

## BlueBay 2018 PRI Assessment Results, July 2018

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 2018 assessment results

We participated in the latest annual PRI reporting and assessment process covering the 2017 calendar year (read our 2018 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 2017 include; working to further incorporate ESG investment risk analysis; we have been piloting a new formal issuer ESG evaluation process with the launch of our first ESG labelled pooled fund in the global high yield asset class. Furthermore, we have stepped up our active participation in external initiatives on fixed income ESG, such as those co-ordinated by the PRI, as well as increased our public ESG investment reporting. For more information about our efforts in 2017, read our annual ESG investment risk 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+, A and A respectively, which was above the median score of B

Module Assessment results	Score (pre 2015: A being highest and D being lowest possible); post 2015: A+ being highest and E being lowest)									
	2014 reporting cycle (2013 calendar year)		2015 reporting cycle (2014 calendar year)		2016 reporting cycle (2015 calendar year)		2017 reporting cycle (2016 calendar year)		2018 reporting cycle (2017 calendar year)	
	BlueBay	Median	BlueBay	Median	BlueBay	Median	BlueBay	Median	BlueBay	Median
Strategy & Governance	A	B	A	B	A+	B	A+	A	A+	A
Fixed income – SSA (fixed income – government)	A	D	A	E	A	C	A+	B	A+	B
Fixed income – corporate financials (fixed income – corporates)	B	D	A	C	A	C	A	B	A	B
Fixed income – corporate non-financials					A	C	A	B	A	B

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