)	EUR	1.9991	Nil	06 July 2018	31 December 2018	Yes
LU0223989970	D - GBP (QDiv)	EUR	0.7927 0.8401 0.8077 0.7986	Nil	06 October 2017 08 January 2018 09 April 2018 06 July 2018	31 December 2018	Yes
LU0225310001	DR - GBP (QDiv)	EUR	0.8118 0.8598 0.8262 0.8162	Nil	06 October 2017 08 January 2018 09 April 2018 06 July 2018	31 December 2018	Yes
LU0780191820	M - CHF	EUR	Nil	1.5173	N/A	31 December 2018	Yes
LU0438374190	M - EUR	EUR	Nil	1.8530	N/A	31 December 2018	Yes
LU0720462265	M - GBP	EUR	Nil	2.5301	N/A	31 December 2018	Yes
LU0969743029	M - SEK	EUR	Nil	1.8006	N/A	31 December 2018	Yes
LU0720462182	M - USD	EUR	Nil	1.5126	N/A	31 December 2018	Yes
LU1170326638	Q - EUR	EUR	Nil	1.3933	N/A	31 December 2018	Yes
LU1170327016	Q - EUR (Div)	EUR	1.1733	Nil	06 July 2018	31 December 2018	Yes
LU1170326802	Q - GBP	EUR	Nil	1.5663	N/A	31 December 2018	Yes
LU0217402501	R - EUR	EUR	Nil	2.3981	N/A	31 December 2018	Yes
LU0241884856	R - USD	EUR	Nil	1.9702	N/A	31 December 2018	Yes
LU0968473867	S - CHF	EUR	Nil	1.6024	N/A	31 December 2018	Yes
LU1050657524	S - CHF (Div)	EUR	1.8768	Nil	06 July 2018	31 December 2018	Yes
LU0968473941	S - EUR	EUR	Nil	2.0194	N/A	31 December 2018	Yes
LU1050657367	S - EUR (Div)	EUR	2.2465	Nil	06 July 2018	31 December 2018	Yes
LU1050657284	S - GBP (Div)	EUR	2.5649	Nil	06 July 2018	31 December 2018	Yes
LU0968474162	S - USD	EUR	Nil	1.7712	N/A	31 December 2018	Yes
LU1050657441	S - USD (Div)	EUR	1.9336	Nil	06 July 2018	31 December 2018	Yes
	<b>BlueBay Investment Grade Absolute</b>						





LU0842209222	C - EUR	EUR	Nil	1.3378	N/A	31 December 2018	Yes
LU0842208927	C - EUR (Div)	EUR	0.5465	Nil	06 July 2018	31 December 2018	Yes
LU0549547510	M - EUR	EUR	Nil	1.3913	N/A	31 December 2018	Yes
LU1170327529	Q - CHF	EUR	Nil	1.1331	N/A	31 December 2018	Yes
LU1170327289	Q - EUR	EUR	Nil	1.3891	N/A	31 December 2018	Yes
LU1170327792	Q - EUR (Div)	EUR	1.7524	Nil	06 July 2018	31 December 2018	Yes
LU0995160461	S - EUR	EUR	Nil	1.7003	N/A	31 December 2018	Yes
	<b>BlueBay Global Convertible Bond Fund</b>						
LU0842205071	C - GBP (Div)	USD	4.3172	Nil	06 July 2018	31 December 2018	Yes
LU0842205154	C - USD	USD	Nil	3.6845	N/A	31 December 2018	Yes
LU0403659740	D - GBP (QDiv)	USD	1.4117 1.3256 1.4586 1.3976	Nil	06 October 2017 08 January 2018 09 April 2018 06 July 2018	31 December 2018	Yes
LU0403659823	DR - GBP (QDiv)	USD	1.1699 1.0971 1.2058 1.1531	Nil	06 October 2017 08 January 2018 09 April 2018 06 July 2018	31 December 2018	Yes
LU1220057803	S - CHF (BHedged)	USD	Nil	3.3488	N/A	31 December 2018	Yes
LU0968470509	S - EUR	USD	Nil	3.7570	N/A	31 December 2018	Yes
LU1291080700	S - EUR (Div) (BHedged)	USD	4.0047	Nil	06 July 2018	31 December 2018	Yes
LU0968470681	S - USD	USD	Nil	3.5470	N/A	31 December 2018	Yes
	<b>BlueBay Investment Grade Euro Government Bond Fund</b>						
LU0842209909	C - EUR	EUR	Nil	1.0909	N/A	31 December 2018	Yes
LU0549541232	M - EUR	EUR	Nil	1.0930	N/A	31 December 2018	Yes
LU1170328253	Q - CHF	EUR	Nil	0.1580	N/A	31 December 2018	Yes
LU1170327958	Q - EUR	EUR	Nil	1.1325	N/A	31 December 2018	Yes
LU0995160891	S - EUR	EUR	Nil	1.4254	N/A	31 December 2018	Yes
	<b>BlueBay Financial Capital Bond Fund</b>						

LU1832808999	C - CHF (AIDiv)	USD	0.0994	0.0057	06 July 2018	31 December 2018	Yes
LU1373036554	C – EUR	USD	Nil	5.3683	N/A	31 December 2018	Yes
LU1832808569	C - EUR (AIDiv)	USD	0.1150	0.0063	06 July 2018	31 December 2018	Yes
LU1201006704	C – GBP	USD	Nil	8.0020	N/A	31 December 2018	Yes
LU1832808486	C - GBP (AIDiv)	USD	0.1308	0.0070	06 July 2018	31 December 2018	Yes
LU1373036638	C – USD	USD	Nil	6.1505	N/A	31 December 2018	Yes
LU1832808726	C - USD (AIDiv)	USD	0.0980	0.0063	06 July 2018	31 December 2018	Yes
LU1720194551	G - EUR (AIDIV)	USD	3.4216	Nil	06 July 2018	31 December 2018	Yes
LU1681058860	G – GBP	USD	Nil	4.9501	N/A	31 December 2018	Yes
LU1681058944	G - GBP (AIDIV)	USD	4.9598	Nil	06 July 2018	31 December 2018	Yes
LU1720194635	G - USD (AIDIV)	USD	2.7676	Nil	06 July 2018	31 December 2018	Yes
LU1083684891	I – USD	USD	Nil	6.2036	N/A	31 December 2018	Yes
LU1629054906	K – EUR	USD	Nil	6.2814	N/A	31 December 2018	Yes
LU1629055119	K – USD	USD	Nil	5.3069	N/A	31 December 2018	Yes
LU1573129951	K-GBP (AIDiv)	USD	8.4112	Nil	06 July 2018	31 December 2018	Yes
LU1217274718	M – EUR	USD	Nil	7.1527	N/A	31 December 2018	Yes
LU1163205096	Q – EUR	USD	Nil	6.9375	N/A	31 December 2018	Yes
LU1163204875	Q – USD	USD	Nil	5.9885	N/A	31 December 2018	Yes
LU1163205419	S – EUR	USD	Nil	7.4728	N/A	31 December 2018	Yes
LU1163205682	XF – GBP	USD	Nil	9.9875	N/A	31 December 2018	Yes
	<b>BlueBay Global Investment Grade Corporate Bond Fund</b>						
LU1196383050	C – EUR	USD	Nil	1.3532	N/A	31 December 2018	Yes
LU1196383308	C - EUR (Div)	USD	3.9847	Nil	06 July 2018	31 December 2018	Yes
LU1196383134	C – USD	USD	Nil	3.1365	N/A	31 December 2018	Yes
LU1196383480	C - USD (Div)	USD	2.5776	Nil	06 July 2018	31 December 2018	Yes
LU0974237926	M - EUR	USD	Nil	3.4814	N/A	31 December 2018	Yes
LU1247883660	Q - CHF(QDiv)	USD	0.7812 0.8215 0.8607	Nil	06 October 2017 08 January 2018 09 April 2018	31 December 2018	Yes

			0.8377		06 July 2018		
LU1228199490	Q - EUR	USD	Nil	2.8434	N/A	31 December 2018	Yes
LU1247883744	Q - EUR (Div)	USD	4.0227	Nil	06 July 2018	31 December 2018	Yes
LU1799624462	Q - GBP	USD	Nil	0.3308	N/A	31 December 2018	Yes
LU1247883587	Q - GBP (QDiv)	USD	1.0505 1.1695 1.2246 1.2278	2.1202	06 October 2017 08 January 2018 09 April 2018 06 July 2018	31 December 2018	Yes
LU1632766744	Q - USD	USD	Nil	2.1420	N/A	31 December 2018	Yes
LU1640477680	Q - USD (QDiv)	USD	0.2688	Nil	06 July 2018	31 December 2018	Yes
LU1762241344	S - JPY	USD	Nil	0.7164	N/A	31 December 2018	Yes
	<b>BlueBay Investment Grade Global Aggregate Bond Fund</b>						
LU1816214438	C - USD (Bhedged)	USD	Nil	0.1268	N/A	31 December 2018	Yes
LU1618016155	M - NOK (BHedged)	USD	Nil	2.3879	N/A	31 December 2018	Yes
LU1217275103	Q - JPY (Bhedged)	USD	Nil	2.0093	N/A	31 December 2018	Yes
	<b>BlueBay Total Return Credit Fund</b>						
LU1598155874	C - CAD (QDiv)	USD	1.0346 1.0881 1.0130 1.0905	0.3371	06 October 2017 08 January 2018 09 April 2018 06 July 2018	31 December 2018	Yes
LU1105492539	C - EUR	USD	Nil	6.0446	N/A	31 December 2018	Yes
LU1128624399	C - EUR (QDiv)	USD	1.4379 1.5122 1.4531 1.5637	Nil	06 October 2017 08 January 2018 09 April 2018 06 July 2018	31 December 2018	Yes
LU1105492372	C - GBP	USD	Nil	7.1459	N/A	31 December 2018	Yes
LU1128623821	C - GBP (QDiv)	USD	1.5731 1.6980 1.6284 1.7767	Nil	06 October 2017 08 January 2018 09 April 2018 06 July 2018	31 December 2018	Yes
LU1105492455	C - USD	USD	Nil	5.3707	N/A	31 December 2018	Yes
LU1128624639	C - USD (QDiv)	USD	1.2223 1.2887 1.2128 1.3157	Nil	06 October 2017 08 January 2018 09 April 2018 06 July 2018	31 December 2018	Yes

LU1618015850	M – NOK	USD	Nil	5.7873	N/A	31 December 2018	Yes
	<b>BlueBay Emerging Market Aggregate Bond Fund</b>						
LU1278655235	M – EUR	USD	Nil	3.5297	N/A	31 December 2018	Yes
	<b>BlueBay Emerging Market Local Currency Corporate Bond Fund</b>						
LU1762241260	C - GBP	USD	Nil	3.8633	N/A	31 December 2018	Yes
LU1083684891	I - USD	USD	Nil	0.8812	N/A	31 December 2018	Yes
LU1426133440	M - EUR	USD	Nil	9.1802	N/A	31 December 2018	Yes
LU1489395605	M – USD	USD	Nil	4.3994	N/A	31 December 2018	Yes
LU1083684974	I - GBP	USD	Nil	4.3448	N/A	31 December 2018	Yes
	<b>BlueBay Global Sovereign Opportunities Fund</b>						
LU1542977233	C - EUR (CPerf)	USD	Nil	1.8820	N/A	31 December 2018	Yes
LU1555169686	C - GBP (CPerf)	USD	Nil	Nil	N/A	31 December 2018	Yes
LU1480175907	C – USD	USD	Nil	4.4822	N/A	31 December 2018	Yes
LU1542977076	C - USD (CPerf)	USD	Nil	3.4162	N/A	31 December 2018	Yes
LU1354249358	M – EUR	USD	Nil	5.5478	N/A	31 December 2018	Yes
LU1542977829	M - EUR (CPerf)	USD	Nil	4.2573	N/A	31 December 2018	Yes
LU1542977746	M - USD (CPerf)	USD	Nil	2.2056	N/A	31 December 2018	Yes
LU1542978124	Q - EUR (CPerf)	USD	Nil	3.5403	N/A	31 December 2018	Yes
LU1618016403	Q - SEK (CPerf)	USD	Nil	4.1005	N/A	31 December 2018	Yes
LU1542978041	Q - USD (CPerf)	USD	Nil	0.5626	N/A	31 December 2018	Yes
LU1662752374	Z - EUR – PERF	USD	Nil	1.2634	N/A	31 December 2018	Yes
LU1662752028	Z - GBP – PERF	USD	Nil	2.7162	N/A	31 December 2018	Yes
LU1662752457	Z - USD – PERF	USD	Nil	1.9892	N/A	31 December 2018	Yes
LU1662752705	ZR - EUR (Cperf)	USD	Nil	0.2370	N/A	31 December 2018	Yes
LU1662752614	ZR - GBP – CPERF	USD	Nil	1.8580	N/A	31 December	Yes

						2018	
LU1762241690	ZR - GBP - CPF - ADIV	USD	1.8918	Nil	06 July 2018	31 December 2018	Yes
LU1662752887	ZR - USD (Cperf)	USD	Nil	0.0861	N/A	31 December 2018	Yes
LU1789435531	ZR - USD - CPF - AIDV	USD	1.2467	Nil	06 July 2018	31 December 2018	Yes
	<b>BlueBay Global High Yield ESG Bond Fund</b>						
LU1822309792	B – USD	USD	Nil	0.2969	N/A	31 December 2018	Yes
LU1694800795	M – USD	USD	Nil	2.9903	N/A	31 December 2018	Yes
LU1573123160	S – EUR	USD	Nil	0.3623	N/A	31 December 2018	Yes
LU1816654245	S – GBP	USD	Nil	0.4196	N/A	31 December 2018	Yes
LU1816654161	S – USD	USD	Nil	0.3080	N/A	31 December 2018	Yes