



**RBC BlueBay
Asset Management**

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15 December 2023

BlueBay Funds SICAV

Dear Investor,

Re: Report of income for UK tax purposes

You are receiving this letter because you were an investor in a reporting class of the above-named fund on 30 June 2023.

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 2023.

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	Share Class	CCY	(a)	(b)	(c)	(d)	(e)
	BlueBay Emerging Market Bond Fund						
LU0842200353	C - USD	USD	Nil	13.6640	N/A	31 December 2023	Yes
LU0842199910	C - USD (AIDiv)	USD	9.1723	Nil	7 July 2023	31 December 2023	Yes
LU0842200437	C - EUR	USD	Nil	12.2253	N/A	31 December 2023	Yes
LU0842200510	C - GBP	USD	Nil	16.1384	N/A	31 December 2023	Yes
LU0842200270	C - GBP (AIDiv)	USD	9.0023	Nil	7 July 2023	31 December 2023	Yes
LU0225306827	D - GBP (QIDiv)	USD	1.9292	Nil	7 October 2022	31 December 2023	Yes
			2.1997		9 January 2023		
			2.3693		11 April 2023		
			2.8196		7 July 2023		
LU0438372814	M - USD	USD	Nil	12.9751	N/A	31 December 2023	Yes
LU0720460723	M - EUR	USD	Nil	12.2321	N/A	31 December 2023	Yes
LU1170318619	Q - USD	USD	Nil	12.1053	N/A	31 December 2023	Yes
LU1170318882	Q - CHF	USD	Nil	12.8388	N/A	31 December 2023	Yes
LU0225307122	DR - GBP (QIDiv)	USD	1.7624	Nil	7 October 2022	31 December 2023	Yes
			2.0086		9 January 2023		
			2.1643		11 April 2023		
			2.5693		7 July 2023		
LU0968466812	S - USD	USD	Nil	15.0987	N/A	31 December 2023	Yes
LU1228199227	S - USD (AIDiv)	USD	9.4176	Nil	7 July 2023	31 December 2023	Yes
LU0968466655	S - EUR	USD	Nil	13.7224	N/A	31 December 2023	Yes
LU0968466739	S - GBP	USD	Nil	16.5263	N/A	31 December 2023	Yes
LU1291078126	S - GBP (AIDiv)	USD	10.9275	Nil	7 July 2023	31 December 2023	Yes
LU0225306314	B - GBP	USD	Nil	17.1346	N/A	31 December 2023	Yes
	BlueBay Emerging Market Corporate Bond Fund						
LU0842200940	C - USD	USD	Nil	6.1400	N/A	31 December 2023	Yes
LU0842200601	C - USD (AIDiv)	USD	3.9164	Nil	7 July 2023	31 December 2023	Yes

LU0842201088	C - EUR	USD	Nil	5.7895	N/A	31 December 2023	Yes
LU0842200783	C - EUR (AIDiv)	USD	3.4664	Nil	7 July 2023	31 December 2023	Yes
LU0842200866	C - GBP (AIDiv)	USD	4.2468	Nil	7 July 2023	31 December 2023	Yes
LU0720463404	M - EUR	USD	Nil	Nil	N/A	31 December 2023	Yes
LU1170319344	Q - USD	USD	Nil	5.8805	N/A	31 December 2023	Yes
LU1170319773	Q - EUR (AIDiv)	USD	4.4667	71.7541	7 July 2023	31 December 2023	Yes
LU0356218650	DR - GBP (QIDiv)	USD	1.4632	Nil	7 October 2022	31 December 2023	Yes
			1.5076		9 January 2023		
			1.6507		11 April 2023		
			1.7187		7 July 2023		
LU0968467976	S - USD	USD	Nil	7.2615	N/A	31 December 2023	Yes
LU0968467547	S - CHF	USD	Nil	6.3713	N/A	31 December 2023	Yes
LU1291079447	S - GBP (AIDiv)	USD	5.5995	Nil	7 July 2023	31 December 2023	Yes
LU1291079280	S - EUR (AIDiv)	USD	4.5730	Nil	7 July 2023	31 December 2023	Yes
LU0968467620	S - EUR	USD	Nil	6.5569	N/A	31 December 2023	Yes
LU1291079793	S - NOK	USD	Nil	6.5473	N/A	31 December 2023	Yes
LU1291078803	S - USD (AIDiv)	USD	5.0088	Nil	7 July 2023	31 December 2023	Yes
	BlueBay Emerging Market Local Currency Bond Fund						
LU0842203704	C - USD	USD	Nil	4.6938	N/A	31 December 2023	Yes
LU0842203456	C - USD (AIDiv)	USD	2.6748	Nil	7 July 2023	31 December 2023	Yes
LU0842203886	C - EUR	USD	Nil	5.5246	N/A	31 December 2023	Yes
LU0842203613	C - GBP (AIDiv)	USD	2.9956	Nil	7 July 2023	31 December 2023	Yes
LU0240774033	D - GBP (QIDiv)	USD	0.7107	11.9557	7 October 2022	31 December 2023	Yes
			0.4462		9 January 2023		
			0.5961		11 April 2023		
			0.8713		7 July 2023		
LU0720462695	M - EUR	USD	Nil	5.6602	N/A	31 December 2023	Yes
LU1170322215	Q - CHF	USD	Nil	2.8990	N/A	31 December 2023	Yes

LU1170321910	Q - EUR	USD	Nil	5.1877	N/A	31 December 2023	Yes
LU0240774546	DR - GBP (QIDiv)	USD	0.7191	1.0531	7 October 2022	31 December 2023	Yes
			0.4516		9 January 2023		
			0.6017		11 April 2023		
			0.8777		7 July 2023		
LU0968469758	S - USD	USD	Nil	6.3641	N/A	31 December 2023	Yes
LU1090541860	S - GBP (AIDiv)	USD	5.1941	Nil	7 July 2023	31 December 2023	Yes
LU0968469246	G - USD	USD	Nil	4.3946	N/A	31 December 2023	Yes
	BlueBay Emerging Market Select Bond Fund						
LU0842204421	C - EUR	USD	Nil	5.5121	N/A	31 December 2023	Yes
LU0720463073	M - EUR	USD	Nil	5.6666	N/A	31 December 2023	Yes
	BlueBay Emerging Market Unconstrained Bond Fund						
LU2498950083	C - EUR (QIDiv)	USD	2.7553	4.5460	7 October 2022	31 December 2023	Yes
			2.7187		9 January 2023		
			2.5083		11 April 2023		
LU2277627647	C - USD	USD	Nil	2.5720	N/A	31 December 2023	Yes
LU2498949820	C - USD (QIDiv)	USD	2.5270	Nil	7 October 2022	31 December 2023	Yes
			4.3522		9 January 2023		
			2.2503		11 April 2023		
LU1278659575	M - EUR	USD	Nil	11.1213	N/A	31 December 2023	Yes
LU1850121408	M - USD	USD	Nil	8.5831	N/A	31 December 2023	Yes
LU1932874412	S -USD	USD	Nil	10.4329	N/A	31 December 2023	Yes
LU1932873950	S- EUR	USD	Nil	10.0978	N/A	31 December 2023	Yes
LU1932874685	S- GBP	USD	Nil	11.9269	N/A	31 December 2023	Yes
LU1959298156	S - GBP - (QIDiv)	USD	2.2142	Nil	7 October 2022	31 December 2023	Yes
			2.1853		9 January 2023		
			2.2846		11 April 2023		
			2.1110		7 July 2023		

LU1959298230	S - CAD (QIDiv)	USD	0.3689	0.0354	7 July 2023	31 December 2023	Yes
LU1444358938	G-EUR (Perf)	USD	Nil	10.4484	N/A	31 December 2023	Yes
LU1952103734	Q - EUR	USD	Nil	9.1226	N/A	31 December 2023	Yes
LU1952155965	Q - USD	USD	Nil	8.0493	N/A	31 December 2023	Yes
LU0528849697	X - GBP	USD	Nil	14.6300	N/A	31 December 2023	Yes
LU1953157879	C - GBP	USD	Nil	10.5049	N/A	31 December 2023	Yes
	BlueBay Global High Yield Bond Fund						
LU0967795187	B - USD (AIDiv)	USD	5.5204	Nil	7 July 2023	31 December 2023	Yes
LU0967799338	B - EUR (AIDiv)	USD	5.2953	Nil	7 July 2023	31 December 2023	Yes
LU0842205741	C - USD	USD	Nil	8.6329	N/A	31 December 2023	Yes
LU0842205402	C - USD (AIDiv)	USD	5.7501	Nil	7 July 2023	31 December 2023	Yes
LU0842205824	C - EUR	USD	Nil	7.1137	N/A	31 December 2023	Yes
LU0842205584	C - EUR (AIDiv)	USD	5.4961	Nil	7 July 2023	31 December 2023	Yes
LU0842205667	C - GBP (AIDiv)	USD	6.2993	Nil	7 July 2023	31 December 2023	Yes
LU0720467496	M - EUR	USD	Nil	6.4147	N/A	31 December 2023	Yes
LU1170323379	Q - USD	USD	Nil	8.2611	N/A	31 December 2023	Yes
LU1632767395	Q-GBP (QIDiv)	USD	1.4780	Nil	7 October 2022	31 December 2023	Yes
			1.4964		9 January 2023		
			1.7173		11 April 2023		
			1.7828		7 July 2023		
LU0995159612	S - USD	USD	Nil	8.1299	N/A	31 December 2023	Yes
LU1260706244	S - GBP (AIDiv)	USD	6.8840	Nil	7 July 2023	31 December 2023	Yes
LU0995159539	S - EUR	USD	Nil	7.3379	N/A	31 December 2023	Yes
LU0995159703	S - GBP	USD	Nil	8.7992	N/A	31 December 2023	Yes
LU1531016399	S - USD (QIDiv)	USD	1.3417	Nil	7 October 2022	31 December 2023	Yes
			1.4080		9 January 2023		
			1.5456		11 April 2023		
			1.5449		7 July 2023		

LU0549551033	D - GBP (QDiv)	USD	1.5163	Nil	7 October 2022	31 December 2023	Yes
			1.5338		9 January 2023		
			1.7627		11 April 2023		
			1.8277		7 July 2023		
LU1164080316	Q - EUR	USD	Nil	6.0779	N/A	31 December 2023	Yes
LU1325857099	Q - USD (QDiv)	USD	1.2938	Nil	7 October 2022	31 December 2023	Yes
			1.3575		9 January 2023		
			1.4898		11 April 2023		
			1.4891		7 July 2023		
LU2287624402	Q - SEK	USD	Nil	5.3101	N/A	31 December 2023	Yes
LU0549550811	B - GBP	USD	Nil	8.5267	N/A	31 December 2023	Yes
LU1170323619	Q - EUR (AIDiv)	USD	5.7962	Nil	7 July 2023	31 December 2023	Yes
LU1170323536	Q - CHF	USD	Nil	6.0885	N/A	31 December 2023	Yes
LU1373036711	C - CHF	USD	Nil	6.2265	N/A	31 December 2023	Yes
LU0842206046	C - GBP (Relaunched)	USD	Nil	Nil	N/A	31 December 2023	Yes
	BlueBay High Yield ESG Bond Fund						
LU0842206632	C - EUR	EUR	Nil	7.0052	N/A	31 December 2023	Yes
LU0842206392	C - EUR (AIDiv)	EUR	4.8363	Nil	7 July 2023	31 December 2023	Yes
LU0842206475	C - GBP (AIDiv)	EUR	6.0626	Nil	7 July 2023	31 December 2023	Yes
LU0842206558	C - USD	EUR	Nil	7.8127	N/A	31 December 2023	Yes
LU0842206129	C - USD (AIDiv)	EUR	5.3070	Nil	7 July 2023	31 December 2023	Yes
LU0222772518	D - GBP (QIDiv)	EUR	1.5749	Nil	7 October 2022	31 December 2023	Yes
			1.6068		9 January 2023		
			2.1046		11 April 2023		
			1.9264		7 July 2023		
LU0242579596	I - EUR	EUR	Nil	11.6648	N/A	31 December 2023	Yes
LU0438373382	M - EUR	EUR	Nil	7.5718	N/A	31 December 2023	Yes
LU1170324427	Q - EUR	EUR	Nil	5.5488	N/A	31 December 2023	Yes

LU0222772781	DR - GBP (QIDiv)	EUR	1.4191	Nil	7 October 2022	31 December 2023	Yes
			1.4460		9 January 2023		
			1.8919		11 April 2023		
			1.7285		7 July 2023		
LU0968472117	S - EUR	EUR	Nil	6.9833	N/A	31 December 2023	Yes
LU0968472034	S - CHF	EUR	Nil	6.3926	N/A	31 December 2023	Yes
LU0968472208	S - GBP	EUR	Nil	6.8487	N/A	31 December 2023	Yes
LU0968472380	S - USD	EUR	Nil	7.6519	N/A	31 December 2023	Yes
LU1260704546	C - CHF	EUR	Nil	5.9511	N/A	31 December 2023	Yes
LU1170324690	Q - USD	EUR	Nil	5.9465	N/A	31 December 2023	Yes
LU1291080965	S - GBP (AIDiv)	EUR	6.7479	Nil	7 July 2023	31 December 2023	Yes
LU2346225100	S - JPY	EUR	Nil	3.3956	N/A	31 December 2023	Yes
	BlueBay Investment Grade Bond Fund						
LU0179826135	B - EUR	EUR	Nil	4.1687	N/A	31 December 2023	Yes
LU0241884427	B - USD	EUR	Nil	4.1541	N/A	31 December 2023	Yes
LU0842208687	C - EUR	EUR	Nil	2.7028	N/A	31 December 2023	Yes
LU0842208257	C - EUR (AIDiv)	EUR	2.6961	Nil	7 July 2023	31 December 2023	Yes
LU0842208760	C - GBP	EUR	Nil	3.3552	N/A	31 December 2023	Yes
LU0842208414	C - GBP (AIDiv)	EUR	3.3174	Nil	7 July 2023	31 December 2023	Yes
LU0842208505	C - USD	EUR	Nil	2.9792	N/A	31 December 2023	Yes
LU0842208174	C - USD (AIDiv)	EUR	2.9783	Nil	7 July 2023	31 December 2023	Yes
LU0223989970	D - GBP (QIDiv)	EUR	1.0738	Nil	7 October 2022	31 December 2023	Yes
			1.1303		9 January 2023		
			0.9940		11 April 2023		
			0.7851		7 July 2023		
LU0438374190	M - EUR	EUR	Nil	2.6463	N/A	31 December 2023	Yes
LU0780191820	M - CHF	EUR	Nil	2.4407	N/A	31 December 2023	Yes
LU0720462265	M - GBP	EUR	Nil	0.7748	N/A	31 December 2023	Yes

LU0720462182	M - USD	EUR	Nil	2.7384	N/A	31 December 2023	Yes
LU1170326638	Q - EUR	EUR	Nil	2.4325	N/A	31 December 2023	Yes
LU1170326984	Q - CHF	EUR	Nil	2.3356	N/A	31 December 2023	Yes
LU1170327016	Q - EUR (AIDiv)	EUR	2.6148	Nil	7 July 2023	31 December 2023	Yes
LU1170326711	Q - USD	EUR	Nil	0.2219	N/A	31 December 2023	Yes
LU0217402501	R - EUR	EUR	Nil	3.5576	N/A	31 December 2023	Yes
LU0225310001	DR - GBP (QIDiv)	EUR	1.0049	Nil	7 October 2022	31 December 2023	Yes
			1.1412		9 January 2023		
			0.7941		11 April 2023		
			1.0847		7 July 2023		
LU0241884856	R - USD	EUR	Nil	3.6740	N/A	31 December 2023	Yes
LU0968473941	S - EUR	EUR	Nil	2.7899	N/A	31 December 2023	Yes
LU1050657524	S - CHF (AIDiv)	EUR	2.5484	Nil	7 July 2023	31 December 2023	Yes
LU0968473867	S - CHF	EUR	Nil	2.6117	N/A	31 December 2023	Yes
LU1050657367	S - EUR (AIDiv)	EUR	2.6453	Nil	7 July 2023	31 December 2023	Yes
LU1050657284	S - GBP (AIDiv)	EUR	3.2175	Nil	7 July 2023	31 December 2023	Yes
LU0968474089	S - GBP	EUR	Nil	2.9520	N/A	31 December 2023	Yes
LU0968474162	S - USD	EUR	Nil	3.0398	N/A	31 December 2023	Yes
LU1050657441	S - USD (AIDiv)	EUR	2.8939	Nil	7 July 2023	31 December 2023	Yes
LU0225309920	B - GBP	EUR	Nil	4.5908	N/A	31 December 2023	Yes
LU0225310266	I - EUR	EUR	Nil	4.1566	N/A	31 December 2023	Yes
	BlueBay Investment Grade Absolute Return Bond Fund						
LU0862043550	B - EUR (AIDiv)	EUR	2.2491	Nil	7 July 2023	31 December 2023	Yes
LU0627762262	B - USD	EUR	Nil	1.8260	N/A	31 December 2023	Yes
LU0842207952	C - EUR	EUR	Nil	2.0227	N/A	31 December 2023	Yes
LU0842208091	C - GBP	EUR	Nil	2.5407	N/A	31 December 2023	Yes
LU0842207796	C - GBP (AIDiv)	EUR	2.8303	Nil	7 July 2023	31 December 2023	Yes

LU0842207879	C - USD	EUR	Nil	1.9878	N/A	31 December 2023	Yes
LU0842207440	C - USD (AIDiv)	EUR	2.5465	Nil	7 July 2023	31 December 2023	Yes
LU0627763310	D - GBP (QIDiv)	EUR	0.4836	0.9524	7 October 2022	31 December 2023	Yes
			0.7228		9 January 2023		
			0.9469		11 April 2023		
			0.9086		7 July 2023		
LU0627765794	M - EUR	EUR	Nil	1.6064	N/A	31 December 2023	Yes
LU1170325820	Q - EUR	EUR	Nil	1.9079	N/A	31 December 2023	Yes
LU1170326471	Q - EUR (AIDiv)	EUR	2.1511	Nil	7 July 2023	31 December 2023	Yes
LU0627761884	R - EUR	EUR	Nil	0.9849	N/A	31 December 2023	Yes
LU0968473354	S - EUR	EUR	Nil	2.0570	N/A	31 December 2023	Yes
LU0968473438	S - GBP	EUR	Nil	2.5635	N/A	31 December 2023	Yes
LU1069709472	S - JPY	EUR	Nil	1.3978	N/A	31 December 2023	Yes
LU0968473511	S - USD	EUR	Nil	2.2761	N/A	31 December 2023	Yes
LU1291081260	S - CHF	EUR	Nil	1.8427	N/A	31 December 2023	Yes
LU1050657102	S - CHF (AIDiv)	EUR	2.1971	Nil	7 July 2023	31 December 2023	Yes
LU0720469435	M - USD	EUR	Nil	1.4388	N/A	31 December 2023	Yes
LU0627762932	B - GBP	EUR	Nil	1.9648	N/A	31 December 2023	Yes
LU1170326042	Q - USD	EUR	Nil	1.6044	N/A	31 December 2023	Yes
LU1050656807	S - GBP (AIDiv)	EUR	2.8013	Nil	7 July 2023	31 December 2023	Yes
LU2497493119	M - CHF	EUR	Nil	1.3769	N/A	31 December 2023	Yes
LU1170326398	Q - CHF	EUR	Nil	1.7372	N/A	31 December 2023	Yes
LU1170326554	Q - GBP (AIDiv)	EUR	2.8672	Nil	7 July 2023	31 December 2023	Yes
	BlueBay Investment Grade Euro Aggregate Bond Fund						
LU0842209222	C - EUR	EUR	Nil	Nil	N/A	31 December 2023	Yes
LU0842208927	C - EUR (AIDiv)	EUR	1.6182	Nil	7 July 2023	31 December 2023	Yes
LU0549547510	M - EUR	EUR	Nil	Nil	N/A	31 December 2023	Yes

LU1170327289	Q - EUR	EUR	Nil	Nil	N/A	31 December 2023	Yes
LU1170327529	Q - CHF	EUR	Nil	Nil	N/A	31 December 2023	Yes
LU1170327792	Q - EUR (AIDiv)	EUR	1.6788	Nil	7 July 2023	31 December 2023	Yes
LU0995160461	S - EUR	EUR	Nil	Nil	N/A	31 December 2023	Yes
LU1851318409	S - JPY	EUR	Nil	Nil	N/A	31 December 2023	Yes
LU1808734062	S - EUR (QIDiv)	EUR	0.3413	Nil	7 October 2022	31 December 2023	Yes
			0.3750		9 January 2023		
			0.3990		11 April 2023		
			0.5039		7 July 2023		
LU0720466928	M - USD	EUR	Nil	Nil	N/A	31 December 2023	Yes
	BlueBay Global Convertible Bond Fund						
LU1218961685	B - GBP (BHedged)	USD	Nil	3.8467	N/A	31 December 2023	Yes
LU0403659740	D - GBP (QIDiv)	USD	1.4707	Nil	9 January 2022	31 December 2023	Yes
			1.2741		7 October 2022		
			1.2595		7 October 2022		
			1.2741		7 October 2022		
			1.6702		11 April 2023		
			1.5594		7 July 2023		
LU0403659823	DR - GBP (QIDiv)	USD	1.4707	Nil	9 January 2022	31 December 2023	Yes
			1.2741		7 October 2022		
			1.2595		7 October 2022		
			1.2741		7 October 2022		
			1.6702		11 April 2023		
			1.5594		7 July 2023		
LU0968470681	S - USD	USD	Nil	3.2111	N/A	31 December 2023	Yes
LU1220057803	S - CHF (BHedged)	USD	Nil	2.8179	N/A	31 December 2023	Yes
LU0403659666	B - GBP	USD	Nil	4.4726	N/A	31 December 2023	Yes

	BlueBay Investment Grade Euro Government Bond Fund						
LU0842209909	C - EUR	EUR	Nil	1.0686	N/A	31 December 2023	Yes
LU0549541232	M - EUR	EUR	Nil	1.0582	N/A	31 December 2023	Yes
LU1170327958	Q - EUR	EUR	Nil	1.1164	N/A	31 December 2023	Yes
LU1170328337	Q - EUR (AIDiv)	EUR	1.3458	Nil	7 July 2023	31 December 2023	Yes
LU1170328097	Q - USD	EUR	Nil	1.4483	N/A	31 December 2023	Yes
LU0995160891	S - EUR	EUR	Nil	1.4079	N/A	31 December 2023	Yes
LU2158598867	S - EUR (QIDiv)	EUR	0.2508	Nil	7 October 2022	31 December 2023	Yes
			0.2706		9 January 2023		
			0.3149		11 April 2023		
			0.4062		7 July 2023		
LU0720466332	M - USD	EUR	Nil	0.7183	N/A	31 December 2023	Yes
LU0996593439	R - GBP	EUR	Nil	0.7638	N/A	31 December 2023	Yes
	BlueBay Financial Capital Bond Fund						
LU1373036638	C - USD	USD	Nil	8.5394	N/A	31 December 2023	Yes
LU1832808726	C - USD (AIDiv)	USD	6.0216	Nil	7 July 2023	31 December 2023	Yes
LU1373036554	C - EUR	USD	Nil	6.3534	N/A	31 December 2023	Yes
LU1832808569	C - EUR (AIDiv)	USD	5.6797	Nil	7 July 2023	31 December 2023	Yes
LU1201006704	C - GBP	USD	Nil	9.1959	N/A	31 December 2023	Yes
LU1832808486	C - GBP (AIDiv)	USD	6.7735	Nil	7 July 2023	31 December 2023	Yes
LU1832808999	C - CHF (AIDiv)	USD	5.7302	Nil	7 July 2023	31 December 2023	Yes
LU1720194635	G - USD (AIDiv)	USD	5.9792	Nil	7 July 2023	31 December 2023	Yes
LU1720194551	G - EUR (AIDiv)	USD	5.5662	Nil	7 July 2023	31 December 2023	Yes
LU1681058860	G - GBP	USD	Nil	7.6305	N/A	31 December 2023	Yes
LU1681058944	G - GBP (AIDiv)	USD	6.6801	Nil	7 July 2023	31 December 2023	Yes
LU1629054906	K - EUR	USD	Nil	6.8878	N/A	31 December 2023	Yes
LU1629053924	K - GBP	USD	Nil	7.6662	N/A	31 December 2023	Yes

LU1573129951	K-GBP (AIDiv)	USD	7.3759	Nil	7 July 2023	31 December 2023	Yes
LU1217274718	M - EUR	USD	Nil	7.8041	N/A	31 December 2023	Yes
LU1163204875	Q - USD	USD	Nil	8.3473	N/A	31 December 2023	Yes
LU1163205096	Q - EUR	USD	Nil	7.6087	N/A	31 December 2023	Yes
LU2002726920	Q - SEK	USD	Nil	3.5921	N/A	31 December 2023	Yes
LU1163205419	S - EUR	USD	Nil	8.1696	N/A	31 December 2023	Yes
LU1163205252	S - USD	USD	Nil	0.7982	N/A	31 December 2023	Yes
LU1167326021	X - GBP	USD	Nil	11.0702	N/A	31 December 2023	Yes
LU1217274809	M - USD	USD	Nil	5.3044	N/A	31 December 2023	Yes
LU1629069847	K - CHF	USD	Nil	5.1708	N/A	31 December 2023	Yes
LU1629055119	K - USD	USD	Nil	5.0547	N/A	31 December 2023	Yes
LU2093658719	Q - USD (AIDiv)	USD	5.2192	Nil	7 July 2023	31 December 2023	Yes
LU2093653918	Q - CHF	USD	Nil	4.7935	N/A	31 December 2023	Yes
LU2331109574	K - USD (AIDiv)	USD	1.8595	Nil	7 July 2023	31 December 2023	Yes
LU2342984882	M - GBP	USD	Nil	5.4991	N/A	31 December 2023	Yes
LU2342985343	M - CHF	USD	Nil	4.7481	N/A	31 December 2023	Yes
LU1217274981	M - EUR (AIDiv)	USD	5.3754	Nil	7 July 2023	31 December 2023	Yes
LU1217275012	M - USD (AIDiv)	USD	5.2094	Nil	7 July 2023	31 December 2023	Yes
LU2417506636	I - GBP (AIDiv)	USD	6.5510	Nil	7 July 2023	31 December 2023	Yes
LU2451377456	S - EUR (AIDiv)	USD	4.8227	Nil	7 July 2023	31 December 2023	Yes
LU2566046558	S - GBP	USD	Nil	1.9533	N/A	31 December 2023	Yes
	BlueBay Global Investment Grade Corporate Bond Fund						
LU1196383134	C - USD	USD	Nil	4.5741	N/A	31 December 2023	Yes
LU1196383480	C - USD (AIDiv)	USD	4.1986	Nil	7 July 2023	31 December 2023	Yes
LU1196383308	C - EUR (AIDiv)	USD	3.9652	Nil	7 July 2023	31 December 2023	Yes
LU0974237926	M - EUR	USD	Nil	4.3535	N/A	31 December 2023	Yes

LU1632766744	Q – USD	USD	Nil	4.3057	N/A	31 December 2023	Yes
LU1640477680	Q - USD (QIDiv)	USD	0.9463	Nil	7 October 2022	31 December 2023	Yes
			1.0130		9 January 2023		
			1.1196		11 April 2023		
			1.1372		7 July 2023		
LU1247883587	Q - GBP (QIDiv)	USD	1.1125	Nil	7 October 2022	31 December 2023	Yes
			1.1519		9 January 2023		
			1.3309		11 April 2023		
			1.4024		7 July 2023		
LU1247883660	Q - CHF (QIDiv)	USD	0.8443	0.0457	7 October 2022	31 December 2023	Yes
			0.9003		9 January 2023		
			1.0242		11 April 2023		
			1.0619		7 July 2023		
LU1228199490	Q - EUR	USD	Nil	4.0237	N/A	31 December 2023	Yes
LU1247883744	Q - EUR (AIDiv)	USD	3.9889	Nil	7 July 2023	31 December 2023	Yes
LU1799624462	Q - GBP	USD	Nil	4.8694	N/A	31 December 2023	Yes
LU1762241344	S - JPY	USD	Nil	2.8516	N/A	31 December 2023	Yes
LU0995160115	S - EUR	USD	Nil	3.4043	N/A	31 December 2023	Yes
LU0995160206	S - USD	USD	Nil	3.4704	N/A	31 December 2023	Yes
LU0995160388	S - GBP	USD	Nil	3.9572	N/A	31 December 2023	Yes
LU2444285840	S - EUR (QIDiv)	USD	0.8761	1.4347	7 October 2022	31 December 2023	Yes
			0.9041		9 January 2023		
			1.0252		11 April 2023		
			1.1432		7 July 2023		
LU2444285923	S - GBP (QIDiv)	USD	1.0595	1.4069	7 October 2022	31 December 2023	Yes
			1.0974		9 January 2023		
			1.2679		11 April 2023		
			1.3362		7 July 2023		
LU2444285766	S - USD (QIDiv)	USD	0.8862	1.5341	7 October 2022	31 December 2023	Yes
			0.9506		9 January 2023		
			1.0528		11 April 2023		
			1.0735		7 July 2023		

LU2158599089	I - USD (MIDiv)	USD	0.3376	Nil	9 January 2022	31 December 2023	Yes
			0.2309		5 August 2022		
			0.3147		7 September 2022		
			0.3532		7 October 2022		
			0.3063		8 November 2022		
			0.3178		7 December 2022		
			0.3433		7 February 2023		
			0.3431		7 March 2023		
			0.3762		11 April 2023		
			0.3266		10 May 2023		
			0.3934		7 June 2023		
			0.3591		7 July 2023		
LU1196383050	C - EUR	USD	Nil	3.8638	N/A	31 December 2023	Yes
LU2417507105	M - CHF	USD	Nil	2.9105	N/A	31 December 2023	Yes
LU0850949479	M - USD	USD	Nil	2.6070	N/A	31 December 2023	Yes
LU2457787914	S - AUD (QIDiv)	USD	0.8443	Nil	7 October 2022	31 December 2023	Yes
			0.9003		9 January 2023		
			1.0242		11 April 2023		
			1.0619		7 July 2023		
LU2417506982	S - CHF	USD	Nil	3.4197	N/A	31 December 2023	Yes
	BlueBay Investment Grade Global Aggregate Bond Fund						
LU1816214438	C - USD (BHedged)	USD	Nil	2.4328	N/A	31 December 2023	Yes
LU1618016155	M - NOK (BHedged)	USD	Nil	2.1591	N/A	31 December 2023	Yes
LU1217275103	Q - JPY (BHedged)	USD	Nil	1.7675	N/A	31 December 2023	Yes
LU2265528716	M - EUR (BHedged)	USD	Nil	1.8930	N/A	31 December 2023	Yes
LU2548077614	M - EUR (AIDiv) (BHedged)	USD	6,850.2240	Nil	7 July 2023	31 December 2023	Yes
	BlueBay Total Return Credit Fund						
LU1105492455	C - USD	USD	Nil	6.5491	N/A	31 December 2023	Yes

LU1128624399	C - EUR (QIDiv)	USD	1.0108	Nil	7 October 2022	31 December 2023	Yes
			1.1695		9 January 2023		
			1.2953		11 April 2023		
			1.0890		7 July 2023		
LU1128623821	C - GBP (QIDiv)	USD	1.3418	Nil	7 October 2022	31 December 2023	Yes
			1.3702		9 January 2023		
			1.5240		11 April 2023		
			1.3017		7 July 2023		
LU1128624639	C - USD (QIDiv)	USD	1.2241	Nil	7 October 2022	31 December 2023	Yes
			1.2933		9 January 2023		
			1.3772		11 April 2023		
			1.1318		7 July 2023		
LU1105492539	C - EUR	USD	Nil	5.8331	N/A	31 December 2023	Yes
LU1847827075	I - GBP (QIDiv)	USD	1.4938	Nil	7 October 2022	31 December 2023	Yes
			1.5230		9 January 2023		
			1.6942		11 April 2023		
			1.4464		7 July 2023		
LU1618015850	M – NOK	USD	Nil	5.3928	N/A	31 December 2023	Yes
LU2013626283	M – EUR	USD	Nil	2.2076	N/A	31 December 2023	Yes
LU2320032787	S - JPY	USD	Nil	3.5504	N/A	31 December 2023	Yes
	BlueBay Emerging Market Aggregate Bond Fund						
LU1278655235	M - EUR	USD	Nil	6.3193	N/A	31 December 2023	Yes
LU1932874842	S - JPY	USD	Nil	4.6545	N/A	31 December 2023	Yes
LU2242755796	Q - EUR (QIDiv)	USD	1.2774	4.2304	7 October 2022	31 December 2023	Yes
			1.4351		9 January 2023		
			1.5896		11 April 2023		
			1.8233		7 July 2023		
LU1235911606	S - USD	USD	Nil	5.8053	N/A	31 December 2023	Yes
LU1235911432	S - EUR	USD	Nil	6.2052	N/A	31 December 2023	Yes

	BlueBay Global Sovereign Opportunities Fund						
LU1799624033	A - USD (CPerf)	USD	Nil	2.3722	N/A	31 December 2023	Yes
LU1542977233	C - EUR (CPerf)	USD	Nil	3.8393	N/A	31 December 2023	Yes
LU1858862557	C - EUR (CPerf) (QIDiv)	USD	0.4377	Nil	7 October 2022	31 December 2023	Yes
			1.0119		9 January 2023		
			1.4702		11 April 2023		
			1.3532		7 July 2023		
LU1555169686	C - GBP (CPerf)	USD	Nil	2.9378	N/A	31 December 2023	Yes
LU1542977076	C - USD (CPerf)	USD	Nil	1.2753	N/A	31 December 2023	Yes
LU1354249358	M - EUR	USD	Nil	4.2450	N/A	31 December 2023	Yes
LU1542977829	M - EUR (CPerf)	USD	Nil	2.7248	N/A	31 December 2023	Yes
LU1542977746	M - USD (CPerf)	USD	Nil	7.6109	N/A	31 December 2023	Yes
LU1542978124	Q - EUR (CPerf)	USD	Nil	3.9097	N/A	31 December 2023	Yes
LU1799624207	Q - NOK (CPerf)	USD	Nil	3.8735	N/A	31 December 2023	Yes
LU1618016403	Q - SEK (CPerf)	USD	Nil	3.3512	N/A	31 December 2023	Yes
LU1896831549	S - USD (CPerf)	USD	Nil	15.1366	N/A	31 December 2023	Yes
LU1789435531	ZR - USD (CPerf) - (AIDIV)	USD	4.4233	Nil	7 July 2023	31 December 2023	Yes
LU1662752705	ZR - EUR (CPerf)	USD	Nil	4.9985	N/A	31 December 2023	Yes
LU1762241690	ZR - GBP (CPerf) - (AIDiv)	USD	5.0405	0.1058	7 July 2023	31 December 2023	Yes
	BlueBay Global High Yield ESG Bond Fund						
LU1816654161	S - USD	USD	Nil	6.8601	N/A	31 December 2023	Yes
LU1573123160	S – EUR	USD	Nil	6.5319	N/A	31 December 2023	Yes
LU1816654245	S - GBP	USD	Nil	7.8180	N/A	31 December 2023	Yes
LU2098356731	S - GBP (QIDiv)	USD	1.5174	Nil	7 October 2022	31 December 2023	Yes
			1.6042		9 January 2023		
			1.7896		11 April 2023		
			1.8553		7 July 2023		

LU2249904058	S - EUR (QIDiv)	USD	1.2741	0.0546	7 October 2022	31 December 2023	Yes
			1.3900		9 January 2023		
			1.5445		11 April 2023		
			1.5754		7 July 2023		
LU2249904215	S - USD (QIDiv)	USD	1.2878	Nil	7 October 2022	31 December 2023	Yes
			1.4087		9 January 2023		
			1.5059		11 April 2023		
			1.5024		7 July 2023		
LU1573123244	Q - EUR	USD	Nil	5.7550	N/A	31 December 2023	Yes
LU1573122865	C - EUR	USD	Nil	5.6596	N/A	31 December 2023	Yes
LU1694800795	M - USD	USD	Nil	5.4063	N/A	31 December 2023	Yes
LU2233263826	C - GBP (AIDiv)	USD	6.9295	Nil	7 July 2023	31 December 2023	Yes
LU2233263743	C - GBP	USD	Nil	6.4206	N/A	31 December 2023	Yes
	BlueBay Investment Grade Structured Credit Fund						
LU1920264402	G - EUR	EUR	Nil	4.0028	N/A	31 December 2023	Yes
LU1959294759	G - GBP (QIDiv)	EUR	0.6561	Nil	7 October 2022	31 December 2023	Yes
			0.9809		9 January 2023		
			1.3147		11 April 2023		
			1.6355		7 July 2023		
LU1920264667	G - GBP	EUR	Nil	4.9166	N/A	31 December 2023	Yes
LU1959294593	G - USD (QIDiv)	EUR	0.5701	Nil	7 October 2022	31 December 2023	Yes
			0.8741		9 January 2023		
			1.1253		11 April 2023		
			1.3481		7 July 2023		
LU1920264584	G - USD	EUR	Nil	4.4478	N/A	31 December 2023	Yes
LU1960062815	M - EUR	EUR	Nil	3.0026	N/A	31 December 2023	Yes
LU1960063037	Q - EUR	EUR	Nil	3.8153	N/A	31 December 2023	Yes
LU1960063201	S - EUR	EUR	Nil	3.7976	N/A	31 December 2023	Yes
LU1960063110	S - USD	EUR	Nil	0.9231	N/A	31 December 2023	Yes
LU2519376136	S - GBP	EUR	Nil	1.1409	N/A	31 December 2023	Yes

LU1960062906	Q - USD	EUR	Nil	3.6982	N/A	31 December 2023	Yes
LU2373170500	Q - GBP	EUR	Nil	4.2585	N/A	31 December 2023	Yes
	BlueBay Emerging Market High Yield Corporate Bond Fund						
LU0842201757	C - EUR	USD	Nil	6.9227	N/A	31 December 2023	Yes
	BlueBay Emerging Market Aggregate Short Duration Bond Fund						
LU2064239861	G - GBP (AIDiv)	USD	9.0502	Nil	7 July 2023	31 December 2023	Yes
LU2511551785	G - USD (MiDiv)	USD	0.6256 0.7762	Nil	7 June 2023 7 July 2023	31 December 2023	Yes
LU2123801644	S - JPY	USD	Nil	5.3187	N/A	31 December 2023	Yes
LU2017805354	G - EUR	USD	Nil	7.5916	N/A	31 December 2023	Yes
LU2017805511	G - GBP	USD	Nil	5.6069	N/A	31 December 2023	Yes
LU2017805438	G - USD	USD	Nil	7.5871	N/A	31 December 2023	Yes
LU2090744355	W - USD	USD	Nil	7.2018	N/A	31 December 2023	Yes
LU2017806592	K - EUR	USD	Nil	6.8727	N/A	31 December 2023	Yes
LU2017806675	K - USD	USD	Nil	5.2075	N/A	31 December 2023	Yes
LU2114455137	M - EUR	USD	Nil	6.9543	N/A	31 December 2023	Yes
	BlueBay Impact - Aligned Bond Fund						
LU2333308927	G - GBP	USD	Nil	3.6541	N/A	31 December 2023	Yes
LU2333309222	G - GBP (QIDiv)	USD	0.7267 0.8639 1.0021 1.0954	0.5833	7 October 2022 9 January 2023 11 April 2023 7 July 2023	31 December 2023	Yes
LU2342976193	C - GBP (QIDiv)	USD	0.7646 0.9004 1.0453 1.1498	Nil	7 October 2022 9 January 2023 11 April 2023 7 July 2023	31 December 2023	Yes
LU2342975971	C - GBP	USD	Nil	3.3703	N/A	31 December 2023	Yes

LU2333309495	G - EUR (QIDiv)	USD	0.6404	0.2038	7 October 2022	31 December 2023	Yes
			0.7774		9 January 2023		
			0.8996		11 April 2023		
			0.9747		7 July 2023		
LU2333309065	G - EUR	USD	Nil	3.0825	N/A	31 December 2023	Yes
LU2333309149	G - USD	USD	Nil	2.9317	N/A	31 December 2023	Yes
LU2333308844	K - USD	USD	Nil	1.0386	N/A	31 December 2023	Yes
	BlueBay Investment Grade ESG Bond Fund						
LU2333307283	S - EUR	EUR	Nil	Nil	N/A	31 December 2023	Yes
	BlueBay Investment Grade Global Government Bond Fund						
LU2393768358	Class I - EUR	USD	Nil	1.3931	N/A	31 December 2023	Yes
LU2437468098	Class S - GBP (AIDiv)	USD	2.9246	Nil	7 July 2023	31 December 2023	Yes
LU2437468254	Class S - EUR (AIDiv)	USD	2.5050	Nil	7 July 2023	31 December 2023	Yes
LU2437468171	Class S - USD (AIDiv)	USD	2.4223	Nil	7 July 2023	31 December 2023	Yes
	BlueBay High Grade Structured Credit Short Duration Fund						
LU224976666	K - EUR	EUR	Nil	3.9201	N/A	31 December 2023	Yes

† This class ceased to exist on the last day of the year. Investors on that day are liable to receive their share of the income reported by this [class/series].