

BlueBay Funds SICAV

Report of income for UK tax purposes

18 December 2019

Dear Investor,

This website comprises a report of income to investors who held investments in BlueBay Funds SICAV as at 30 June 2019.

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 2019.

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

ISIN	Share class	CCY	(a)	(b)	(c)	(d)	(e)
	BlueBay Emerging Market Bond Fund						
LU0842200353	C - USD	USD	Nil	6.0157	N/A	31 Dec 19	Yes
LU0842199910	C - USD (AIDiv)	USD	5.6812	Nil	28 Jun 19	31 Dec 19	Yes
LU0842200437	C - EUR	USD	Nil	6.3153	N/A	31 Dec 19	Yes
LU0842200197	C - EUR (AIDiv)	USD	5.5132	Nil	28 Jun 19	31 Dec 19	Yes
LU0842200510	C - GBP	USD	Nil	8.0424	N/A	31 Dec 19	Yes
LU0842200270	C - GBP (AIDiv)	USD	6.3692	Nil	28 Jun 19	31 Dec 19	Yes
LU0225306827	D - GBP (QIDiv)	USD	1.5233	Nil	28 Sep 18	31 Dec 19	Yes
			1.7015		31 Dec 18		
			1.6703		29 Mar 19		
			1.8545		28 Jun 19		
LU0438372814	M - USD	USD	Nil	5.5346	N/A	31 Dec 19	Yes
LU0720460723	M - EUR	USD	Nil	6.2292	N/A	31 Dec 19	Yes
LU1170318619	Q - USD	USD	Nil	5.5181	N/A	31 Dec 19	Yes
LU0225307122	DR - GBP (QIDiv)	USD	1.4135	Nil	28 Sep 18	31 Dec 19	Yes
			1.5782		31 Dec 18		
			1.5476		29 Mar 19		
			1.7167		28 Jun 19		
LU0968466812	S - USD	USD	Nil	6.8043	N/A	31 Dec 19	Yes
LU1228199227	S - USD (AIDiv)	USD	5.7657	Nil	28 Jun 19	31 Dec 19	Yes
LU0968466655	S - EUR	USD	Nil	7.6604	N/A	31 Dec 19	Yes
LU0968466739	S - GBP	USD	Nil	8.3714	N/A	31 Dec 19	Yes
LU1291078126	S - GBP (AIDiv)	USD	7.6279	Nil	28 Jun 19	31 Dec 19	Yes
	BlueBay Emerging Market Corporate Bond Fund						
LU0842200940	C - USD	USD	Nil	5.5156	N/A	31 Dec 19	Yes
LU0842200601	C - USD (AIDiv)	USD	4.3490	Nil	28 Jun 19	31 Dec 19	Yes
LU0842201088	C - EUR	USD	Nil	5.7138	N/A	31 Dec 19	Yes
LU0842200783	C - EUR (AIDiv)	USD	4.5602	Nil	28 Jun 19	31 Dec 19	Yes
LU0842201161	C - GBP	USD	Nil	6.6428	N/A	31 Dec 19	Yes
LU0842200866	C - GBP (AIDiv)	USD	5.3041	Nil	28 Jun 19	31 Dec 19	Yes
LU0356218577	D - GBP (QIDiv)	USD	1.9540	Nil	28 Sep 18	31 Dec 19	Yes
			1.8581		31 Dec 18		
			1.8442		29 Mar 19		
			1.8632		28 Jun 19		
LU0720463404	M - EUR	USD	Nil	4.9375	N/A	31 Dec 19	Yes
LU1170319344	Q - USD	USD	Nil	3.3347	N/A	31 Dec 19	Yes
LU1170319773	Q - EUR (AIDiv)	USD	5.8474	Nil	28 Jun 19	31 Dec 19	Yes
LU1170319260	Q - EUR	USD	Nil	5.4023	N/A	31 Dec 19	Yes
LU0356218650	DR - GBP (QIDiv)	USD	2.0865	Nil	28 Sep 18	31 Dec 19	Yes
			1.9818		31 Dec 18		
			1.9662		29 Mar 19		
			1.9890		28 Jun 19		

LU0968467976	S - USD	USD	Nil	6.2294	N/A	31 Dec 19	Yes
LU0968467547	S - CHF	USD	Nil	5.6110	N/A	31 Dec 19	Yes
LU1291079447	S - GBP (AIDiv)	USD	6.8965	Nil	28 Jun 19	31 Dec 19	Yes
LU1291079280	S - EUR (AIDiv)	USD	5.9146	Nil	28 Jun 19	31 Dec 19	Yes
LU0968467620	S - EUR	USD	Nil	6.6040	N/A	31 Dec 19	Yes
LU1291079793	S - NOK	USD	Nil	6.9662	N/A	31 Dec 19	Yes
LU1291078803	S - USD (AIDiv)	USD	5.4718	Nil	28 Jun 19	31 Dec 19	Yes
	BlueBay Emerging Market Local Currency Bond Fund						
LU0842203704	C - USD	USD	Nil	4.9538	N/A	31 Dec 19	Yes
LU0842203456	C - USD (AIDiv)	USD	3.5634	Nil	28 Jun 19	31 Dec 19	Yes
LU0842203886	C - EUR	USD	Nil	3.5844	N/A	31 Dec 19	Yes
LU0842203613	C - GBP (AIDiv)	USD	4.2685	Nil	28 Jun 19	31 Dec 19	Yes
LU0240774033	D - GBP (QIDiv)	USD	0.7687	Nil	28 Sep 18	31 Dec 19	Yes
			0.8962		31 Dec 18		
			1.1892		29 Mar 19		
			1.1699		28 Jun 19		
LU0720462695	M - EUR	USD	Nil	6.6352	N/A	31 Dec 19	Yes
LU1170322058	Q - USD	USD	Nil	5.8616	N/A	31 Dec 19	Yes
LU1170322215	Q - CHF	USD	Nil	5.6610	N/A	31 Dec 19	Yes
LU1170321910	Q - EUR	USD	Nil	6.4315	N/A	31 Dec 19	Yes
LU0240774546	DR - GBP (QIDiv)	USD	0.7944	Nil	28 Sep 18	31 Dec 19	Yes
			0.9254		31 Dec 18		
			1.2259		29 Mar 19		
			1.2046		28 Jun 19		
LU0968469758	S - USD	USD	Nil	6.8602	N/A	31 Dec 19	Yes
LU1090541860	S - GBP (AIDiv)	USD	7.8178	Nil	28 Jun 19	31 Dec 19	Yes
	BlueBay Emerging Market Select Bond Fund						
LU0842204421	C - EUR	USD	Nil	2.7195	N/A	31 Dec 19	Yes
LU0271024845	D - GBP (QIDiv)	USD	0.9617	Nil	28 Sep 18	31 Dec 19	Yes
			1.2069		31 Dec 18		
			1.2924		29 Mar 19		
			1.4184		28 Jun 19		
LU0720463073	M - EUR	USD	Nil	6.9605	N/A	31 Dec 19	Yes
LU0995159372	S - USD	USD	Nil	9.0683	N/A	31 Dec 19	Yes
	BlueBay Emerging Market Unconstrained Bond Fund						
LU1733252156	I - GBP	USD	Nil	9.2630	N/A	31 Dec 19	Yes
LU1278659575	M - EUR	USD	Nil	10.0038	N/A	31 Dec 19	Yes
LU1932874412	S - USD	USD	Nil	2.9867	N/A	31 Dec 19	Yes
LU1932873950	S - EUR	USD	Nil	3.2849	N/A	31 Dec 19	Yes
LU1932874685	S - GBP	USD	Nil	3.8106	N/A	31 Dec 19	Yes
LU1959298156	S - GBP - QIDIV	USD	2.5855	0.4786	28 Jun 19	31 Dec 19	Yes

	BlueBay Emerging Market Investment Grade Corporate Bond Fund						
LU0720468031	M - EUR	USD	Nil	3.6616	N/A	31 Dec 19	Yes
	BlueBay Global High Yield Bond Fund						
LU0967795187	B - USD (AIDiv)	USD	6.2505	Nil	28 Jun 19	31 Dec 19	Yes
LU0967799338	B - EUR (AIDiv)	USD	7.2044	Nil	28 Jun 19	31 Dec 19	Yes
LU0842205741	C - USD	USD	Nil	7.5795	N/A	31 Dec 19	Yes
LU0842205402	C - USD (AIDiv)	USD	6.4839	Nil	28 Jun 19	31 Dec 19	Yes
LU0842205824	C - EUR	USD	Nil	7.3513	N/A	31 Dec 19	Yes
LU0842205584	C - EUR (AIDiv)	USD	7.3520	Nil	28 Jun 19	31 Dec 19	Yes
LU0842205667	C - GBP (AIDiv)	USD	8.0548	Nil	28 Jun 19	31 Dec 19	Yes
LU0549551207	DR - GBP (QIDiv)	USD	1.7674	Nil	28 Sep 18	31 Dec 19	Yes
			1.8495		31 Dec 18		
			1.8072		29 Mar 19		
			2.1694		28 Jun 19		
LU0720467496	M - EUR	USD	Nil	2.7284	N/A	31 Dec 19	Yes
LU1618015777	M - NOK	USD	Nil	6.8632	N/A	31 Dec 19	Yes
LU1170323379	Q - USD	USD	Nil	7.2599	N/A	31 Dec 19	Yes
LU1632767395	Q - GBP (QIDiv)	USD	1.8995	Nil	28 Sep 18	31 Dec 19	Yes
			1.9924		31 Dec 18		
			1.9503		29 Mar 19		
			2.3450		28 Jun 19		
LU0995159612	S - USD	USD	Nil	7.0912	N/A	31 Dec 19	Yes
LU1260706244	S - GBP (AIDiv)	USD	8.7684	Nil	28 Jun 19	31 Dec 19	Yes
LU0995159539	S - EUR	USD	Nil	7.5245	N/A	31 Dec 19	Yes
LU0995159703	S - GBP	USD	Nil	8.6358	N/A	31 Dec 19	Yes
LU1531016399	S - USD (QIDiv)	USD	1.5014	Nil	28 Sep 18	31 Dec 19	Yes
			1.5762		31 Dec 18		
			1.5641		29 Mar 19		
			1.8858		28 Jun 19		
	BlueBay High Yield Bond Fund						
LU0842206632	C - EUR	EUR	Nil	4.7941	N/A	31 Dec 19	Yes
LU0842206392	C - EUR (AIDiv)	EUR	4.4423	Nil	28 Jun 19	31 Dec 19	Yes
LU0842206715	C - GBP	EUR	Nil	5.1455	N/A	31 Dec 19	Yes
LU0842206475	C - GBP (AIDiv)	EUR	5.3392	Nil	28 Jun 19	31 Dec 19	Yes
LU0842206558	C - USD	EUR	Nil	4.6233	N/A	31 Dec 19	Yes
LU0842206129	C - USD (AIDiv)	EUR	4.1228	Nil	28 Jun 19	31 Dec 19	Yes
LU0222772518	D - GBP (QIDiv)	EUR	1.4918	Nil	28 Sep 18	31 Dec 19	Yes
			1.6451		31 Dec 18		
			1.6730		29 Mar 19		
			1.6139		28 Jun 19		
LU0242579596	I - EUR	EUR	Nil	7.5053	N/A	31 Dec 19	Yes

LU0438373382	M - EUR	EUR	Nil	4.8799	N/A	31 Dec 19	Yes
LU1170324427	Q - EUR	EUR	Nil	0.8736	N/A	31 Dec 19	Yes
LU0222772781	DR - GBP (QIDiv)	EUR	1.3628	Nil	28 Sep 18	31 Dec 19	Yes
			1.5017		31 Dec 18		
			1.5260		29 Mar 19		
			1.4712		28 Jun 19		
LU0968472117	S - EUR	EUR	Nil	4.9636	N/A	31 Dec 19	Yes
LU0968472034	S - CHF	EUR	Nil	4.0116	N/A	31 Dec 19	Yes
LU0968472208	S - GBP	EUR	Nil	Nil	N/A	31 Dec 19	Yes
LU0968472380	S - USD	EUR	Nil	4.6180	N/A	31 Dec 19	Yes
	BlueBay High Yield Corporate Bond Fund						
LU0435649511	B - EUR	EUR	Nil	5.1907	N/A	31 Dec 19	Yes
LU0435650105	B - USD	EUR	Nil	4.9059	N/A	31 Dec 19	Yes
LU0842207283	C - EUR	EUR	Nil	4.8891	N/A	31 Dec 19	Yes
LU1170325747	C - CHF	EUR	Nil	3.6259	N/A	31 Dec 19	Yes
LU0842206806	C - USD (AIDiv)	EUR	4.0515	Nil	28 Jun 19	31 Dec 19	Yes
LU0435651251	D - GBP (QIDiv)	EUR	1.2127	Nil	28 Sep 18	31 Dec 19	Yes
			1.3672		31 Dec 18		
			1.4154		29 Mar 19		
			1.3656		28 Jun 19		
LU0435651418	I - EUR	EUR	Nil	5.6487	N/A	31 Dec 19	Yes
LU1170325150	Q - EUR	EUR	Nil	4.2323	N/A	31 Dec 19	Yes
LU1170325234	Q - USD	EUR	Nil	3.9661	N/A	31 Dec 19	Yes
LU0435649784	R - EUR (AIDiv)	EUR	4.4870	Nil	28 Jun 19	31 Dec 19	Yes
LU0435651335	DR - GBP (QIDiv)	EUR	1.1432	Nil	28 Sep 18	31 Dec 19	Yes
			1.2848		31 Dec 18		
			1.3264		29 Mar 19		
			1.2772		28 Jun 19		
LU0435650444	R - USD (AIDiv)	EUR	4.1090	Nil	28 Jun 19	31 Dec 19	Yes
	BlueBay Investment Grade Bond Fund						
LU0179826135	B - EUR	EUR	Nil	2.3607	N/A	31 Dec 19	Yes
LU0241884427	B - USD	EUR	Nil	2.0108	N/A	31 Dec 19	Yes
LU0842208687	C - EUR	EUR	Nil	1.5525	N/A	31 Dec 19	Yes
LU0842208257	C - EUR (AIDiv)	EUR	1.8571	Nil	28 Jun 19	31 Dec 19	Yes
LU0842208760	C - GBP	EUR	Nil	1.8544	N/A	31 Dec 19	Yes
LU0842208414	C - GBP (AIDiv)	EUR	2.1848	Nil	28 Jun 19	31 Dec 19	Yes
LU0842208505	C - USD	EUR	Nil	1.4805	N/A	31 Dec 19	Yes
LU0842208174	C - USD (AIDiv)	EUR	1.7507	Nil	28 Jun 19	31 Dec 19	Yes
LU0223989970	D - GBP (QIDiv)	EUR	0.5824	Nil	28 Sep 18	31 Dec 19	Yes
			0.6757		31 Dec 18		
			0.6806		29 Mar 19		
			0.7355		28 Jun 19		
LU0438374190	M - EUR	EUR	Nil	1.4787	N/A	31 Dec 19	Yes
LU0780191820	M - CHF	EUR	Nil	1.2024	N/A	31 Dec 19	Yes
LU0720462265	M - GBP	EUR	Nil	3.0596	N/A	31 Dec 19	Yes

LU0969743029	M - SEK	EUR	Nil	1.3775	N/A	31 Dec 19	Yes
LU0720462182	M - USD	EUR	Nil	1.3165	N/A	31 Dec 19	Yes
LU1170326638	Q - EUR	EUR	Nil	1.4450	N/A	31 Dec 19	Yes
LU1170326984	Q - CHF	EUR	Nil	0.1325	N/A	31 Dec 19	Yes
LU1170327016	Q - EUR (AIDiv)	EUR	1.8002	Nil	28 Jun 19	31 Dec 19	Yes
LU1170326802	Q - GBP (Relaunched)	EUR	Nil	0.1912	N/A	31 Dec 19	Yes
LU0217402501	R - EUR	EUR	Nil	1.8154	N/A	31 Dec 19	Yes
LU0225310001	DR - GBP (QIDiv)	EUR	0.5949	Nil	28 Sep 18	31 Dec 19	Yes
			0.6900		31 Dec 18		
			0.6944		29 Mar 19		
			0.7501		28 Jun 19		
LU0241884856	R - USD	EUR	Nil	1.6404	N/A	31 Dec 19	Yes
LU0968473941	S - EUR	EUR	Nil	1.6811	N/A	31 Dec 19	Yes
LU1050657524	S - CHF (AIDiv)	EUR	1.5441	Nil	28 Jun 19	31 Dec 19	Yes
LU0968473867	S - CHF	EUR	Nil	1.3473	N/A	31 Dec 19	Yes
LU1050657367	S - EUR (AIDiv)	EUR	1.8148	Nil	28 Jun 19	31 Dec 19	Yes
LU1050657284	S - GBP (AIDiv)	EUR	2.1103	Nil	28 Jun 19	31 Dec 19	Yes
LU0968474089	S - GBP	EUR	Nil	1.0684	N/A	31 Dec 19	Yes
LU0968474162	S - USD	EUR	Nil	1.5365	N/A	31 Dec 19	Yes
LU1050657441	S - USD (AIDiv)	EUR	1.6951	Nil	28 Jun 19	31 Dec 19	Yes
	BlueBay Investment Grade Absolute Return Bond Fund						
LU0862043550	B - EUR (AIDiv)	EUR	1.5003	Nil	28 Jun 19	31 Dec 19	Yes
LU0627762262	B - USD	EUR	Nil	0.7108	N/A	31 Dec 19	Yes
LU0842207952	C - EUR	EUR	Nil	1.1963	N/A	31 Dec 19	Yes
LU0842207523	C - EUR (AIDiv)	EUR	1.4883	Nil	28 Jun 19	31 Dec 19	Yes
LU0842208091	C - GBP	EUR	Nil	1.3188	N/A	31 Dec 19	Yes
LU0842207796	C - GBP (AIDiv)	EUR	1.7854	Nil	28 Jun 19	31 Dec 19	Yes
LU0842207879	C - USD	EUR	Nil	1.0422	N/A	31 Dec 19	Yes
LU0842207440	C - USD (AIDiv)	EUR	1.4424	2.0226	28 Jun 19	31 Dec 19	Yes
LU0627763310	D - GBP (QIDiv)	EUR	0.4041	Nil	28 Sep 18	31 Dec 19	Yes
			0.5274		31 Dec 18		
			0.3705		29 Mar 19		
			0.6577		28 Jun 19		
LU0627765794	M - EUR	EUR	Nil	0.7568	N/A	31 Dec 19	Yes
LU0720469518	M - GBP	EUR	Nil	0.8327	N/A	31 Dec 19	Yes
LU1170325820	Q - EUR	EUR	Nil	1.3190	N/A	31 Dec 19	Yes
LU1170326471	Q - EUR (AIDiv)	EUR	1.6339	Nil	28 Jun 19	31 Dec 19	Yes
LU0627761884	R - EUR	EUR	Nil	0.2080	N/A	31 Dec 19	Yes
LU0627763583	DR - GBP (QIDiv)	EUR	0.3661	Nil	28 Sep 18	31 Dec 19	Yes
			0.4848		31 Dec 18		
			0.3632		29 Mar 19		
			0.6039		28 Jun 19		
LU0968473354	S - EUR	EUR	Nil	1.1219	N/A	31 Dec 19	Yes
LU1050657102	S - CHF (AIDiv)	EUR	1.3221	Nil	28 Jun 19	31 Dec 19	Yes
LU1050656989	S - EUR (AIDiv)	EUR	1.6363	Nil	28 Jun 19	31 Dec 19	Yes
LU1069709472	S - JPY	EUR	Nil	0.8773	N/A	31 Dec 19	Yes
LU0968473511	S - USD	EUR	Nil	1.2418	N/A	31 Dec 19	Yes

	BlueBay Investment Grade Euro Aggregate Bond Fund						
LU0842209222	C - EUR	EUR	Nil	1.2560	N/A	31 Dec 19	Yes
LU0842208927	C - EUR (AIDiv)	EUR	1.5418	Nil	28 Jun 19	31 Dec 19	Yes
LU0549547510	M - EUR	EUR	Nil	1.2852	N/A	31 Dec 19	Yes
LU1170327289	Q - EUR	EUR	Nil	1.3107	N/A	31 Dec 19	Yes
LU1170327529	Q - CHF	EUR	Nil	1.0718	N/A	31 Dec 19	Yes
LU1170327792	Q - EUR (AIDiv)	EUR	1.5973	Nil	28 Jun 19	31 Dec 19	Yes
LU0995160461	S - EUR	EUR	Nil	1.6011	N/A	31 Dec 19	Yes
LU1851318409	S - JPY	EUR	Nil	0.8904	N/A	31 Dec 19	Yes
LU1808734062	S - EUR - QIDIV	EUR	0.1554	Nil	28 Sep 18	31 Dec 19	Yes
			0.3574		31 Dec 18		
			0.3945		29 Mar 19		
			0.4345		28 Jun 19		
	BlueBay Global Convertible Bond Fund						
LU0842205154	C - USD	USD	Nil	1.0271	N/A	31 Dec 19	Yes
LU0842205071	C - GBP (AIDiv)	USD	3.6365	Nil	28 Jun 19	31 Dec 19	Yes
LU0403659740	D - GBP (QIDiv)	USD	1.3759	Nil	28 Sep 18	31 Dec 19	Yes
			0.7099		31 Dec 18		
			1.2873		29 Mar 19		
			1.2345		28 Jun 19		
LU1170323882	Q - EUR	USD	Nil	0.9800	N/A	31 Dec 19	Yes
LU0403659823	DR - GBP (QIDiv)	USD	1.1331	Nil	28 Sep 18	31 Dec 19	Yes
			0.5836		31 Dec 18		
			1.0563		29 Mar 19		
			1.0112		28 Jun 19		
LU0968470681	S - USD	USD	Nil	1.0173	N/A	31 Dec 19	Yes
LU1220057803	S - CHF (BHedged)	USD	Nil	0.9698	N/A	31 Dec 19	Yes
LU1291080700	S - EUR (AIDiv) (BHedged)	USD	3.4320	Nil	28 Jun 19	31 Dec 19	Yes
LU0968470509	S - EUR	USD	Nil	0.9506	N/A	31 Dec 19	Yes
	BlueBay Investment Grade Euro Government Bond Fund						
LU0842209909	C - EUR	EUR	Nil	1.0427	N/A	31 Dec 19	Yes
LU0549541232	M - EUR	EUR	Nil	1.0317	N/A	31 Dec 19	Yes
LU1170327958	Q - EUR	EUR	Nil	1.0936	N/A	31 Dec 19	Yes
LU1170328253	Q - CHF (Relaunched)	EUR	Nil	0.4836	N/A	31 Dec 19	Yes
LU1170328337	Q - EUR AIDIV	EUR	1.3459	Nil	28 Jun 19	31 Dec 19	Yes
LU1170328097	Q - USD	EUR	Nil	0.3727	N/A	31 Dec 19	Yes
LU0995160891	S - EUR	EUR	Nil	1.3796	N/A	31 Dec 19	Yes
	BlueBay Financial Capital Bond Fund						

LU1373036638	C - USD	USD	Nil	6.3322	N/A	31 Dec 19	Yes
LU1832808726	C - USD (AIDiv)	USD	5.5212	Nil	28 Jun 19	31 Dec 19	Yes
LU1373036554	C - EUR	USD	Nil	5.5642	N/A	31 Dec 19	Yes
LU1832808569	C - EUR (AIDiv)	USD	6.1992	Nil	28 Jun 19	31 Dec 19	Yes
LU1201006704	C - GBP	USD	Nil	7.7415	N/A	31 Dec 19	Yes
LU1832808486	C - GBP (AIDiv)	USD	7.1001	Nil	28 Jun 19	31 Dec 19	Yes
LU1832808999	C - CHF (AIDiv)	USD	5.4584	Nil	28 Jun 19	31 Dec 19	Yes
LU1720194635	G - USD (AIDIV)	USD	5.4380	Nil	28 Jun 19	31 Dec 19	Yes
LU1720194551	G - EUR (AIDIV)	USD	6.0255	Nil	28 Jun 19	31 Dec 19	Yes
LU1681058860	G - GBP (Relaunched)	USD	Nil	3.7995	N/A	31 Dec 19	Yes
LU1681058944	G - GBP (AIDIV)	USD	6.9444	Nil	28 Jun 19	31 Dec 19	Yes
LU1629054906	K - EUR	USD	Nil	6.0564	N/A	31 Dec 19	Yes
LU1629053924	K - GBP	USD	Nil	4.9345	N/A	31 Dec 19	Yes
LU1573129951	K-GBP (AIDiv)	USD	7.6583	Nil	28 Jun 19	31 Dec 19	Yes
LU1217274718	M - EUR	USD	Nil	6.8200	N/A	31 Dec 19	Yes
LU1163204875	Q - USD	USD	Nil	6.2442	N/A	31 Dec 19	Yes
LU1163205096	Q - EUR	USD	Nil	6.6343	N/A	31 Dec 19	Yes
LU1163205419	S - EUR	USD	Nil	7.1699	N/A	31 Dec 19	Yes
LU1167326021	X - GBP	USD	Nil	9.2001	N/A	31 Dec 19	Yes
	BlueBay Global Investment Grade Corporate Bond Fund						
LU1196383134	C - USD	USD	Nil	3.7465	N/A	31 Dec 19	Yes
LU1196383480	C - USD (AIDiv)	USD	3.5808	Nil	28 Jun 19	31 Dec 19	Yes
LU1196383308	C - EUR (AIDiv)	USD	3.9873	Nil	28 Jun 19	31 Dec 19	Yes
LU0974237926	M - EUR	USD	Nil	3.6291	N/A	31 Dec 19	Yes
LU1632766744	Q - USD	USD	Nil	3.2823	N/A	31 Dec 19	Yes
LU1640477680	Q - USD (QIDiv)	USD	0.8173	Nil	28 Sep 18	31 Dec 19	Yes
			0.9506		31 Dec 18		
			0.8862		29 Mar 19		
			0.9424		28 Jun 19		
LU1247883587	Q - GBP (QIDiv)	USD	1.0955	Nil	28 Sep 18	31 Dec 19	Yes
			1.2716		31 Dec 18		
			1.1729		29 Mar 19		
			1.2470		28 Jun 19		
LU1247883660	Q - CHF(QIDiv)	USD	0.7871	Nil	28 Sep 18	31 Dec 19	Yes
			0.8985		31 Dec 18		
			0.8292		29 Mar 19		
			0.8710		28 Jun 19		
LU1228199490	Q - EUR	USD	Nil	3.5993	N/A	31 Dec 19	Yes
LU1247883744	Q - EUR (AIDiv)	USD	4.0008	Nil	28 Jun 19	31 Dec 19	Yes
LU1799624462	Q - GBP	USD	Nil	4.1880	N/A	31 Dec 19	Yes
LU1762241344	S - JPY	USD	Nil	2.9298	N/A	31 Dec 19	Yes
	BlueBay Investment Grade Global Aggregate Bond Fund						
LU1816214438	C - USD (Bhedged)	USD	Nil	2.2854	N/A	31 Dec 19	Yes

LU1618016155	M - NOK (BHedged)	USD	Nil	2.5416	N/A	31 Dec 19	Yes
LU1217275103	Q - JPY (BHedged)	USD	Nil	2.1930	N/A	31 Dec 19	Yes
	BlueBay Total Return Credit Fund						
LU1105492455	C - USD	USD	Nil	4.7777	N/A	31 Dec 19	Yes
LU1128624399	C - EUR (QIDiv)	USD	1.1425	Nil	28 Sep 18	31 Dec 19	Yes
			1.3481		31 Dec 18		
			1.3360		29 Mar 19		
			1.3653		28 Jun 19		
LU1128623821	C - GBP (QIDiv)	USD	1.2773	Nil	28 Sep 18	31 Dec 19	Yes
			1.5272		31 Dec 18		
			1.5186		29 Mar 19		
			1.5834		28 Jun 19		
LU1128624639	C - USD (QIDiv)	USD	1.0147	Nil	28 Sep 18	31 Dec 19	Yes
			1.2180		31 Dec 18		
			1.2280		29 Mar 19		
			1.2778		28 Jun 19		
LU1105492539	C - EUR	USD	Nil	4.9886	N/A	31 Dec 19	Yes
LU1105492372	C - GBP	USD	Nil	5.9542	N/A	31 Dec 19	Yes
LU1847827075	I - GBP (QIDiv)	USD	0.8702	Nil	28 Sep 18	31 Dec 19	Yes
			1.7038		31 Dec 18		
			1.6987		29 Mar 19		
			1.7682		28 Jun 19		
LU1618015850	M - NOK	USD	Nil	4.7445	N/A	31 Dec 19	Yes
	BlueBay Emerging Market Aggregate Bond Fund						
LU1278655235	M - EUR	USD	Nil	5.1072	N/A	31 Dec 19	Yes
LU1932874842	S - JPY	USD	Nil	1.1585	N/A	31 Dec 19	Yes
	BlueBay Emerging Market Local Currency Corporate Bond Fund						
LU1762241260	C - GBP	USD	Nil	9.5202	N/A	31 Dec 19	Yes
LU1083684891	I - USD	USD	Nil	7.3519	N/A	31 Dec 19	Yes
LU1083684974	I - GBP	USD	Nil	9.4489	N/A	31 Dec 19	Yes
LU1489395605	M - USD	USD	Nil	7.7474	N/A	31 Dec 19	Yes
LU1426133440	M - EUR	USD	Nil	9.0997	N/A	31 Dec 19	Yes
LU1816215088	Q - EUR	USD	Nil	7.5999	N/A	31 Dec 19	Yes
	BlueBay Global Sovereign Opportunities Fund						
LU1799623902	A - EUR (Cperf)	USD	Nil	2.1376	N/A	31 Dec 19	Yes
LU1799624033	A - USD (Cperf)	USD	Nil	1.7674	N/A	31 Dec 19	Yes
LU1480175907	C - USD	USD	Nil	3.2058	N/A	31 Dec 19	Yes
LU1542977233	C - EUR (CPerf)	USD	Nil	3.0265	N/A	31 Dec 19	Yes

LU1555169686	C - GBP (CPerf)	USD	Nil	3.3408	N/A	31 Dec 19	Yes
LU1542977076	C - USD (CPerf)	USD	Nil	2.8277	N/A	31 Dec 19	Yes
LU1762241427	C - GBP (Cperf) - AIDiv	USD	2.3760	Nil	28 Jun 19	31 Dec 19	Yes
LU1858864330	C-USD (Cperf) - QIDiv	USD	0.3776	Nil	29 Mar 19	31 Dec 19	Yes
			1.2796		28 Jun 19		
LU1354249358	M - EUR	USD	Nil	3.5704	N/A	31 Dec 19	Yes
LU1542977829	M - EUR (CPerf)	USD	Nil	2.9924	N/A	31 Dec 19	Yes
LU1542977746	M - USD (CPerf)	USD	Nil	2.6680	N/A	31 Dec 19	Yes
LU1542978124	Q - EUR (CPerf)	USD	Nil	3.0424	N/A	31 Dec 19	Yes
LU1799624207	Q - NOK (Cperf)	USD	Nil	0.8229	N/A	31 Dec 19	Yes
LU1542978041	Q - USD (CPerf)	USD	Nil	2.5562	N/A	31 Dec 19	Yes
LU1618016403	Q - SEK (CPerf)	USD	Nil	2.8529	N/A	31 Dec 19	Yes
LU1896831382	S-GBP-CPERF	USD	Nil	0.0911	N/A	31 Dec 19	Yes
LU1896831549	S-USD-CPERF	USD	Nil	0.0270	N/A	31 Dec 19	Yes
LU1662752374	Z - EUR - PERF	USD	Nil	4.0005	N/A	31 Dec 19	Yes
LU1662752028	Z - GBP - PERF	USD	Nil	4.6541	N/A	31 Dec 19	Yes
LU1789435531	ZR - USD (Cperf) - (AIDIV)	USD	3.5645	Nil	28 Jun 19	30 Dec 19	Yes
LU1662752705	ZR - EUR (Cperf)	USD	Nil	3.7344	N/A	31 Dec 19	Yes
LU1662752614	ZR - GBP - CPERF	USD	Nil	7.5077	N/A	31 Dec 19	Yes
LU1762241690	ZR - GBP (Cperf) - (AIDIV)	USD	4.5556	Nil	28 Jun 19	31 Dec 19	Yes
LU1662752887	ZR - USD (Cperf)	USD	Nil	3.5633	N/A	31 Dec 19	Yes
LU1662752457	Z - USD - PERF	USD	Nil	4.4096	N/A	31 Dec 19	Yes
	BlueBay Global High Yield ESG Bond Fund						
LU1822309792	B - USD	USD	Nil	5.5909	N/A	31 Dec 19	Yes
LU1694800795	M - USD	USD	Nil	5.6496	N/A	31 Dec 19	Yes
LU1816654161	S - USD	USD	Nil	5.8070	N/A	31 Dec 19	Yes
LU1573123160	S - EUR	USD	Nil	6.5339	N/A	31 Dec 19	Yes
LU1816654245	S - GBP	USD	Nil	7.4227	N/A	31 Dec 19	Yes
	BlueBay Investment Grade Structured Credit Fund						
LU1920264402	G - EUR	EUR	Nil	0.7413	N/A	31 Dec 19	Yes
LU1959294759	G - GBP - QIDIV	EUR	0.6056	Nil	28 Jun 19	31 Dec 19	Yes
LU1959294833	G - CAD - QIDIV	EUR	0.3525	Nil	28 Jun 19	31 Dec 19	Yes
LU1920264667	G - GBP	EUR	Nil	0.8530	N/A	31 Dec 19	Yes
LU1959294593	G - USD - QIDIV	EUR	0.4710	Nil	28 Jun 19	31 Dec 19	Yes
LU1920264584	G - USD	EUR	Nil	0.8059	N/A	31 Dec 19	Yes
LU1960063037	Q - EUR	EUR	Nil	0.1436	N/A	31 Dec 19	Yes