

BlueBay 2017 PRI Assessment Results, September 2017

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>

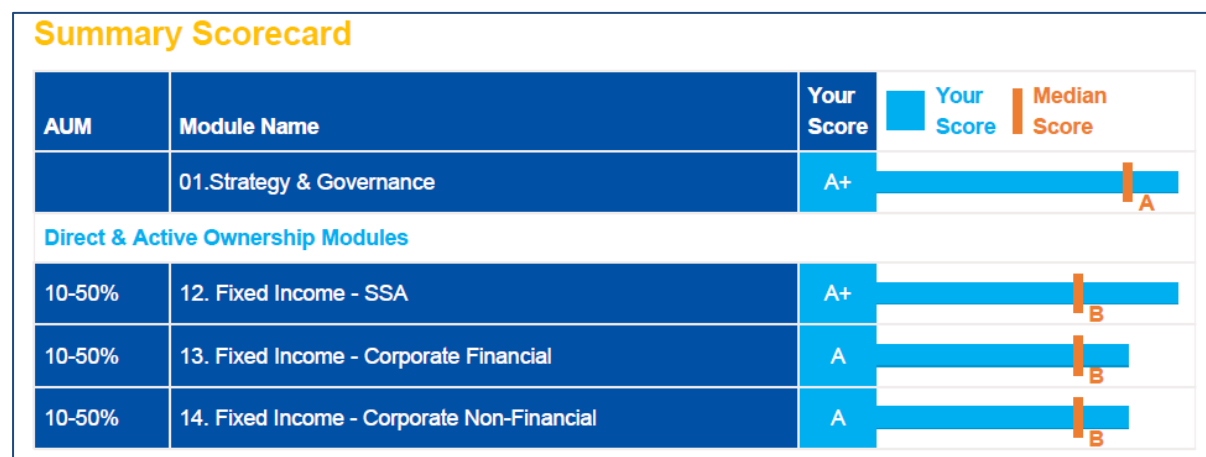
BlueBay’s 2017 assessment results

We participated in the latest annual PRI Reporting & Assessment process covering the full year 2016 ([read our 2017 Transparency report here](#)) and received our assessment report on our performance in terms of Environmental, Social and Governance (ESG) integration within our investment process.

Overall, the assessment from the PRI has acknowledged our continued progress in ESG investment risk management. During 2016 we worked to further incorporate ESG investment risks analysis within our investment process, and on active collaboration and dialogue on ESG in fixed income with other stakeholders such as the PRI. For more information about our efforts in 2016, read our [annual ESG investment risk report 2016](#).

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+, A and A respectively, which was above the median score of B.



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