



**RBC BlueBay
Asset Management**

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BlueBay Funds SICAV

Report of income for UK tax purposes

Date: 24 November 2022

Dear Investor,

You are receiving this letter because you were an investor in a reporting class of the above-named fund on 30 June 2021.

Please note that this report is an update to the previous investor reports dated 22 December 2021 pertaining to the 30 June 2021 period end and has been updated to include a class that were previously excluded. The class in question is listed below:

- BlueBay Investment Grade Structured Credit Fund - M - EUR (LU1960062815)

Investors in any other classes, other than the above share class, may be assured that no other changes have been made to the reports as originally issued on 22 December 2021

This class of shares is registered with HM Revenue & Customs in the UK as a "reporting fund". 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 distribution 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 2021.

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

Report to investors:

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

d) Fund distribution date

e) 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	8.0875	N/A	31 December 2021	Yes
LU0842199910	C - USD (AIDiv)	USD	6.3334	Nil	30 June 2021	31 December 2021	Yes
LU0842200437	C - EUR	USD	Nil	7.8478	N/A	31 December 2021	Yes
LU0842200197	C - EUR (AIDiv)	USD	6.0751	Nil	30 June 2021	31 December 2021	Yes
LU0842200510	C - GBP	USD	Nil	10.0651	N/A	31 December 2021	Yes
LU0842200270	C - GBP (AIDiv)	USD	7.0531	Nil	30 June 2021	31 December 2021	Yes
LU0225306827	D - GBP (QIDiv)	USD	1.7995	Nil	31 December 2020	31 December 2021	Yes
		USD	1.7345		30 September 2020		
		USD	2.0332		30 June 2021		
		USD	1.8787		31 March 2021		
LU0438372814	M - USD	USD	Nil	7.0039	N/A	31 December 2021	Yes
LU0720460723	M - EUR	USD	Nil	7.6744	N/A	31 December 2021	Yes
LU1170318619	Q - USD	USD	Nil	6.7160	N/A	31 December 2021	Yes
LU0225307122	DR - GBP (QIDiv)	USD	1.6533	Nil	31 December 2020	31 December 2021	Yes
		USD	1.7246		31 March 2021		
		USD	1.5954		30 September 2020		
		USD	1.8634		30 June 2021		
LU0968466812	S - USD	USD	Nil	8.4376	N/A	31 December 2021	Yes
LU1228199227	S - USD (AIDiv)	USD	6.4719	Nil	30 June 2021	31 December 2021	Yes
LU0968466655	S - EUR	USD	Nil	9.0418	N/A	31 December 2021	Yes
LU0968466739	S - GBP	USD	Nil	10.4906	N/A	31 December 2021	Yes
LU1291078126	S - GBP (AIDiv)	USD	8.5074	Nil	30 June 2021	31 December 2021	Yes
LU0225306314	B - GBP	USD	Nil	10.4342	N/A	31 December 2021	Yes
	BlueBay Emerging Market Corporate Bond Fund						
LU0842200940	C - USD	USD	Nil	5.9105	N/A	31 December 2021	Yes
LU0842200601	C - USD (AIDiv)	USD	4.5521	Nil	30 June 2021	31 December 2021	Yes
LU0842201088	C - EUR	USD	Nil	6.1586	N/A	31 December 2021	Yes
LU0842200783	C - EUR (AIDiv)	USD	4.7310	Nil	30 June 2021	31 December 2021	Yes

LU0842200866	C - GBP (AIDiv)	USD	5.5548	Nil	30 June 2021	31 December 2021	Yes
LU0356218577	D - GBP (QIDiv)	USD	1.9228	Nil	31 March 2021	31 December 2021	Yes
		USD	2.0632		30 June 2021		
		USD	1.9740		30 September 2020		
		USD	1.9115		31 December 2020		
LU0720463404	M - EUR	USD	Nil	5.5030	N/A	31 December 2021	Yes
LU1170319344	Q - USD	USD	Nil	5.6848	N/A	31 December 2021	Yes
LU1170319773	Q - EUR (AIDiv)	USD	6.0916	Nil	30 June 2021	31 December 2021	Yes
LU0356218650	DR - GBP (QIDiv)	USD	2.0356	Nil	31 March 2021	31 December 2021	Yes
		USD	2.0305		31 December 2020		
		USD	2.0974		30 September 2020		
		USD	2.1907		30 June 2021		
LU0968467976	S - USD	USD	Nil	7.0170	N/A	31 December 2021	Yes
LU0968467547	S - CHF	USD	Nil	6.5632	N/A	31 December 2021	Yes
LU1291079447	S - GBP (AIDiv)	USD	7.2901	Nil	30 June 2021	31 December 2021	Yes
LU1291079280	S - EUR (AIDiv)	USD	6.1859	Nil	30 June 2021	31 December 2021	Yes
LU0968467620	S - EUR	USD	Nil	7.4262	N/A	31 December 2021	Yes
LU1291079793	S - NOK	USD	Nil	7.5145	N/A	31 December 2021	Yes
LU1291078803	S - USD (AIDiv)	USD	5.7742	Nil	30 June 2021	31 December 2021	Yes
	BlueBay Emerging Market Local Currency Bond Fund						
LU0842203704	C - USD	USD	Nil	3.8354	N/A	31 December 2021	Yes
LU0842203456	C - USD (AIDiv)	USD	2.6590	Nil	30 June 2021	31 December 2021	Yes
LU0842203886	C - EUR	USD	Nil	5.3175	N/A	31 December 2021	Yes
LU0842203613	C - GBP (AIDiv)	USD	3.2090	Nil	30 June 2021	31 December 2021	Yes
LU0240774033	D - GBP (QIDiv)	USD	0.8222	2.8167	31 March 2021	31 December 2021	Yes
		USD	0.6634		31 December 2020		
		USD	0.7684		30 September 2020		
		USD	0.7305		30 June 2021		
LU0720462695	M - EUR	USD	Nil	4.8964	N/A	31 December 2021	Yes
LU1170322058	Q - USD	USD	Nil	1.7416	N/A	31 December 2021	Yes
LU1170322215	Q - CHF	USD	Nil	1.9430	N/A	31 December 2021	Yes
LU1170321910	Q - EUR	USD	Nil	5.0327	N/A	31 December 2021	Yes
LU0240774546	DR - GBP (QIDiv)	USD	0.8398	Nil	31 March 2021	31 December 2021	Yes
		USD	0.7454		30 June 2021		
		USD	0.7871		30 September 2020		

		USD	0.6779		31 December 2020		
LU0968469758	S - USD	USD	Nil	5.3807	N/A	31 December 2021	Yes
LU1090541860	S - GBP (AIDiv)	USD	5.8250	Nil	30 June 2021	31 December 2021	Yes
LU0968469246	G - USD	USD	Nil	3.3740	N/A	31 December 2021	Yes
LU0240766013	B - GBP	USD	Nil	4.8128	N/A	31 December 2021	Yes
	BlueBay Emerging Market Select Bond Fund						
LU0842204421	C - EUR	USD	Nil	4.9506	N/A	31 December 2021	Yes
LU0720463073	M - EUR	USD	Nil	10.2130	N/A	31 December 2021	Yes
	BlueBay Emerging Market Unconstrained Bond Fund						
LU1733252156	I - GBP	USD	Nil	9.5933	N/A	31 December 2021	Yes
LU1278659575	M - EUR	USD	Nil	9.8342	N/A	31 December 2021	Yes
LU1932874412	S - USD	USD	Nil	8.0190	N/A	31 December 2021	Yes
LU1932873950	S - EUR	USD	Nil	9.1237	N/A	31 December 2021	Yes
LU1932874685	S - GBP	USD	Nil	10.4272	N/A	31 December 2021	Yes
LU1959298156	S - GBP - QIDIV	USD	2.8070	Nil	31 March 2021	31 December 2021	Yes
		USD	2.6549		30 June 2021		
		USD	2.0351		31 December 2020		
		USD	2.3530		30 September 2020		
LU1444358938	G-EUR (Perf)	USD	Nil	9.3849	N/A	31 December 2021	Yes
LU1952103734	Q - EUR	USD	Nil	7.1879	N/A	31 December 2021	Yes
LU1952155965	Q - USD	USD	Nil	3.3820	N/A	31 December 2021	Yes
LU1850121408	M - USD	USD	Nil	6.4103	N/A	31 December 2021	Yes
LU0528849697	X - GBP	USD	Nil	2.0733	N/A	31 December 2021	Yes
	BlueBay Emerging Market Investment Grade Corporate Bond Fund						
LU0720468031	M - EUR	USD	Nil	2.7507	N/A	31 December 2021	Yes
	BlueBay Global High Yield Bond Fund						
LU0967795187	B - USD (AIDiv)	USD	5.4170	Nil	30 June 2021	31 December 2021	Yes
LU0967799338	B - EUR (AIDiv)	USD	6.2977	Nil	30 June 2021	31 December 2021	Yes

LU0842205741	C - USD	USD	Nil	7.2988	N/A	31 December 2021	Yes
LU0842205402	C - USD (AIDiv)	USD	5.6307	Nil	30 June 2021	31 December 2021	Yes
LU0842205824	C - EUR	USD	Nil	7.0451	N/A	31 December 2021	Yes
LU0842205584	C - EUR (AIDiv)	USD	6.3258	Nil	30 June 2021	31 December 2021	Yes
LU0842205667	C - GBP (AIDiv)	USD	6.9535	Nil	30 June 2021	31 December 2021	Yes
LU0720467496	M - EUR	USD	Nil	6.3474	N/A	31 December 2021	Yes
LU1618015777	M - NOK	USD	Nil	13.7957	N/A	31 December 2021	Yes
LU1170323379	Q - USD	USD	Nil	6.9769	N/A	31 December 2021	Yes
LU1632767395	Q-GBP (QIDiv)	USD	1.7398	Nil	30 September 2020	31 December 2021	Yes
		USD	1.6272		30 June 2021		
		USD	1.9566		31 March 2021		
		USD	1.8223		31 December 2020		
LU0995159612	S - USD	USD	Nil	6.8771	N/A	31 December 2021	Yes
LU1260706244	S - GBP (AIDiv)	USD	7.5839	Nil	30 June 2021	31 December 2021	Yes
LU0995159539	S - EUR	USD	Nil	7.2915	N/A	31 December 2021	Yes
LU0995159703	S - GBP	USD	Nil	8.4248	N/A	31 December 2021	Yes
LU1531016399	S - USD (QIDiv)	USD	1.4836	0.2387	31 December 2020	31 December 2021	Yes
		USD	1.2599		30 June 2021		
		USD	1.5205		31 March 2021		
		USD	1.4333		30 September 2020		
LU0720467579	M - GBP	USD	Nil	4.8670	N/A	31 December 2021	Yes
LU0549551033	D - GBP (QIDiv)	USD	1.5091	13.0701	30 June 2021	31 December 2021	Yes
LU1164080316	Q - EUR	USD	Nil	4.5476	N/A	31 December 2021	Yes
LU1170323452	Q - GBP	USD	Nil	0.3995	N/A	31 December 2021	Yes
LU1325857099	Q - USD (QIDiv)	USD	0.3273	0.2652	31 December 2020	31 December 2021	Yes
		USD	1.2156		30 June 2021		
		USD	1.4670		31 March 2021		
LU2287624402	Q - SEK	USD	Nil	1.0606	N/A	31 December 2021	Yes
LU2331109657	S - JPY (AIDiv)	USD	0.7438	0.0044	30 June 2021	31 December 2021	Yes
LU0549550811	B - GBP	USD	Nil	8.0074	N/A	31 December 2021	Yes
LU1170323619	Q - EUR (AIDiv)	USD	Nil	0.0127	N/A	31 December 2021	Yes
LU0549553757	M - USD	USD	Nil	3.5636	N/A	31 December 2021	Yes
LU1170323536	Q - CHF	USD	Nil	4.6674	N/A	31 December 2021	Yes
LU1373036711	C - CHF	USD	Nil	3.2712	N/A	31 December 2021	Yes
	BlueBay High Yield Bond Fund						
LU0842206632	C - EUR	EUR	Nil	4.9859	N/A	31 December 2021	Yes

LU0842206392	C - EUR (AIDiv)	EUR	4.2771	Nil	30 June 2021	31 December 2021	Yes
LU0842206715	C - GBP	EUR	Nil	5.3572	N/A	31 December 2021	Yes
LU0842206475	C - GBP (AIDiv)	EUR	5.1575	Nil	30 June 2021	31 December 2021	Yes
LU0842206558	C - USD	EUR	Nil	4.7387	N/A	31 December 2021	Yes
LU0842206129	C - USD (AIDiv)	EUR	4.0093	Nil	30 June 2021	31 December 2021	Yes
LU0222772518	D - GBP (QIDiv)	EUR	1.5669	Nil	31 December 2020	31 December 2021	Yes
		EUR	1.6010		30 June 2021		
		EUR	1.3599		30 September 2020		
		EUR	1.6646		31 March 2021		
LU0242579596	I - EUR	EUR	Nil	7.6929	N/A	31 December 2021	Yes
LU0438373382	M - EUR	EUR	Nil	4.9746	N/A	31 December 2021	Yes
LU1170324427	Q - EUR	EUR	Nil	4.0693	N/A	31 December 2021	Yes
LU0222772781	DR - GBP (QIDiv)	EUR	1.4213	Nil	31 December 2020	31 December 2021	Yes
		EUR	1.5089		31 March 2021		
		EUR	1.2348		30 September 2020		
		EUR	1.4504		30 June 2021		
LU0968472117	S - EUR	EUR	Nil	5.2024	N/A	31 December 2021	Yes
LU0968472034	S - CHF	EUR	Nil	4.3530	N/A	31 December 2021	Yes
LU0968472208	S - GBP	EUR	Nil	4.9257	N/A	31 December 2021	Yes
LU0968472380	S - USD	EUR	Nil	4.8407	N/A	31 December 2021	Yes
LU1260704546	C - CHF	EUR	Nil	3.8696	N/A	31 December 2021	Yes
LU1170324690	Q - USD	EUR	Nil	3.7154	N/A	31 December 2021	Yes
LU1291080965	S - GBP (AIDiv)	EUR	5.7256	Nil	30 June 2021	31 December 2021	Yes
LU2346225100	S - JPY	EUR	Nil	0.0297	N/A	31 December 2021	Yes
	BlueBay Investment Grade Bond Fund						
LU0179826135	B - EUR	EUR	Nil	2.0006	N/A	31 December 2021	Yes
LU0241884427	B - USD	EUR	Nil	1.7657	N/A	31 December 2021	Yes
LU0842208687	C - EUR	EUR	Nil	1.3286	N/A	31 December 2021	Yes
LU0842208257	C - EUR (AIDiv)	EUR	1.7098	Nil	30 June 2021	31 December 2021	Yes
LU0842208760	C - GBP	EUR	Nil	1.5476	N/A	31 December 2021	Yes
LU0842208414	C - GBP (AIDiv)	EUR	1.9815	Nil	30 June 2021	31 December 2021	Yes
LU0842208505	C - USD	EUR	Nil	1.2967	N/A	31 December 2021	Yes
LU0842208174	C - USD (AIDiv)	EUR	1.6580	Nil	30 June 2021	31 December 2021	Yes
LU0223989970	D - GBP (QIDiv)	EUR	1.7812	Nil	30 September 2020	31 December 2021	Yes
		EUR	2.4162		31 December 2020		
LU0438374190	M - EUR	EUR	Nil	1.3243	N/A	31 December 2021	Yes

LU0780191820	M - CHF	EUR	Nil	1.0856	N/A	31 December 2021	Yes
LU0720462265	M - GBP	EUR	Nil	1.7275	N/A	31 December 2021	Yes
LU0969743029	M - SEK	EUR	Nil	1.1674	N/A	31 December 2021	Yes
LU0720462182	M - USD	EUR	Nil	1.2336	N/A	31 December 2021	Yes
LU1170326638	Q - EUR	EUR	Nil	1.2241	N/A	31 December 2021	Yes
LU1170326984	Q - CHF	EUR	Nil	1.0485	N/A	31 December 2021	Yes
LU1170327016	Q - EUR (AIDiv)	EUR	1.6580	Nil	30 June 2021	31 December 2021	Yes
LU0217402501	R - EUR	EUR	Nil	1.4466	N/A	31 December 2021	Yes
LU0225310001	DR - GBP (QIDiv)	EUR	1.8108	Nil	30 September 2020	31 December 2021	Yes
LU0241884856	R - USD	EUR	Nil	1.3336	N/A	31 December 2021	Yes
LU0968473941	S - EUR	EUR	Nil	1.4470	N/A	31 December 2021	Yes
LU1050657524	S - CHF (AIDiv)	EUR	1.4775	Nil	30 June 2021	31 December 2021	Yes
LU0968473867	S - CHF	EUR	Nil	1.2253	N/A	31 December 2021	Yes
LU1050657367	S - EUR (AIDiv)	EUR	1.6736	Nil	30 June 2021	31 December 2021	Yes
LU1050657284	S - GBP (AIDiv)	EUR	1.9175	Nil	30 June 2021	31 December 2021	Yes
LU0968474089	S - GBP	EUR	Nil	1.3903	N/A	31 December 2021	Yes
LU0968474162	S - USD	EUR	Nil	1.3947	N/A	31 December 2021	Yes
LU1050657441	S - USD (AIDiv)	EUR	1.6080	Nil	30 June 2021	31 December 2021	Yes
LU0225309920	B - GBP	EUR	Nil	2.0210	N/A	31 December 2021	Yes
LU0225310266	I - EUR	EUR	Nil	2.0755	N/A	31 December 2021	Yes
	BlueBay Investment Grade Absolute Return Bond Fund						
LU0862043550	B - EUR (AIDiv)	EUR	0.9218	Nil	30 June 2021	31 December 2021	Yes
LU0627762262	B - USD	EUR	Nil	0.0980	N/A	31 December 2021	Yes
LU0842207952	C - EUR	EUR	Nil	0.3110	N/A	31 December 2021	Yes
LU0842207523	C - EUR (AIDiv)	EUR	0.9178	Nil	30 June 2021	31 December 2021	Yes
LU0842208091	C - GBP	EUR	Nil	0.1406	N/A	31 December 2021	Yes
LU0842207796	C - GBP (AIDiv)	EUR	1.1049	0.0808	30 June 2021	31 December 2021	Yes
LU0842207879	C - USD	EUR	Nil	0.1936	N/A	31 December 2021	Yes
LU0842207440	C - USD (AIDiv)	EUR	0.8915	Nil	30 June 2021	31 December 2021	Yes
LU0627763310	D - GBP (QIDiv)	EUR	0.2329	Nil	30 September 2020	31 December 2021	Yes
		EUR	0.4227		31 December 2020		
		EUR	0.3232		31 March 2021		
		EUR	0.2305		30 June 2021		
LU0627765794	M - EUR	EUR	Nil	0.1367	N/A	31 December 2021	Yes
LU1170325820	Q - EUR	EUR	Nil	0.6007	N/A	31 December 2021	Yes

LU1170326471	Q - EUR (AIDiv)	EUR	1.0083	Nil	30 June 2021	31 December 2021	Yes
LU0627761884	R - EUR	EUR	Nil	Nil	N/A	31 December 2021	Yes
LU0968473354	S - EUR	EUR	Nil	0.6371	N/A	31 December 2021	Yes
LU1069709472	S - JPY	EUR	Nil	0.4362	N/A	31 December 2021	Yes
LU0968473511	S - USD	EUR	Nil	0.3263	N/A	31 December 2021	Yes
LU0720469435	M - USD	EUR	Nil	0.0013	N/A	31 December 2021	Yes
LU0627762932	B - GBP	EUR	Nil	0.1171	N/A	31 December 2021	Yes
	BlueBay Investment Grade Euro Aggregate Bond Fund						
LU0842209222	C - EUR	EUR	Nil	0.6761	N/A	31 December 2021	Yes
LU0842208927	C - EUR (AIDiv)	EUR	1.0796	Nil	30 June 2021	31 December 2021	Yes
LU0549547510	M - EUR	EUR	Nil	0.5763	N/A	31 December 2021	Yes
LU1170327289	Q - EUR	EUR	Nil	0.7396	N/A	31 December 2021	Yes
LU1170327529	Q - CHF	EUR	Nil	0.6349	N/A	31 December 2021	Yes
LU1170327792	Q - EUR (AIDiv)	EUR	1.1188	Nil	30 June 2021	31 December 2021	Yes
LU0995160461	S - EUR	EUR	Nil	0.9493	N/A	31 December 2021	Yes
LU1851318409	S - JPY	EUR	Nil	0.5795	N/A	31 December 2021	Yes
LU1808734062	S - EUR - QIDIV	EUR	0.3432	Nil	31 December 2020	31 December 2021	Yes
		EUR	0.3039		31 March 2021		
		EUR	0.2074		30 June 2021		
		EUR	0.2259		30 September 2020		
LU0720466928	M - USD	EUR	Nil	0.0757	N/A	31 December 2021	Yes
	BlueBay Global Convertible Bond Fund						
LU0842205154	C - USD	USD	Nil	0.3738	N/A	31 December 2021	Yes
LU0403659740	D - GBP (QIDiv)	USD	1.4991	Nil	30 June 2021	31 December 2021	Yes
		USD	1.5143		31 December 2020		
		USD	1.4410		31 March 2021		
		USD	1.1899		30 September 2020		
LU0403659823	DR - GBP (QIDiv)	USD	0.9655	Nil	30 September 2020	31 December 2021	Yes
		USD	1.2264		31 December 2020		
		USD	1.1649		31 March 2021		
		USD	1.2088		30 June 2021		
LU0968470681	S - USD	USD	Nil	Nil	N/A	31 December 2021	Yes
LU1220057803	S - CHF (BHedged)	USD	Nil	Nil	N/A	31 December 2021	Yes

LU1291080700	S - EUR (AIDiv) (BHedged)	USD	4.3289	Nil	30 June 2021	31 December 2021	Yes
LU0403659666	B - GBP	USD	Nil	Nil	N/A	31 December 2021	Yes
LU1218963111	M - EUR (BHedged)	USD	Nil	0.0751	N/A	31 December 2021	Yes
	BlueBay Investment Grade Euro Government Bond Fund						
LU0842209909	C - EUR	EUR	Nil	0.5033	N/A	31 December 2021	Yes
LU0549541232	M - EUR	EUR	Nil	0.3228	N/A	31 December 2021	Yes
LU1170327958	Q - EUR	EUR	Nil	0.5623	N/A	31 December 2021	Yes
LU1170328253	Q - CHF	EUR	Nil	0.4983	N/A	31 December 2021	Yes
LU1170328337	Q - EUR AIDIV	EUR	0.8994	Nil	30 June 2021	31 December 2021	Yes
LU1170328097	Q - USD	EUR	Nil	1.1617	N/A	31 December 2021	Yes
LU0995160891	S - EUR	EUR	Nil	0.7402	N/A	31 December 2021	Yes
LU0842210071	C - GBP	EUR	Nil	0.4804	N/A	31 December 2021	Yes
LU0720466332	M - USD	EUR	Nil	0.0290	N/A	31 December 2021	Yes
LU0996593439	R - GBP	EUR	Nil	Nil	N/A	31 December 2021	Yes
	BlueBay Financial Capital Bond Fund						
LU1373036638	C - USD	USD	Nil	6.1134	N/A	31 December 2021	Yes
LU1832808726	C - USD (AIDiv)	USD	5.0759	Nil	30 June 2021	31 December 2021	Yes
LU1373036554	C - EUR	USD	Nil	5.3601	N/A	31 December 2021	Yes
LU1832808569	C - EUR (AIDiv)	USD	5.6385	Nil	30 June 2021	31 December 2021	Yes
LU1201006704	C - GBP	USD	Nil	7.4766	N/A	31 December 2021	Yes
LU1832808486	C - GBP (AIDiv)	USD	6.4599	Nil	30 June 2021	31 December 2021	Yes
LU1832808999	C - CHF (AIDiv)	USD	5.1612	Nil	30 June 2021	31 December 2021	Yes
LU1720194635	G - USD (AIDIV)	USD	5.0199	Nil	30 June 2021	31 December 2021	Yes
LU1720194551	G - EUR (AIDIV)	USD	5.5029	Nil	30 June 2021	31 December 2021	Yes
LU1681058860	G - GBP	USD	Nil	6.2896	N/A	31 December 2021	Yes
LU1681058944	G - GBP (AIDIV)	USD	6.3446	Nil	30 June 2021	31 December 2021	Yes
LU1629054906	K - EUR	USD	Nil	5.9009	N/A	31 December 2021	Yes
LU1629053924	K - GBP	USD	Nil	6.3401	N/A	31 December 2021	Yes
LU1573129951	K-GBP (AIDiv)	USD	7.0001	Nil	30 June 2021	31 December 2021	Yes
LU1217274718	M - EUR	USD	Nil	6.5287	N/A	31 December 2021	Yes
LU1163204875	Q - USD	USD	Nil	6.0022	N/A	31 December 2021	Yes
LU1163205096	Q - EUR	USD	Nil	6.4490	N/A	31 December 2021	Yes
LU1163205419	S - EUR	USD	Nil	6.9414	N/A	31 December 2021	Yes

LU1167326021	X - GBP	USD	Nil	9.4191	N/A	31 December 2021	Yes
LU1217274809	M - USD	USD	Nil	3.7680	N/A	31 December 2021	Yes
LU1629069847	K - CHF	USD	Nil	1.0542	N/A	31 December 2021	Yes
LU1629055119	K - USD	USD	Nil	0.9696	N/A	31 December 2021	Yes
LU2093658719	Q - USD (AIDiv)	USD	0.7424	Nil	30 June 2021	31 December 2021	Yes
LU2331109491	K - EUR (AIDiv)	USD	1.1311	Nil	30 June 2021	31 December 2021	Yes
LU2331109574	K - USD (AIDiv)	USD	0.9361	Nil	30 June 2021	31 December 2021	Yes
LU2342984882	M - GBP	USD	Nil	0.2958	N/A	31 December 2021	Yes
LU2342985343	M - CHF	USD	Nil	0.2358	N/A	31 December 2021	Yes
LU1217274981	M - EUR (AIDiv)	USD	3.1276	Nil	30 June 2021	31 December 2021	Yes
LU1217275012	M - USD (AIDiv)	USD	0.6550	Nil	30 June 2021	31 December 2021	Yes
	BlueBay Global Investment Grade Corporate Bond Fund						
LU1196383134	C - USD	USD	Nil	2.8779	N/A	31 December 2021	Yes
LU1196383480	C - USD (AIDiv)	USD	2.9730	Nil	30 June 2021	31 December 2021	Yes
LU1196383308	C - EUR (AIDiv)	USD	3.2860	Nil	30 June 2021	31 December 2021	Yes
LU0974237926	M - EUR	USD	Nil	2.9666	N/A	31 December 2021	Yes
LU1632766744	Q – USD	USD	Nil	2.7077	N/A	31 December 2021	Yes
LU1640477680	Q - USD (QIDiv)	USD	0.7401	Nil	31 March 2021	31 December 2021	Yes
		USD	0.7189		30 September 2020		
		USD	0.7796		30 June 2021		
		USD	0.7576		31 December 2020		
LU1247883587	Q - GBP (QIDiv)	USD	1.0159	Nil	31 March 2021	31 December 2021	Yes
		USD	1.0741		30 June 2021		
		USD	0.9902		31 December 2020		
		USD	0.9286		30 September 2020		
LU1247883660	Q - CHF(QIDiv)	USD	0.6974	Nil	30 September 2020	31 December 2021	Yes
		USD	0.7420		31 December 2020		
		USD	0.7498		30 June 2021		
		USD	0.7273		31 March 2021		
LU1228199490	Q - EUR	USD	Nil	2.9973	N/A	31 December 2021	Yes
LU1247883744	Q - EUR (AIDiv)	USD	3.3011	Nil	30 June 2021	31 December 2021	Yes
LU1799624462	Q - GBP	USD	Nil	3.4881	N/A	31 December 2021	Yes
LU1762241344	S - JPY	USD	Nil	2.4237	N/A	31 December 2021	Yes
LU2158599089	I - USD (MIDiv)	USD	0.2375	Nil	31 July 2020	31 December 2021	Yes
		USD	0.2079		30 November 2020		

		USD	0.2236		29 January 2021		
		USD	0.2597		31 March 2021		
		USD	0.1936		28 August 2020		
		USD	0.2661		30 October 2020		
		USD	0.2468		31 December 2020		
		USD	0.2206		26 February 2021		
		USD	0.2529		30 September 2020		
		USD	0.2790		30 June 2021		
		USD	0.2377		30 April 2021		
		USD	0.2247		28 May 2021		
LU1196383050	C - EUR	USD	Nil	2.9530	N/A	31 December 2021	Yes
LU1196383217	C - GBP	USD	Nil	3.0809	N/A	31 December 2021	Yes
	BlueBay Investment Grade Global Aggregate Bond Fund						
LU1816214438	C - USD (BHedged)	USD	Nil	1.6109	N/A	31 December 2021	Yes
LU1618016155	M - NOK (BHedged)	USD	Nil	1.7058	N/A	31 December 2021	Yes
LU1217275103	Q - JPY (BHedged)	USD	Nil	1.5960	N/A	31 December 2021	Yes
LU2265528716	M - EUR (BHedged)	USD	Nil	0.8759	N/A	31 December 2021	Yes
	BlueBay Total Return Credit Fund						
LU1105492455	C - USD	USD	Nil	3.1636	N/A	31 December 2021	Yes
LU1128624399	C - EUR (QIDiv)	USD	0.2734	Nil	30 June 2021	31 December 2021	Yes
		USD	1.6794		31 March 2021		
		USD	1.6545		31 December 2020		
		USD	0.9772		30 September 2020		
LU1128623821	C - GBP (QIDiv)	USD	1.1220	Nil	30 September 2020	31 December 2021	Yes
		USD	1.9381		31 March 2021		
		USD	1.8805		31 December 2020		
LU1128624639	C - USD (QIDiv)	USD	1.5361	Nil	31 December 2020	31 December 2021	Yes
		USD	0.9303		30 September 2020		
		USD	1.5147		31 March 2021		
LU1105492539	C - EUR	USD	Nil	4.9171	N/A	31 December 2021	Yes
LU1105492372	C - GBP	USD	Nil	4.9727	N/A	31 December 2021	Yes
LU1847827075	I - GBP (QIDiv)	USD	2.0924	Nil	31 December 2020	31 December 2021	Yes
		USD	1.2486		30 September 2020		
		USD	2.1565		31 March 2021		

LU1618015850	M – NOK	USD	Nil	3.6319	N/A	31 December 2021	Yes
LU2013626283	M – EUR	USD	Nil	4.2778	N/A	31 December 2021	Yes
LU2320032787	S - JPY	USD	Nil	Nil	N/A	31 December 2021	Yes
	BlueBay Emerging Market Aggregate Bond Fund						
LU1278655235	M - EUR	USD	Nil	5.3724	N/A	31 December 2021	Yes
LU1932874842	S - JPY	USD	Nil	4.5226	N/A	31 December 2021	Yes
LU2242755796	Q - EUR (QIDiv)	USD	1.5788	Nil	31 March 2021	31 December 2021	Yes
		USD	1.6210		30 June 2021		
		USD	1.1564		31 December 2020		
	BlueBay Emerging Market Local Currency Corporate Bond Fund						
LU1083684891	I - USD	USD	Nil	4.7202	N/A	31 December 2021	Yes
LU1489395605	M – USD	USD	Nil	6.4950	N/A	31 December 2021	Yes
LU1426133440	M - EUR	USD	Nil	8.4725	N/A	31 December 2021	Yes
	BlueBay Global Sovereign Opportunities Fund						
LU1799624033	A - USD (Cperf)	USD	Nil	0.4935	N/A	31 December 2021	Yes
LU1480175907	C – USD	USD	Nil	4.1679	N/A	31 December 2021	Yes
LU1542977233	C - EUR (CPerf)	USD	Nil	2.5803	N/A	31 December 2021	Yes
LU1555169686	C - GBP (CPerf)	USD	Nil	2.7808	N/A	31 December 2021	Yes
LU1542977076	C - USD (CPerf)	USD	Nil	3.2848	N/A	31 December 2021	Yes
LU1354249358	M - EUR	USD	Nil	31.9994	N/A	31 December 2021	Yes
LU1542977829	M - EUR (CPerf)	USD	Nil	2.4169	N/A	31 December 2021	Yes
LU1542977746	M - USD (CPerf)	USD	Nil	2.1946	N/A	31 December 2021	Yes
LU1542978124	Q - EUR (CPerf)	USD	Nil	2.4837	N/A	31 December 2021	Yes
LU1799624207	Q - NOK (Cperf)	USD	Nil	2.5818	N/A	31 December 2021	Yes
LU1542978041	Q - USD (CPerf)	USD	Nil	12.3562	N/A	31 December 2021	Yes
LU1618016403	Q - SEK (CPerf)	USD	Nil	2.4730	N/A	31 December 2021	Yes
LU1896831382	S-GBP-CPERF	USD	Nil	3.7478	N/A	31 December 2021	Yes
LU1896831549	S-USD-CPERF	USD	Nil	3.8049	N/A	31 December 2021	Yes
LU1662752374	Z - EUR - PERF	USD	Nil	3.4749	N/A	31 December 2021	Yes
LU1789435531	ZR - USD (Cperf) - (AIDIV)	USD	2.7701	0.2816	30 June 2021	31 December 2021	Yes

LU1662752705	ZR - EUR (Cperf)	USD	Nil	3.6097	N/A	31 December 2021	Yes
LU1662752614	ZR - GBP - CPERF	USD	Nil	6.9044	N/A	31 December 2021	Yes
LU1762241690	ZR - GBP (Cperf) - (AIDIV)	USD	3.5879	0.2335	30 June 2021	31 December 2021	Yes
LU1662752887	ZR - USD (Cperf)	USD	Nil	3.1106	N/A	31 December 2021	Yes
	BlueBay Global High Yield ESG Bond Fund						
LU1822309792	B - USD	USD	Nil	5.0304	N/A	31 December 2021	Yes
LU1816654161	S - USD	USD	Nil	6.0072	N/A	31 December 2021	Yes
LU1573123160	S – EUR	USD	Nil	6.6532	N/A	31 December 2021	Yes
LU1816654245	S - GBP	USD	Nil	7.6818	N/A	31 December 2021	Yes
LU2098356731	S - GBP (QIDiv)	USD	2.0863	Nil	30 June 2021	31 December 2021	Yes
		USD	1.4815		31 March 2021		
LU2249904058	S - EUR (QIDiv)	USD	0.3617	1.4468	31 December 2020	31 December 2021	Yes
		USD	1.7092		31 March 2021		
		USD	1.7595		30 June 2021		
LU2249904215	S - USD (QIDiv)	USD	0.2993	0.4227	31 December 2020	31 December 2021	Yes
		USD	1.4127		31 March 2021		
		USD	1.5183		30 June 2021		
LU1573123244	Q - EUR	USD	Nil	2.3315	N/A	31 December 2021	Yes
LU1573122865	C - EUR	USD	Nil	1.4310	N/A	31 December 2021	Yes
	BlueBay Investment Grade Structured Credit Fund						
LU1920264402	G - EUR	EUR	Nil	1.5936	N/A	31 December 2021	Yes
LU1959294759	G - GBP - QIDIV	EUR	0.4545	0.4077	30 June 2021	31 December 2021	Yes
		EUR	0.4542		31 March 2021		
		EUR	0.7047		30 September 2020		
		EUR	0.4519		31 December 2020		
LU1959294833	G - CAD - QIDIV	EUR	0.4155	Nil	30 September 2020	31 December 2021	Yes
		EUR	0.2668		31 December 2020		
		EUR	0.2641		31 March 2021		
		EUR	0.2696		30 June 2021		
LU1920264667	G - GBP	EUR	Nil	1.8122	N/A	31 December 2021	Yes
LU1959294593	G - USD – QIDIV	EUR	0.3366	0.5825	30 June 2021	31 December 2021	Yes
		EUR	0.3377		31 March 2021		
		EUR	0.5620		30 September 2020		

		EUR	0.3536		31 December 2020		
LU1920264584	G - USD	EUR	Nil	1.4195	N/A	31 December 2021	Yes
LU1960062815	M - EUR	EUR	Nil	0.0006	N/A	31 December 2021	Yes
LU1960063037	Q - EUR	EUR	Nil	1.4341	N/A	31 December 2021	Yes
LU1960063201	S - EUR	EUR	Nil	1.4832	N/A	31 December 2021	Yes
LU1960062906	Q - USD	EUR	Nil	1.2069	N/A	31 December 2021	Yes
	BlueBay Emerging Market High Yield Corporate Bond Fund						
LU1170320359	Q - CHF	USD	Nil	2.7376	N/A	31 December 2021	Yes
LU0720471928	M - EUR	USD	Nil	5.3276	N/A	31 December 2021	Yes
	BlueBay Emerging Market Aggregate Short Duration Bond Fund						
LU2064239861	G - GBP (AIDiv)	USD	7.3207	Nil	30 June 2021	31 December 2021	Yes
LU2123801644	S - JPY	USD	Nil	4.4428	N/A	31 December 2021	Yes
LU2017805354	G - EUR	USD	Nil	5.7550	N/A	31 December 2021	Yes
LU2017805511	G - GBP	USD	Nil	6.2891	N/A	31 December 2021	Yes
LU2017805438	G - USD	USD	Nil	4.8967	N/A	31 December 2021	Yes
LU2090744355	W - USD	USD	Nil	4.4122	N/A	31 December 2021	Yes
LU2017806592	K - EUR	USD	Nil	0.8344	N/A	31 December 2021	Yes
LU2017806675	K - USD	USD	Nil	0.7044	N/A	31 December 2021	Yes
LU2114455137	M - EUR	USD	Nil	0.3641	N/A	31 December 2021	Yes
	BlueBay Capital Income Fund						
LU2346224988	G - GBP - AIDIV	EUR	0.3490	Nil	30 June 2021	31 December 2021	Yes
LU2089998004	G - EUR	EUR	Nil	1.1453	N/A	31 December 2021	Yes
	BlueBay Impact - Aligned Bond Fund						
LU2333308927	G - GBP	USD	Nil	0.4290	30 June 2021	31 December 2021	Yes
LU2333309222	G - GBP (QIDiv)	USD	0.5095	Nil	N/A	31 December 2021	Yes