



22 December 2021

BlueBay Funds SICAV

Dear Investor,

Re: Report of income for UK tax purposes

This website comprises a report of income to investors who held investments in BlueBay Funds SICAV as at 30 June 2020.

Please note that this report is an update to the previous investor reports dated 21 December 2020 pertaining to the 30 June 2020 period end and has been updated to include classes that were previously excluded. The classes in question are listed below:

- BlueBay Emerging Market Local Currency Bond Fund – G -USD (LU0968469246)
- BlueBay Investment Grade Euro Government Bond Fund – R – GBP (LU0996593439)
- BlueBay Emerging Market Unconstrained Bond Fund – G – EUR (Perf) (LU1444358938)
- BlueBay Investment Grade Bond Fund – I – EUR (LU0225310266)

Investors in any other classes, other than these four, may be assured that no other changes have been made to the reports as originally issued on 21 December 2020

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 2020.

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 .Code	Share class	CCY	(a)	(b)	(c)	(d)	(e)
	BlueBay Emerging Market Bond Fund						
LU0842200353	C - USD	USD	Nil	6.3382	N/A	31 December 2020	Yes
LU0842199910	C - USD (AIDiv)	USD	6.0340	Nil	30 June 2020	31 December 2020	Yes
LU0842200437	C - EUR	USD	Nil	6.3104	N/A	31 December 2020	Yes
LU0842200197	C - EUR (AIDiv)	USD	5.4833	Nil	30 June 2020	31 December 2020	Yes
LU0842200510	C - GBP	USD	Nil	8.1672	N/A	31 December 2020	Yes
LU0842200270	C - GBP (AIDiv)	USD	6.5030	Nil	30 June 2020	31 December 2020	Yes
LU0225306827	D - GBP (QIDiv)	USD	1.5569	Nil	30 September 2019	31 December 2020	Yes
		USD	2.1625		31 December 2019		
		USD	1.9671		31 March 2020		
		USD	1.1471		30 June 2020		

LU0438372814	M - USD	USD	Nil	5.8482	N/A	31 December 2020	Yes
LU0720460723	M - EUR	USD	Nil	8.5113	N/A	31 December 2020	Yes
LU1170318619	Q - USD	USD	Nil	5.5726	N/A	31 December 2020	Yes
LU0225307122	DR - GBP (QIDiv)	USD	1.4383	Nil	30 September 2019	31 December 2020	Yes
		USD	1.9953		31 December 2019		
		USD	1.8140		31 March 2020		
		USD	1.0571		30 June 2020		
LU0968466812	S - USD	USD	Nil	7.1509	N/A	31 December 2020	Yes
LU1228199227	S - USD (AIDiv)	USD	6.1465	Nil	30 June 2020	31 December 2020	Yes
LU0968466655	S - EUR	USD	Nil	7.7046	N/A	31 December 2020	Yes
LU0968466739	S - GBP	USD	Nil	8.0977	N/A	31 December 2020	Yes
LU1291078126	S - GBP (AIDiv)	USD	7.8190	Nil	30 June 2020	31 December 2020	Yes
	BlueBay Emerging Market Corporate Bond Fund						
LU0842200940	C - USD	USD	Nil	6.5424	N/A	31 December 2020	Yes
LU0842200601	C - USD (AIDiv)	USD	5.0452	Nil	30 June 2020	31 December 2020	Yes
LU0842201088	C - EUR	USD	Nil	6.9708	N/A	31 December 2020	Yes
LU0842200783	C - EUR (AIDiv)	USD	4.9612	Nil	30 June 2020	31 December 2020	Yes
LU0842200866	C - GBP (AIDiv)	USD	5.9388	0.3745	30 June 2020	31 December 2020	Yes
LU0356218577	D - GBP (QIDiv)	USD	1.6852	Nil	30 September 2019	31 December 2020	Yes
		USD	2.6910		31 December 2019		
		USD	2.3584		31 March 2020		
		USD	1.6186		30 June 2020		
LU0720463404	M - EUR	USD	Nil	7.3189	N/A	31 December 2020	Yes
LU1170319344	Q - USD	USD	Nil	6.2454	N/A	31 December 2020	Yes
LU1170319773	Q - EUR (AIDiv)	USD	6.3750	Nil	30 June 2020	31 December 2020	Yes
LU0356218650	DR - GBP (QIDiv)	USD	1.7960	Nil	30 September 2019	31 December 2020	Yes
		USD	2.8627		31 December 2019		
		USD	2.5069		31 March 2020		
		USD	1.7208		30 June 2020		
LU0968467976	S - USD	USD	Nil	7.7818	N/A	31 December 2020	Yes
LU0968467547	S - CHF	USD	Nil	6.9912	N/A	31 December 2020	Yes
LU1291079447	S - GBP (AIDiv)	USD	7.7512	Nil	30 June 2020	31 December 2020	Yes
LU1291079280	S - EUR (AIDiv)	USD	6.4608	Nil	30 June 2020	31 December 2020	Yes
LU0968467620	S - EUR	USD	Nil	7.9583	N/A	31 December 2020	Yes
LU1291079793	S - NOK	USD	Nil	7.9194	N/A	31 December 2020	Yes
LU1291078803	S - USD (AIDiv)	USD	6.3748	Nil	30 June 2020	31 December 2020	Yes

	BlueBay Emerging Market Local Currency Bond Fund						
LU0842203704	C - USD	USD	Nil	4.3997	N/A	31 December 2020	Yes
LU0842203456	C - USD (AIDiv)	USD	3.1722	Nil	30 June 2020	31 December 2020	Yes
LU0842203886	C - EUR	USD	Nil	8.8748	N/A	31 December 2020	Yes
LU0842203613	C - GBP (AIDiv)	USD	3.6367	1.4898	30 June 2020	31 December 2020	Yes
LU0240774033	D - GBP (QIDiv)	USD	0.9402	Nil	30 September 2019	31 December 2020	Yes
		USD	1.0417		31 December 2019		
		USD	0.8289		31 March 2020		
		USD	0.5978		30 June 2020		
LU0720462695	M - EUR	USD	Nil	780.0244	N/A	31 December 2020	Yes
LU1170322215	Q - CHF	USD	Nil	9.8683	N/A	31 December 2020	Yes
LU1170321910	Q - EUR	USD	Nil	5.6626	N/A	31 December 2020	Yes
LU0240774546	DR - GBP (QIDiv)	USD	0.9671	Nil	30 September 2019	31 December 2020	Yes
		USD	1.0695		31 December 2019		
		USD	0.8506		31 March 2020		
		USD	0.6125		30 June 2020		
LU0968469758	S - USD	USD	Nil	6.0830	N/A	31 December 2020	Yes
LU1090541860	S - GBP (AIDiv)	USD	6.6787	Nil	30 June 2020	31 December 2020	Yes
LU0968469246	G - USD	USD	Nil	3.9947	N/A	31 December 2020	Yes
	BlueBay Emerging Market Select Bond Fund						
LU0842204421	C - EUR	USD	Nil	5.5543	N/A	31 December 2020	Yes
LU0271024845	D - GBP (QIDiv)	USD	1.1601	Nil	30 September 2019	31 December 2020	Yes
		USD	1.2896		31 December 2019		
		USD	1.1075		31 March 2020		
		USD	0.6718		30 June 2020		
LU0720463073	M - EUR	USD	Nil	5.3414	N/A	31 December 2020	Yes
LU0995159372	S - USD	USD	Nil	5.6711	N/A	31 December 2020	Yes
	BlueBay Emerging Market Unconstrained Bond Fund						
LU1733252156	I - GBP	USD	Nil	12.6574	N/A	31 December 2020	Yes
LU1278659575	M - EUR	USD	Nil	11.5512	N/A	31 December 2020	Yes
LU1932874412	S - USD	USD	Nil	9.7675	N/A	31 December 2020	Yes
LU1932873950	S - EUR	USD	Nil	10.4845	N/A	31 December 2020	Yes

LU1932874685	S- GBP	USD	Nil	12.3058	N/A	31 December 2020	Yes
LU1959298156	S - GBP - QIDIV	USD	2.8115	0.8160	30 September 2019	31 December 2020	Yes
		USD	3.2080		31 December 2019		
		USD	4.0192		31 March 2020		
		USD	1.1539		30 June 2020		
LU1444358938	G - EUR (Perf)	USD	Nil	10.8086	N/A	31 December 2020	Yes
	BlueBay Emerging Market Investment Grade Corporate Bond Fund						
LU0720468031	M - EUR MEU	USD	Nil	4.0129	N/A	31 December 2020	Yes
	BlueBay Global High Yield Bond Fund						
LU0967795187	B - USD (AIDiv)	USD	5.7247	Nil	30 June 2020	31 December 2020	Yes
LU0967799338	B - EUR (AIDiv)	USD	6.3168	Nil	30 June 2020	31 December 2020	Yes
LU0842205741	C – USD	USD	Nil	7.3662	N/A	31 December 2020	Yes
LU0842205402	C - USD (AIDiv)	USD	5.9443	Nil	30 June 2020	31 December 2020	Yes
LU0842205824	C – EUR	USD	Nil	6.9249	N/A	31 December 2020	Yes
LU0842205584	C - EUR (AIDiv)	USD	6.3252	Nil	30 June 2020	31 December 2020	Yes
LU0842205667	C - GBP (AIDiv)	USD	7.0631	Nil	30 June 2020	31 December 2020	Yes
LU0549551207	DR - GBP (QIDiv)	USD	1.7262	Nil	30 September 2019	31 December 2020	Yes
		USD	1.7785		31 December 2019		
		USD	1.5256		31 March 2020		
		USD	1.5887		30 June 2020		
LU0720467496	M – EUR	USD	Nil	6.0870	N/A	31 December 2020	Yes
LU1618015777	M – NOK	USD	Nil	5.9744	N/A	31 December 2020	Yes
LU1170323379	Q – USD	USD	Nil	7.0786	N/A	31 December 2020	Yes
LU1632767395	Q-GBP (QIDiv)	USD	1.8700	0.3029	30 September 2019	31 December 2020	Yes
		USD	1.9298		31 December 2019		
		USD	1.6571		31 March 2020		
		USD	1.7279		30 June 2020		
LU0995159612	S – USD	USD	Nil	6.9253	N/A	31 December 2020	Yes
LU1260706244	S - GBP (AIDiv)	USD	7.6966	Nil	30 June 2020	31 December 2020	Yes
LU0995159539	S – EUR	USD	Nil	6.9308	N/A	31 December 2020	Yes
LU0995159703	S – GBP	USD	Nil	8.0576	N/A	31 December 2020	Yes
LU1531016399	S - USD (QIDiv)	USD	1.5821	Nil	30 September 2019	31 December 2020	Yes
		USD	1.5631		31 December 2019		
		USD	1.3771		31 March 2020		

		USD	1.4761		30 June 2020		
LU0720467579	M – GBP	USD	Nil	0.2396	N/A	31 December 2020	Yes
	BlueBay High Yield Bond Fund						
LU0842206632	C – EUR	EUR	Nil	4.4549	N/A	31 December 2020	Yes
LU0842206392	C - EUR (AIDiv)	EUR	3.0433 1.0826	Nil	31 March 2020 30 June 2020	31 December 2020	Yes
LU0842206715	C – GBP	EUR	Nil	4.9669	N/A	31 December 2020	Yes
LU0842206475	C - GBP (AIDiv)	EUR	3.7060 1.3102	Nil	31 March 2020 30 June 2020	31 December 2020	Yes
LU0842206558	C – USD	EUR	Nil	4.5100	N/A	31 December 2020	Yes
LU0842206129	C - USD (AIDiv)	EUR	2.9927 1.0903	1.1353	31 March 2020 30 June 2020	31 December 2020	Yes
LU0222772518	D - GBP (QIDiv)	EUR	1.6333 1.4812 1.3775 1.5994	Nil	30 September 2019 31 December 2019 31 March 2020 30 June 2020	31 December 2020	Yes
LU0242579596	I – EUR	EUR	Nil	4.9769	N/A	31 December 2020	Yes
LU0438373382	M – EUR	EUR	Nil	4.6334	N/A	31 December 2020	Yes
LU1170324427	Q – EUR	EUR	Nil	3.4020	N/A	31 December 2020	Yes
LU0222772781	DR - GBP (QIDiv)	EUR	1.4878 1.3479 1.2527 1.4536	Nil	30 September 2019 31 December 2019 31 March 2020 30 June 2020	31 December 2020	Yes
LU0968472117	S – EUR	EUR	Nil	4.7131	N/A	31 December 2020	Yes
LU0968472034	S – CHF	EUR	Nil	3.9927	N/A	31 December 2020	Yes
LU0968472208	S - GBP	EUR	Nil	4.5261	N/A	31 December 2020	Yes
LU0968472380	S - USD	EUR	Nil	4.5814	N/A	31 December 2020	Yes
LU1260704546	C - CHF	EUR	Nil	0.2174	N/A	31 December 2020	Yes
LU1170324690	Q - USD	EUR	Nil	0.1405	N/A	31 December 2020	Yes
LU1291080965	S - GBP (AIDiv)	EUR	0.4717	Nil	30 June 2020	31 December 2020	Yes
	BlueBay Investment Grade Bond Fund						
LU0179826135	B - EUR	EUR	Nil	2.8109	N/A	31 December 2020	Yes
LU0241884427	B - USD	EUR	Nil	2.5886	N/A	31 December 2020	Yes
LU0842208687	C - EUR	EUR	Nil	1.8411	N/A	31 December 2020	Yes
LU0842208257	C - EUR (AIDiv)	EUR	2.1183	Nil	30 June 2020	31 December 2020	Yes

LU0842208760	C - GBP	EUR	Nil	2.1991	N/A	31 December 2020	Yes
LU0842208414	C - GBP (AIDiv)	EUR	2.5379	Nil	30 June 2020	31 December 2020	Yes
LU0842208505	C - USD	EUR	Nil	1.8503	N/A	31 December 2020	Yes
LU0842208174	C - USD (AIDiv)	EUR	2.1260	Nil	30 June 2020	31 December 2020	Yes
LU0223989970	D - GBP (QIDiv)	EUR	0.8108	Nil	30 September 2019	31 December 2020	Yes
		EUR	0.8608		31 December 2019		
		EUR	0.6933		31 March 2020		
		EUR	0.7228		30 June 2020		
LU0438374190	M - EUR	EUR	Nil	1.7797	N/A	31 December 2020	Yes
LU0780191820	M - CHF	EUR	Nil	1.5309	N/A	31 December 2020	Yes
LU0720462265	M - GBP	EUR	Nil	2.5505	N/A	31 December 2020	Yes
LU0969743029	M - SEK	EUR	Nil	1.6024	N/A	31 December 2020	Yes
LU0720462182	M - USD	EUR	Nil	1.6417	N/A	31 December 2020	Yes
LU1170326638	Q - EUR	EUR	Nil	1.6332	N/A	31 December 2020	Yes
LU1170326984	Q - CHF	EUR	Nil	1.4385	N/A	31 December 2020	Yes
LU1170327016	Q - EUR (AIDiv)	EUR	2.0540	Nil	30 June 2020	31 December 2020	Yes
LU0217402501	R - EUR	EUR	Nil	2.2972	N/A	31 December 2020	Yes
LU0225310001	DR - GBP (QIDiv)	EUR	0.8263	Nil	30 September 2019	31 December 2020	Yes
		EUR	0.8768		31 December 2019		
		EUR	0.7055		31 March 2020		
		EUR	0.7354		30 June 2020		
LU0241884856	R - USD	EUR	Nil	2.1110	N/A	31 December 2020	Yes
LU0968473941	S - EUR	EUR	Nil	1.9345	N/A	31 December 2020	Yes
LU1050657524	S - CHF (AIDiv)	EUR	1.8473	Nil	30 June 2020	31 December 2020	Yes
LU0968473867	S - CHF	EUR	Nil	1.7204	N/A	31 December 2020	Yes
LU1050657367	S - EUR (AIDiv)	EUR	2.0720	Nil	30 June 2020	31 December 2020	Yes
LU1050657284	S - GBP (AIDiv)	EUR	2.4543	Nil	30 June 2020	31 December 2020	Yes
LU0968474089	S - GBP	EUR	Nil	2.0148	N/A	31 December 2020	Yes
LU0968474162	S - USD	EUR	Nil	1.9388	N/A	31 December 2020	Yes
LU1050657441	S - USD (AIDiv)	EUR	2.0604	Nil	30 June 2020	31 December 2020	Yes
LU0225310266	I – EUR	EUR	Nil	2.8291	30 June 2020	31 December 2020	Yes
	BlueBay Investment Grade Absolute Return Bond Fund						
LU0862043550	B - EUR (AIDiv)	EUR	1.4830	Nil	30 June 2020	31 December 2020	Yes
LU0627762262	B – USD	EUR	Nil	0.8796	N/A	31 December 2020	Yes
LU0842207952	C – EUR	EUR	Nil	1.0826	N/A	31 December 2020	Yes
LU0842207523	C - EUR (AIDiv)	EUR	1.4743	0.1204	30 June 2020	31 December 2020	Yes

LU0842208091	C – GBP	EUR	Nil	1.2686	N/A	31 December 2020	Yes
LU0842207796	C - GBP (AIDiv)	EUR	1.7816	Nil	30 June 2020	31 December 2020	Yes
LU0842207879	C – USD	EUR	Nil	0.9276	N/A	31 December 2020	Yes
LU0842207440	C - USD (AIDiv)	EUR	1.4912	Nil	30 June 2020	31 December 2020	Yes
LU0627763310	D - GBP (QIDiv)	EUR	0.5508	Nil	30 September 2019	31 December 2020	Yes
		EUR	0.5583		31 December 2019		
		EUR	0.3929		31 March 2020		
		EUR	0.4386		30 June 2020		
LU0627765794	M – EUR	EUR	Nil	1.0501	N/A	31 December 2020	Yes
LU1170325820	Q – EUR	EUR	Nil	1.4623	N/A	31 December 2020	Yes
LU1170326471	Q - EUR (AIDiv)	EUR	1.6211	Nil	30 June 2020	31 December 2020	Yes
LU0627761884	R - EUR	EUR	Nil	0.4447	N/A	31 December 2020	Yes
LU0968473354	S - EUR	EUR	Nil	1.3035	N/A	31 December 2020	Yes
LU1050656989	S - EUR (AIDiv)	EUR	1.6263	0.1010	30 June 2020	31 December 2020	Yes
LU1069709472	S - JPY	EUR	Nil	1.0074	N/A	31 December 2020	Yes
LU0968473511	S - USD	EUR	Nil	1.3522	N/A	31 December 2020	Yes
	BlueBay Investment Grade Euro Aggregate Bond Fund						
LU0842209222	C - EUR	EUR	Nil	1.1708	N/A	31 December 2020	Yes
LU0842208927	C - EUR (AIDiv)	EUR	1.5181	Nil	30 June 2020	31 December 2020	Yes
LU0549547510	M - EUR	EUR	Nil	1.1710	N/A	31 December 2020	Yes
LU1170327289	Q - EUR	EUR	Nil	1.2278	N/A	31 December 2020	Yes
LU1170327529	Q - CHF	EUR	Nil	1.0641	N/A	31 December 2020	Yes
LU1170327792	Q - EUR (AIDiv)	EUR	1.5729	Nil	30 June 2020	31 December 2020	Yes
LU0995160461	S - EUR	EUR	Nil	1.5219	N/A	31 December 2020	Yes
LU1851318409	S - JPY	EUR	Nil	0.9851	N/A	31 December 2020	Yes
LU1808734062	S - EUR - QIDIV	EUR	0.4075	Nil	30 September 2019	31 December 2020	Yes
		EUR	0.4066		31 December 2019		
		EUR	0.3293		31 March 2020		
		EUR	0.3726		30 June 2020		
	BlueBay Global Convertible Bond Fund						
LU0842205154	C - USD	USD	Nil	1.4290	N/A	31 December 2020	Yes
LU0403659740	D - GBP (QIDiv)	USD	1.0750	Nil	30 September 2019	31 December 2020	Yes
		USD	1.1754		31 December 2019		
		USD	0.9662		31 March 2020		

		USD	1.0646		30 June 2020		
LU1170323882	Q - EUR	USD	Nil	N/A	N/A	31 December 2020	Yes
LU0403659823	DR - GBP (QIDiv)	USD	0.8787	Nil	30 September 2019	31 December 2020	Yes
		USD	0.9590		31 December 2019		
		USD	0.7870		31 March 2020		
		USD	0.8654		30 June 2020		
LU0968470681	S - USD	USD	Nil	0.9720	N/A	31 December 2020	Yes
LU1220057803	S - CHF (BHedged)	USD	Nil	0.5402	N/A	31 December 2020	Yes
LU1291080700	S - EUR (AIDiv) (BHedged)	USD	3.4935	Nil	30 June 2020	31 December 2020	Yes
LU0968470509	S - EUR	USD	Nil	Nil	N/A	31 December 2020	Yes
	BlueBay Investment Grade Euro Government Bond Fund						
LU0842209909	C - EUR	EUR	Nil	0.8127	N/A	31 December 2020	Yes
LU0549541232	M - EUR	EUR	Nil	0.7126	N/A	31 December 2020	Yes
LU1170327958	Q - EUR	EUR	Nil	0.8689	N/A	31 December 2020	Yes
LU1170328253	Q - CHF	EUR	Nil	0.7797	N/A	31 December 2020	Yes
LU1170328337	Q - EUR AIDIV	EUR	1.1982	Nil	30 June 2020	31 December 2020	Yes
LU1170328097	Q - USD	EUR	Nil	0.7682	N/A	31 December 2020	Yes
LU0995160891	S - EUR	EUR	Nil	1.1142	N/A	31 December 2020	Yes
LU2158598867	S - EUR (QIDiv)	EUR	0.0604	Nil	30 June 2020	31 December 2020	Yes
LU0842210071	C - GBP	EUR	Nil	0.4446	N/A	31 December 2020	Yes
LU0996593439	R – GBP	EUR	Nil	0.2373	N/A	31 December 2020	Yes
	BlueBay Financial Capital Bond Fund						
LU1373036638	C - USD	USD	Nil	6.5493	N/A	31 December 2020	Yes
LU1832808726	C - USD (AIDiv)	USD	5.5084	Nil	30 June 2020	31 December 2020	Yes
LU1373036554	C - EUR	USD	Nil	5.4338	N/A	31 December 2020	Yes
LU1832808569	C - EUR (AIDiv)	USD	5.8044	Nil	30 June 2020	31 December 2020	Yes
LU1201006704	C - GBP	USD	Nil	7.7446	N/A	31 December 2020	Yes
LU1832808486	C - GBP (AIDiv)	USD	6.7612	Nil	30 June 2020	31 December 2020	Yes
LU1832808999	C - CHF (AIDiv)	USD	5.3639	Nil	30 June 2020	31 December 2020	Yes
LU1720194635	G - USD (AIDIV)	USD	5.4359	Nil	30 June 2020	31 December 2020	Yes
LU1720194551	G - EUR (AIDIV)	USD	5.6529	Nil	30 June 2020	31 December 2020	Yes
LU1681058860	G - GBP	USD	Nil	6.3489	N/A	31 December 2020	Yes
LU1681058944	G - GBP (AIDIV)	USD	6.6260	Nil	30 June 2020	31 December 2020	Yes
LU1629054906	K - EUR	USD	Nil	5.9148	N/A	31 December 2020	Yes

LU1629053924	K - GBP	USD	Nil	6.3710	N/A	31 December 2020	Yes
LU1573129951	K-GBP (AIDiv)	USD	7.3098	Nil	30 June 2020	31 December 2020	Yes
LU1217274718	M - EUR	USD	Nil	6.6653	N/A	31 December 2020	Yes
LU1163204875	Q - USD	USD	Nil	6.3995	N/A	31 December 2020	Yes
LU1163205096	Q - EUR	USD	Nil	6.5113	N/A	31 December 2020	Yes
LU1163205419	S - EUR	USD	Nil	6.9998	N/A	31 December 2020	Yes
LU1167326021	X - GBP	USD	Nil	9.2337	N/A	31 December 2020	Yes
LU1217274809	M - USD	USD	Nil	1.5993	N/A	31 December 2020	Yes
	BlueBay Global Investment Grade Corporate Bond Fund						
LU1196383134	C - USD	USD	Nil	3.2833	N/A	31 December 2020	Yes
LU1196383480	C - USD (AIDiv)	USD	3.2641	Nil	30 June 2020	31 December 2020	Yes
LU1196383308	C - EUR (AIDiv)	USD	3.4176	Nil	30 June 2020	31 December 2020	Yes
LU0974237926	M - EUR	USD	Nil	3.3371	N/A	31 December 2020	Yes
LU1632766744	Q – USD	USD	Nil	3.1726	N/A	31 December 2020	Yes
LU1640477680	Q - USD (QIDiv)	USD	0.9340	Nil	30 September 2019	31 December 2020	Yes
		USD	0.8851		31 December 2019		
		USD	0.7256		31 March 2020		
		USD	0.7473		30 June 2020		
LU1247883587	Q - GBP (QIDiv)	USD	1.1718	Nil	30 September 2019	31 December 2020	Yes
		USD	1.1573		31 December 2019		
		USD	0.9234		31 March 2020		
		USD	0.9318		30 June 2020		
LU1247883660	Q - CHF(QIDiv)	USD	0.8641	Nil	30 September 2019	31 December 2020	Yes
		USD	0.8166		31 December 2019		
		USD	0.6689		31 March 2020		
		USD	0.6985		30 June 2020		
LU1228199490	Q - EUR	USD	Nil	3.2178	N/A	31 December 2020	Yes
LU1247883744	Q - EUR (AIDiv)	USD	3.4344	Nil	30 June 2020	31 December 2020	Yes
LU1799624462	Q - GBP	USD	Nil	3.8663	N/A	31 December 2020	Yes
LU1762241344	S - JPY	USD	Nil	2.8350	N/A	31 December 2020	Yes
LU2158599089	I - USD (MIDiv)	USD	0.2240	Nil	29 May 2020	31 December 2020	Yes
			0.2402		30 June 2020		
LU1196383050	C - EUR	USD	Nil	0.3671	N/A	31 December 2020	Yes
LU1196383217	C - GBP	USD	Nil	0.0641	N/A	31 December 2020	Yes

	BlueBay Investment Grade Global Aggregate Bond Fund						
LU1816214438	C - USD (Bhedged)	USD	Nil	2.8666	N/A	31 December 2020	Yes
LU1618016155	M - NOK (BHedged)	USD	Nil	1.9241	N/A	31 December 2020	Yes
LU1217275103	Q - JPY (Bhedged)	USD	Nil	1.3732	N/A	31 December 2020	Yes
	BlueBay Total Return Credit Fund						
LU1105492455	C - USD	USD	Nil	4.2436	N/A	31 December 2020	Yes
LU1128624399	C - EUR (QIDiv)	USD	1.0502	Nil	30 September 2019	31 December 2020	Yes
		USD	1.0933		31 December 2019		
		USD	1.0447		31 March 2020		
		USD	0.8206		30 June 2020		
LU1128623821	C - GBP (QIDiv)	USD	1.1777	Nil	30 September 2019	31 December 2020	Yes
		USD	1.2851		31 December 2019		
		USD	1.2259		31 March 2020		
		USD	0.9415		30 June 2020		
LU1128624639	C - USD (QIDiv)	USD	1.0046	Nil	30 September 2019	31 December 2020	Yes
		USD	1.0505		31 December 2019		
		USD	1.0253		31 March 2020		
		USD	0.8074		30 June 2020		
LU1105492539	C - EUR	USD	Nil	4.3780	N/A	31 December 2020	Yes
LU1105492372	C - GBP	USD	Nil	5.0002	N/A	31 December 2020	Yes
LU1847827075	I - GBP (QIDiv)	USD	1.3155	Nil	30 September 2019	31 December 2020	Yes
		USD	1.4335		31 December 2019		
		USD	1.3656		31 March 2020		
		USD	1.0477		30 June 2020		
LU1618015850	M – NOK	USD	Nil	3.4824	N/A	31 December 2020	Yes
LU2013626283	M – EUR	USD	Nil	1.1199	N/A	31 December 2020	Yes
	BlueBay Emerging Market Aggregate Bond Fund						
LU1278655235	M - EUR	USD	Nil	4.8012	N/A	31 December 2020	Yes
LU1932874842	S - JPY	USD	Nil	4.2733	N/A	31 December 2020	Yes
	BlueBay Emerging Market Local Currency Corporate Bond Fund						
LU1083684891	I - USD	USD	Nil	4.8600	N/A	31 December 2020	Yes
LU1489395605	M – USD	USD	Nil	6.8984	N/A	31 December 2020	Yes

LU1426133440	M - EUR	USD	Nil	8.8014	N/A	31 December 2020	Yes
	BlueBay Global Sovereign Opportunities Fund						
LU1799623902	A - EUR (Cperf)	USD	Nil	N/A	N/A	31 December 2020	Yes
LU1799624033	A - USD (Cperf)	USD	Nil	N/A	N/A	31 December 2020	Yes
LU1480175907	C – USD	USD	Nil	2.7137	N/A	31 December 2020	Yes
LU1542977233	C - EUR (CPerf)	USD	Nil	2.3873	N/A	31 December 2020	Yes
LU1555169686	C - GBP (CPerf)	USD	Nil	6.6635	N/A	31 December 2020	Yes
LU1542977076	C - USD (CPerf)	USD	Nil	2.7000	N/A	31 December 2020	Yes
LU1762241427	C - GBP (Cperf) - AIDiv	USD	3.9896	4,433.1562	30 June 2020	31 December 2020	Yes
LU1858864330	C-USD (Cperf) - QIDiv	USD	0.9237	N/A	30 September 2019	31 December 2020	Yes
		USD	0.8290		31 December 2019		
LU1354249358	M - EUR	USD	Nil	3.2584	N/A	31 December 2020	Yes
LU1542977829	M - EUR (CPerf)	USD	Nil	2.4677	N/A	31 December 2020	Yes
LU1542977746	M - USD (CPerf)	USD	Nil	2.2188	N/A	31 December 2020	Yes
LU1542978124	Q - EUR (CPerf)	USD	Nil	2.2929	N/A	31 December 2020	Yes
LU1799624207	Q - NOK (Cperf)	USD	Nil	1.6617	N/A	31 December 2020	Yes
LU1542978041	Q - USD (CPerf)	USD	Nil	2.0386	N/A	31 December 2020	Yes
LU1618016403	Q - SEK (CPerf)	USD	Nil	2.1770	N/A	31 December 2020	Yes
LU1896831382	S-GBP-CPERF	USD	Nil	3.5621	N/A	31 December 2020	Yes
LU1896831549	S-USD-CPERF	USD	Nil	2.3444	N/A	31 December 2020	Yes
LU1662752374	Z - EUR - PERF	USD	Nil	8.1428	N/A	31 December 2020	Yes
LU1662752028	Z - GBP - PERF	USD	Nil	3.9085	N/A	31 December 2020	Yes
LU1789435531	ZR - USD (Cperf) - (AIDIV)	USD	2.9020	0.0172	30 June 2020	31 December 2020	Yes
LU1662752705	ZR - EUR (Cperf)	USD	Nil	3.3614	N/A	31 December 2020	Yes
LU1662752614	ZR - GBP - CPERF	USD	Nil	3.2815	N/A	31 December 2020	Yes
LU1762241690	ZR - GBP (Cperf) - (AIDIV)	USD	3.6030	0.1226	30 June 2020	31 December 2020	Yes
LU1662752887	ZR - USD (Cperf)	USD	Nil	210.8460	N/A	31 December 2020	Yes
LU1662752457	Z - USD - PERF	USD	Nil	3.1699	N/A	31 December 2020	Yes
LU1896831200	S - EUR (Cperf)	USD	Nil	1.4092	N/A	31 December 2020	Yes
	BlueBay Global High Yield ESG Bond Fund						
LU1822309792	B - USD (Relaunched)	USD	Nil	0.7354	N/A	31 December 2020	Yes
LU1816654161	S - USD	USD	Nil	5.6781	N/A	31 December 2020	Yes
LU1573123160	S – EUR	USD	Nil	5.9954	N/A	31 December 2020	Yes
LU1816654245	S - GBP	USD	Nil	6.9471	N/A	31 December 2020	Yes

	BlueBay Investment Grade Structured Credit Fund						
LU1920264402	G - EUR	EUR	Nil	1.7078	N/A	31 December 2020	Yes
LU1959294759	G - GBP - QIDIV	EUR	0.5753	Nil	30 September 2019	31 December 2020	Yes
		EUR	0.6061		31 December 2019		
		EUR	0.5762		31 March 2020		
		EUR	0.5034		30 June 2020		
LU1959294833	G - CAD - QIDIV	EUR	0.3539	Nil	30 September 2019	31 December 2020	Yes
		EUR	0.3587		31 December 2019		
		EUR	0.3383		31 March 2020		
		EUR	0.2971		30 June 2020		
LU1920264667	G - GBP	EUR	Nil	1.9618	N/A	31 December 2020	Yes
LU1959294593	G - USD – QIDIV	EUR	0.4692	Nil	30 September 2019	31 December 2020	Yes
		EUR	0.4727		31 December 2019		
		EUR	0.4614		31 March 2020		
		EUR	0.4120		30 June 2020		
LU1920264584	G - USD	EUR	Nil	1.6026	N/A	31 December 2020	Yes
LU1960063037	Q - EUR	EUR	Nil	1.5324	N/A	31 December 2020	Yes
LU1960063201	S - EUR	EUR	Nil	0.6176	N/A	31 December 2020	Yes
	BlueBay Emerging Market High Yield Corporate Bond Fund						
	BlueBay Emerging Market Aggregate Short Duration Bond Fund						
LU2064239861	G - GBP (AIDiv)	EUR	1.4942	Nil	30 June 2020	31 December 2020	Yes
LU2123801644	S - JPY	EUR	Nil	1.1030	N/A	31 December 2020	Yes
LU2017805354	G - EUR	EUR	Nil	1.1989	N/A	31 December 2020	Yes
LU2017805511	G - GBP	EUR	Nil	1.3476	N/A	31 December 2020	Yes
LU2017805438	G - USD	EUR	Nil	1.0887	N/A	31 December 2020	Yes
LU2090744355	W - USD	EUR	Nil	1.0167	N/A	31 December 2020	Yes

Sincerely,

BlueBay Asset Management