



**RBC BlueBay
Asset Management**

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16 December 2024

BlueBay Funds SICAV

Re: Report of income for UK tax purposes

Dear Investor,

You are receiving this letter because you were an investor in a reporting class of the above-named fund on 30 June 2024.

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 2024.

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	Sub fund	CCY	(a)	(b)	(c)	(d)	(e)
BlueBay Emerging Market Bond Fund							
LU0842200353	C - USD	USD	Nil	7.8181	N/A	31 December 2024	Yes
LU0842199910	C - USD (AIDiv)	USD	4.7608	Nil	5 July 2024	31 December 2024	Yes
LU0842200437	C - EUR	USD	Nil	7.0266	N/A	31 December 2024	Yes
LU0842200510	C - GBP	USD	Nil	9.6022	N/A	31 December 2024	Yes
LU0842200270	C - GBP (AIDiv)	USD	3.6321	Nil	5 July 2024	31 December 2024	Yes
LU0225306827	D - GBP (QIDiv)	USD	2.6896	Nil	6 October 2023	31 December 2024	Yes
			0.9506		8 April 2024		
			1.5048		5 July 2024		
LU0438372814	M - USD	USD	Nil	7.1361	N/A	31 December 2024	Yes
LU0720460723	M - EUR	USD	Nil	6.8393	N/A	31 December 2024	Yes
LU1170318619	Q - USD	USD	Nil	6.9099	N/A	31 December 2024	Yes
LU1170318882	Q - CHF	USD	Nil	7.4944	N/A	31 December 2024	Yes
LU0225307122	DR - GBP (QIDiv)	USD	2.4442	Nil	6 October 2023	31 December 2024	Yes
			0.8934		8 April 2024		
			1.3742		5 July 2024		
LU0968466812	S - USD	USD	Nil	8.7827	N/A	31 December 2024	Yes
LU1228199227	S - USD (AIDiv)	USD	4.9038	Nil	5 July 2024	31 December 2024	Yes
LU0968466655	S - EUR	USD	Nil	8.0523	N/A	31 December 2024	Yes
LU0968466739	S - GBP	USD	Nil	10.0723	N/A	31 December 2024	Yes
LU1291078126	S - GBP (AIDiv)	USD	5.9499	Nil	5 July 2024	31 December 2024	Yes
LU0225306314	B - GBP	USD	Nil	9.9216	N/A	31 December 2024	Yes
LU1170318536	Q - EUR	USD	Nil	4.0586	N/A	31 December 2024	Yes
LU2742333979	S - EUR (AIDiv)	USD	3.1696	Nil	5 July 2024	31 December 2024	Yes
LU2777446605	S - EUR (MIDiv)	USD	0.5152	Nil	10 May 2024	31 December 2024	Yes
			0.6824		7 June 2024		
			0.6972		5 July 2024		
LU2742333896	S - JPY	USD	Nil	1.8683	N/A	31 December 2024	Yes
BlueBay Emerging Market Corporate Bond Fund							
LU0842200940	C - USD	USD	Nil	5.9038	N/A	31 December 2024	Yes
LU0842200601	C - USD (AIDiv)	USD	3.7384	Nil	5 July 2024	31 December 2024	Yes
LU0842201088	C - EUR	USD	Nil	5.9127	N/A	31 December 2024	Yes
LU0842200783	C - EUR (AIDiv)	USD	3.3463	Nil	5 July 2024	31 December 2024	Yes
LU0842200866	C - GBP (AIDiv)	USD	4.1864	Nil	5 July 2024	31 December 2024	Yes
LU0720463404	M - EUR	USD	Nil	Nil	N/A	31 December 2024	Yes
LU1170319344	Q - USD	USD	Nil	5.7444	N/A	31 December 2024	Yes

LU1170319773	Q - EUR (AIDiv)	USD	4.1489	Nil	5 July 2024	31 December 2024	Yes
LU0356218650	DR - GBP (QIDiv)	USD	1.7449	Nil	6 October 2023	31 December 2024	Yes
			1.5250		8 January 2024		
			1.4497		8 April 2024		
			1.5275		5 July 2024		
LU0968467976	S - USD	USD	Nil	7.0787	N/A	31 December 2024	Yes
LU0968467547	S - CHF	USD	Nil	6.2739	N/A	31 December 2024	Yes
LU1291079447	S - GBP (AIDiv)	USD	5.5328	Nil	5 July 2024	31 December 2024	Yes
LU1291079280	S - EUR (AIDiv)	USD	4.4297	Nil	5 July 2024	31 December 2024	Yes
LU0968467620	S - EUR	USD	Nil	6.6192	N/A	31 December 2024	Yes
LU1291079793	S - NOK	USD	Nil	5.9559	N/A	31 December 2024	Yes
LU1291078803	S - USD (AIDiv)	USD	4.8023	Nil	5 July 2024	31 December 2024	Yes
BlueBay Emerging Market Local Currency Bond Fund							
LU0842203704	C - USD	USD	Nil	5.3322	N/A	31 December 2024	Yes
LU0842203456	C - USD (AIDiv)	USD	2.8589	Nil	5 July 2024	31 December 2024	Yes
LU0842203886	C - EUR	USD	Nil	6.3503	N/A	31 December 2024	Yes
LU0842203613	C - GBP (AIDiv)	USD	2.9512	Nil	5 July 2024	31 December 2024	Yes
LU0240774033	D - GBP (QIDiv)	USD	0.7189	Nil	6 October 2023	31 December 2024	Yes
			0.6403		8 January 2024		
			0.7242		8 April 2024		
			0.7880		5 July 2024		
LU0720462695	M - EUR	USD	Nil	6.4341	N/A	31 December 2024	Yes
LU1170322215	Q - CHF	USD	Nil	5.4060	N/A	31 December 2024	Yes
LU1170321910	Q - EUR	USD	Nil	5.8804	N/A	31 December 2024	Yes
LU0240774546	DR - GBP (QIDiv)	USD	0.7234	Nil	6 October 2023	31 December 2024	Yes
			0.6434		8 January 2024		
			0.7275		8 April 2024		
			0.7894		5 July 2024		
LU0968469758	S - USD	USD	Nil	7.1873	N/A	31 December 2024	Yes
LU1090541860	S - GBP (AIDiv)	USD	5.7002	Nil	5 July 2024	31 December 2024	Yes
LU0968469246	G - USD	USD	Nil	4.9571	N/A	31 December 2024	Yes
BlueBay Emerging Market Select Bond Fund							
LU0842204421	C - EUR	USD	Nil	6.4658	N/A	31 December 2024	Yes
LU0720463073	M - EUR	USD	Nil	6.5643	N/A	31 December 2024	Yes
LU2775999290	C - CHF	USD	Nil	1.8613	N/A	31 December 2024	Yes
LU0842204348	C - USD	USD	Nil	2.9397	N/A	31 December 2024	Yes
BlueBay Emerging Market Unconstrained Bond Fund							

LU2498950083	C - EUR (QIDiv)	USD	2.5598	7.1875	6 October 2023	31 December 2024	Yes
			3.1893		8 January 2024		
			2.9658		8 April 2024		
			3.6352		5 July 2024		
LU2277627647	C - USD	USD	Nil	11.4195	N/A	31 December 2024	Yes
LU2498949820	C - USD (QIDiv) (Relaunched)	USD	Nil	1.6044	N/A	31 December 2024	Yes
LU1278659575	M - EUR	USD	Nil	11.5304	N/A	31 December 2024	Yes
LU1850121408	M - USD	USD	Nil	10.1147	N/A	31 December 2024	Yes
LU1932874412	S - USD	USD	Nil	12.4858	N/A	31 December 2024	Yes
LU1932873950	S - EUR	USD	Nil	12.0540	N/A	31 December 2024	Yes
LU1932874685	S - GBP	USD	Nil	14.9361	N/A	31 December 2024	Yes
LU1959298156	S - GBP - (QIDiv)	USD	2.1823	Nil	6 October 2023	31 December 2024	Yes
			2.7264		8 January 2024		
			2.5572		8 April 2024		
			3.1553		5 July 2024		
LU1959298230	S - CAD (QIDiv)	USD	1.7279	Nil	6 October 2023	31 December 2024	Yes
			2.1862		8 January 2024		
			2.0207		8 April 2024		
			2.4558		5 July 2024		
LU1444358938	G-EUR (Perf)	USD	Nil	12.4586	N/A	31 December 2024	Yes
LU1952103734	Q - EUR	USD	Nil	10.2681	N/A	31 December 2024	Yes
LU1952155965	Q - USD (Relaunched)	USD	Nil	0.2671	N/A	31 December 2024	Yes
LU0528849697	X - GBP	USD	Nil	17.3871	N/A	31 December 2024	Yes
LU1953157879	C - GBP	USD	Nil	12.7731	N/A	31 December 2024	Yes
LU1953157101	Q - GBP	USD	Nil	10.6556	N/A	31 December 2024	Yes
LU2711051933	Q - GBP (QIDiv)	USD	0.9089	0.6207	8 January 2024	31 December 2024	Yes
			3.3696		8 April 2024		
			4.1714		5 July 2024		
LU2672462541	R - CHF	USD	Nil	9.0626	N/A	31 December 2024	Yes
LU2672462467	R - EUR	USD	Nil	9.1196	N/A	31 December 2024	Yes
BlueBay Global High Yield Bond Fund							
LU0967795187	B - USD (AIDiv)	USD	6.1624	Nil	5 July 2024	31 December 2024	Yes
LU0967799338	B - EUR (AIDiv)	USD	5.9534	Nil	5 July 2024	31 December 2024	Yes
LU0842205741	C - USD	USD	Nil	10.5412	N/A	31 December 2024	Yes
LU0842205402	C - USD (AIDiv)	USD	6.4254	Nil	5 July 2024	31 December 2024	Yes
LU0842205824	C - EUR	USD	Nil	8.7494	N/A	31 December 2024	Yes
LU0842205584	C - EUR (AIDiv)	USD	6.1981	Nil	5 July 2024	31 December 2024	Yes
LU0842205667	C - GBP (AIDiv)	USD	7.2585	Nil	5 July 2024	31 December 2024	Yes
LU0720467496	M - EUR	USD	Nil	7.8874	N/A	31 December 2024	Yes

LU1170323379	Q - USD	USD	Nil	10.0666	N/A	31 December 2024	Yes
LU1632767395	Q-GBP (QIDiv)	USD	1.7733	Nil	6 October 2023	31 December 2024	Yes
			1.8190		8 January 2024		
			1.9478		8 April 2024		
			1.9339		5 July 2024		
LU0995159612	S - USD	USD	Nil	10.0264	N/A	31 December 2024	Yes
LU1260706244	S - GBP (AIDiv)	USD	7.9431	Nil	5 July 2024	31 December 2024	Yes
LU0995159539	S - EUR	USD	Nil	9.1637	N/A	31 December 2024	Yes
LU0995159703	S - GBP	USD	Nil	11.2355	N/A	31 December 2024	Yes
LU1531016399	S - USD (QIDiv)	USD	1.5318	Nil	6 October 2023	31 December 2024	Yes
			1.6154		8 January 2024		
			1.6846		8 April 2024		
			1.6898		5 July 2024		
LU1164080316	Q - EUR	USD	Nil	7.4643	N/A	31 December 2024	Yes
LU1325857099	Q - USD (QIDiv)	USD	1.4762	Nil	6 October 2023	31 December 2024	Yes
			1.5564		8 January 2024		
			1.6224		8 April 2024		
			1.6268		5 July 2024		
LU0549550811	B - GBP	USD	Nil	10.6927	N/A	31 December 2024	Yes
LU1170323619	Q - EUR (AIDiv)	USD	6.5396	Nil	5 July 2024	31 December 2024	Yes
LU1170323536	Q - CHF	USD	Nil	7.5133	N/A	31 December 2024	Yes
LU1373036711	C - CHF	USD	Nil	7.2020	N/A	31 December 2024	Yes
LU0842206046	C - GBP	USD	Nil	5.0738	N/A	31 December 2024	Yes
LU1618015777	M - NOK	USD	Nil	1.1437	N/A	31 December 2024	Yes
LU2682324863	S - GBP (QIDiv)	USD	0.7127	0.0267	5 July 2024	31 December 2024	Yes
BlueBay High Yield ESG Bond Fund							
LU0842206632	C - EUR	EUR	Nil	7.9288	N/A	31 December 2024	Yes
LU0842206392	C - EUR (AIDiv)	EUR	5.1202	Nil	5 July 2024	31 December 2024	Yes
LU0842206475	C - GBP (AIDiv)	EUR	6.5613	Nil	5 July 2024	31 December 2024	Yes
LU0842206558	C - USD	EUR	Nil	8.7433	N/A	31 December 2024	Yes
LU0842206129	C - USD (AIDiv)	EUR	5.5644	Nil	5 July 2024	31 December 2024	Yes
LU0222772518	D - GBP (QIDiv)	EUR	1.9188	Nil	6 October 2023	31 December 2024	Yes
			1.9856		8 January 2024		
			1.9348		8 April 2024		
			1.9787		5 July 2024		
LU0242579596	I - EUR	EUR	Nil	13.1873	N/A	31 December 2024	Yes
LU0438373382	M - EUR	EUR	Nil	8.5977	N/A	31 December 2024	Yes
LU1170324427	Q - EUR	EUR	Nil	6.2773	N/A	31 December 2024	Yes
LU0222772781	DR - GBP (QIDiv)	EUR	1.7186	Nil	6 October 2023	31 December 2024	Yes

			1.7765		8 January 2024		
			1.7291		8 April 2024		
			1.7660		5 July 2024		
LU0968472117	S - EUR	EUR	Nil	7.9009	N/A	31 December 2024	Yes
LU0968472034	S - CHF	EUR	Nil	7.2438	N/A	31 December 2024	Yes
LU0968472208	S - GBP	EUR	Nil	7.9525	N/A	31 December 2024	Yes
LU0968472380	S - USD	EUR	Nil	8.5317	N/A	31 December 2024	Yes
LU1260704546	C - CHF	EUR	Nil	6.7472	N/A	31 December 2024	Yes
LU1170324690	Q - USD	EUR	Nil	6.6556	N/A	31 December 2024	Yes
LU1291080965	S - GBP (AIDiv)	EUR	7.3066	Nil	5 July 2024	31 December 2024	Yes
LU2346225100	S - JPY	EUR	Nil	3.3091	N/A	31 December 2024	Yes
LU2669347424	M - USD (MIDiv)	EUR	0.2405	Nil	7 December 2023	31 December 2024	Yes
			0.4327		8 January 2024		
			0.4690		7 February 2024		
			0.4280		7 March 2024		
			0.4513		8 April 2024		
			0.4830		10 May 2024		
			0.4904		7 June 2024		
			0.4466		5 July 2024		
LU2668090421	V - EUR	EUR	Nil	4.2698	N/A	31 December 2024	Yes
LU2728635124	V - EUR (QIDiv)	EUR	1.2817	Nil	8 April 2024	31 December 2024	Yes
			1.5543		5 July 2024		
LU2668090348	V - GBP (QIDiv)	EUR	0.0403	Nil	6 October 2023	31 December 2024	Yes
			1.8618		8 January 2024		
			1.8243		8 April 2024		
			1.8725		5 July 2024		
LU2668090694	V - USD	EUR	Nil	4.0673	N/A	31 December 2024	Yes
LU2668090264	V - USD (QIDiv)	EUR	1.3926	Nil	8 January 2024	31 December 2024	Yes
			1.3205		8 April 2024		
			1.3889		5 July 2024		
LU1131233030	S - EUR (AIDiv)	EUR	3.7716	Nil	5 July 2024	31 December 2024	Yes
LU1291080882	S - USD (AIDiv)	EUR	3.4953	Nil	5 July 2024	31 December 2024	Yes
LU0720461531	M - USD	EUR	Nil	3.6190	N/A	31 December 2024	Yes
BlueBay Investment Grade Bond Fund							
LU0179826135	B - EUR	EUR	Nil	5.8941	N/A	31 December 2024	Yes
LU0241884427	B - USD	EUR	Nil	5.8387	N/A	31 December 2024	Yes
LU0842208687	C - EUR	EUR	Nil	3.8023	N/A	31 December 2024	Yes
LU0842208257	C - EUR (AIDiv)	EUR	3.5185	Nil	5 July 2024	31 December 2024	Yes
LU0842208760	C - GBP	EUR	Nil	4.7952	N/A	31 December 2024	Yes

LU0842208414	C - GBP (AIDiv)	EUR	4.4171	Nil	5 July 2024	31 December 2024	Yes
LU0842208505	C - USD	EUR	Nil	4.1526	N/A	31 December 2024	Yes
LU0842208174	C - USD (AIDiv)	EUR	3.8565	Nil	5 July 2024	31 December 2024	Yes
LU0223989970	D - GBP (QIDiv)	EUR	1.2362	Nil	6 October 2023	31 December 2024	Yes
			1.3171		8 January 2024		
			1.3269		8 April 2024		
			1.4285		5 July 2024		
LU0438374190	M - EUR	EUR	Nil	3.7136	N/A	31 December 2024	Yes
LU0780191820	M - CHF	EUR	Nil	3.4017	N/A	31 December 2024	Yes
LU0720462182	M - USD	EUR	Nil	3.7390	N/A	31 December 2024	Yes
LU1170326638	Q - EUR	EUR	Nil	3.3888	N/A	31 December 2024	Yes
LU1170326984	Q - CHF	EUR	Nil	3.2753	N/A	31 December 2024	Yes
LU1170327016	Q - EUR (AIDiv)	EUR	3.4182	Nil	5 July 2024	31 December 2024	Yes
LU1170326711	Q - USD	EUR	Nil	3.1958	N/A	31 December 2024	Yes
LU0217402501	R - EUR	EUR	Nil	5.1792	N/A	31 December 2024	Yes
LU0225310001	DR - GBP (QIDiv)	EUR	1.2472	Nil	6 October 2023	31 December 2024	Yes
			1.3279		8 January 2024		
			1.3373		8 April 2024		
			1.4385		5 July 2024		
LU0241884856	R - USD	EUR	Nil	5.2747	N/A	31 December 2024	Yes
LU0968473941	S - EUR	EUR	Nil	3.8953	N/A	31 December 2024	Yes
LU1050657524	S - CHF (AIDiv)	EUR	3.3300	Nil	5 July 2024	31 December 2024	Yes
LU0968473867	S - CHF	EUR	Nil	3.6314	N/A	31 December 2024	Yes
LU1050657367	S - EUR (AIDiv)	EUR	3.4556	Nil	5 July 2024	31 December 2024	Yes
LU1050657284	S - GBP (AIDiv)	EUR	4.2876	Nil	5 July 2024	31 December 2024	Yes
LU0968474089	S - GBP	EUR	Nil	4.1910	N/A	31 December 2024	Yes
LU0968474162	S - USD	EUR	Nil	4.2162	N/A	31 December 2024	Yes
LU1050657441	S - USD (AIDiv)	EUR	3.7451	Nil	5 July 2024	31 December 2024	Yes
LU0225309920	B - GBP	EUR	Nil	6.5620	N/A	31 December 2024	Yes
LU0225310266	I - EUR	EUR	Nil	5.8094	N/A	31 December 2024	Yes
BlueBay Investment Grade Absolute Return Bond Fund							
LU0627762262	B - USD	EUR	Nil	3.4162	N/A	31 December 2024	Yes
LU0842207952	C - EUR	EUR	Nil	3.3703	N/A	31 December 2024	Yes
LU0842208091	C - GBP	EUR	Nil	3.9860	N/A	31 December 2024	Yes
LU0842207796	C - GBP (AIDiv)	EUR	4.4347	Nil	5 July 2024	31 December 2024	Yes
LU0842207879	C - USD	EUR	Nil	3.5025	N/A	31 December 2024	Yes
LU0842207440	C - USD (AIDiv)	EUR	3.8834	Nil	5 July 2024	31 December 2024	Yes
LU0627763310	D - GBP (QIDiv)	EUR	1.0865	Nil	6 October 2023	31 December 2024	Yes
			1.1488		8 January 2024		

			1.2556		8 April 2024		
			1.2934		5 July 2024		
LU0627765794	M - EUR	EUR	Nil	2.9615	N/A	31 December 2024	Yes
LU1170325820	Q - EUR	EUR	Nil	3.3814	N/A	31 December 2024	Yes
LU1170326471	Q - EUR (AIDiv)	EUR	3.8069	Nil	5 July 2024	31 December 2024	Yes
LU0627761884	R - EUR	EUR	Nil	2.4369	N/A	31 December 2024	Yes
LU0968473354	S - EUR	EUR	Nil	3.4778	N/A	31 December 2024	Yes
LU0968473438	S - GBP	EUR	Nil	1.2127	N/A	31 December 2024	Yes
LU1069709472	S - JPY	EUR	Nil	2.0320	N/A	31 December 2024	Yes
LU0968473511	S - USD	EUR	Nil	3.7267	N/A	31 December 2024	Yes
LU1291081260	S - CHF	EUR	Nil	3.3160	N/A	31 December 2024	Yes
LU1050657102	S - CHF (AIDiv)	EUR	3.9378	Nil	5 July 2024	31 December 2024	Yes
LU0720469435	M - USD	EUR	Nil	2.6911	N/A	31 December 2024	Yes
LU0627762932	B - GBP	EUR	Nil	3.7003	N/A	31 December 2024	Yes
LU1050656807	S - GBP (AIDiv)	EUR	4.4812	Nil	5 July 2024	31 December 2024	Yes
LU1170326398	Q - CHF	EUR	Nil	3.2011	N/A	31 December 2024	Yes
LU1170326554	Q - GBP (AIDiv)	EUR	4.6500	Nil	5 July 2024	31 December 2024	Yes
BlueBay Investment Grade Euro Aggregate Bond Fund							
LU0842209222	C - EUR	EUR	Nil	2.4974	N/A	31 December 2024	Yes
LU0842208927	C - EUR (AIDiv)	EUR	2.5104	Nil	5 July 2024	31 December 2024	Yes
LU0549547510	M - EUR	EUR	Nil	2.7309	N/A	31 December 2024	Yes
LU1170327289	Q - EUR	EUR	Nil	2.5646	N/A	31 December 2024	Yes
LU1170327529	Q - CHF	EUR	Nil	2.3908	N/A	31 December 2024	Yes
LU1170327792	Q - EUR (AIDiv)	EUR	2.6055	Nil	5 July 2024	31 December 2024	Yes
LU0995160461	S - EUR	EUR	Nil	3.1025	N/A	31 December 2024	Yes
LU1851318409	S - JPY	EUR	Nil	1.4248	N/A	31 December 2024	Yes
LU1808734062	S - EUR (QIDiv)	EUR	0.5909	Nil	6 October 2023	31 December 2024	Yes
			0.6219		8 January 2024		
			0.6414		8 April 2024		
			0.6517		5 July 2024		
LU0720466928	M - USD	EUR	Nil	2.0251	N/A	31 December 2024	Yes
BlueBay Global Convertible Bond Fund							
LU1218961685	B - GBP (BHedged)	USD	Nil	1.4920	N/A	31 December 2024	N/A ⁺
LU0403659740	D - GBP (QIDiv)	USD	1.8798	3.3601	6 October 2023	31 December 2024	N/A ⁺
			2.1257		8 January 2024		N/A ⁺
LU0403659823	DR - GBP (QIDiv)	USD	1.6838	6.2403	6 October 2023	31 December 2024	N/A ⁺
			1.4916		8 January 2024		
LU0968470681	S - USD	USD	Nil	12.2798	N/A	31 December 2024	N/A ⁺

LU1220057803	S - CHF (BHedged)	USD	Nil	12.3168	N/A	31 December 2024	N/A ⁺
LU0403659666	B - GBP	USD	Nil	19.7357	N/A	31 December 2024	N/A ⁺
BlueBay Investment Grade Euro Government Bond Fund							
LU0842209909	C - EUR	EUR	Nil	2.1175	N/A	31 December 2024	Yes
LU0549541232	M - EUR	EUR	Nil	2.3221	N/A	31 December 2024	Yes
LU1170327958	Q - EUR	EUR	Nil	2.1621	N/A	31 December 2024	Yes
LU1170328253	Q - CHF	EUR	Nil	2.0798	N/A	31 December 2024	Yes
LU1170328337	Q - EUR (AIDiv)	EUR	2.2426	Nil	5 July 2024	31 December 2024	Yes
LU1170328097	Q - USD	EUR	Nil	2.3432	N/A	31 December 2024	Yes
LU0995160891	S - EUR	EUR	Nil	2.5766	N/A	31 December 2024	Yes
LU2158598867	S - EUR (QIDiv)	EUR	0.4696	Nil	6 October 2023	31 December 2024	Yes
			0.5349		8 January 2024		
			0.5177		8 April 2024		
			0.5475		5 July 2024		
LU0720466332	M - USD	EUR	Nil	1.5487	N/A	31 December 2024	Yes
LU0996593439	R - GBP	EUR	Nil	2.3111	N/A	31 December 2024	Yes
	BlueBay Financial Capital Bond Fund						
LU1373036638	C - USD	USD	Nil	10.1383	N/A	31 December 2024	Yes
LU1832808726	C - USD (AIDiv)	USD	6.4351	Nil	5 July 2024	31 December 2024	Yes
LU1373036554	C - EUR	USD	Nil	7.5964	N/A	31 December 2024	Yes
LU1832808569	C - EUR (AIDiv)	USD	6.1393	Nil	5 July 2024	31 December 2024	Yes
LU1201006704	C - GBP	USD	Nil	11.3160	N/A	31 December 2024	Yes
LU1832808486	C - GBP (AIDiv)	USD	7.4827	Nil	5 July 2024	31 December 2024	Yes
LU1832808999	C - CHF (AIDiv)	USD	6.1960	Nil	5 July 2024	31 December 2024	Yes
LU1720194635	G - USD (AIDiv)	USD	6.4035	Nil	5 July 2024	31 December 2024	Yes
LU1720194551	G - EUR (AIDiv)	USD	6.0292	Nil	5 July 2024	31 December 2024	Yes
LU1681058860	G - GBP	USD	Nil	9.5193	N/A	31 December 2024	Yes
LU1681058944	G - GBP (AIDiv)	USD	7.3946	Nil	5 July 2024	31 December 2024	Yes
LU1629054906	K - EUR	USD	Nil	8.2477	N/A	31 December 2024	Yes
LU1629053924	K - GBP	USD	Nil	9.4323	N/A	31 December 2024	Yes
LU1573129951	K - GBP (AIDiv)	USD	8.1691	Nil	5 July 2024	31 December 2024	Yes
LU1217274718	M - EUR	USD	Nil	9.3614	N/A	31 December 2024	Yes
LU1163204875	Q - USD	USD	Nil	9.3631	N/A	31 December 2024	Yes
LU1163205096	Q - EUR	USD	Nil	9.0764	N/A	31 December 2024	Yes
LU2002726920	Q - SEK	USD	Nil	7.4601	N/A	31 December 2024	Yes
LU1163205419	S - EUR	USD	Nil	9.7819	N/A	31 December 2024	Yes
LU1163205252	S - USD	USD	Nil	5.6976	N/A	31 December 2024	Yes

LU1167326021	X - GBP	USD	Nil	13.5940	N/A	31 December 2024	Yes
LU1217274809	M - USD	USD	Nil	6.3326	N/A	31 December 2024	Yes
LU1629055119	K - USD	USD	Nil	5.9626	N/A	31 December 2024	Yes
LU2093658719	Q - USD (AIDiv)	USD	5.5806	Nil	5 July 2024	31 December 2024	Yes
LU2093653918	Q - CHF	USD	Nil	5.7646	N/A	31 December 2024	Yes
LU2331109574	K - USD (AIDiv)	USD	7.3832	Nil	5 July 2024	31 December 2024	Yes
LU2342984882	M - GBP	USD	Nil	6.7811	N/A	31 December 2024	Yes
LU2342985343	M - CHF	USD	Nil	5.7220	N/A	31 December 2024	Yes
LU1217274981	M - EUR (AIDiv)	USD	5.8032	Nil	5 July 2024	31 December 2024	Yes
LU1217275012	M - USD (AIDiv)	USD	5.5611	Nil	5 July 2024	31 December 2024	Yes
LU2417506636	I - GBP (AIDiv)	USD	7.2309	Nil	5 July 2024	31 December 2024	Yes
LU2451377456	S - EUR (AIDiv)	USD	7.7168	Nil	5 July 2024	31 December 2024	Yes
LU2566046558	S - GBP	USD	Nil	7.7937	N/A	31 December 2024	Yes
BlueBay Global Investment Grade Corporate Bond Fund							
LU1196383134	C - USD	USD	Nil	5.6504	N/A	31 December 2024	Yes
LU1196383480	C - USD (AIDiv)	USD	4.7607	Nil	5 July 2024	31 December 2024	Yes
LU1196383308	C - EUR (AIDiv)	USD	4.5337	Nil	5 July 2024	31 December 2024	Yes
LU0974237926	M - EUR	USD	Nil	5.0562	N/A	31 December 2024	Yes
LU1632766744	Q – USD	USD	Nil	5.2842	N/A	31 December 2024	Yes
LU1640477680	Q - USD (QIDiv)	USD	1.1521	0.1098	6 October 2023	31 December 2024	Yes
			1.2023		8 January 2024		
			1.2167		8 April 2024		
			1.2022		5 July 2024		
LU1247883587	Q - GBP (QIDiv)	USD	1.4258	Nil	6 October 2023	31 December 2024	Yes
			1.4475		8 January 2024		
			1.5040		8 April 2024		
			1.4717		5 July 2024		
LU1247883660	Q - CHF (QIDiv)	USD	1.0844	0.2291	6 October 2023	31 December 2024	Yes
			1.0992		8 January 2024		
			1.1472		8 April 2024		
			1.0586		5 July 2024		
LU1228199490	Q - EUR	USD	Nil	4.9783	N/A	31 December 2024	Yes
LU1247883744	Q - EUR (AIDiv)	USD	4.5600	Nil	5 July 2024	31 December 2024	Yes
LU1799624462	Q - GBP	USD	Nil	6.2211	N/A	31 December 2024	Yes
LU1762241344	S - JPY	USD	Nil	3.0493	N/A	31 December 2024	Yes
LU0995160115	S - EUR	USD	Nil	4.3978	N/A	31 December 2024	Yes
LU0995160206	S - USD	USD	Nil	4.3059	N/A	31 December 2024	Yes
LU0995160388	S - GBP	USD	Nil	5.2711	N/A	31 December 2024	Yes
LU2444285840	S - EUR (QIDiv)	USD	1.1486	Nil	6 October 2023	31 December 2024	Yes

			1.1640		8 January 2024		
			1.2000		8 April 2024		
			1.1685		5 July 2024		
LU2444285923	S - GBP (QIDiv)	USD	1.3587	Nil	6 October 2023	31 December 2024	Yes
			1.3795		8 January 2024		
			1.4335		8 April 2024		
			1.4029		5 July 2024		
LU2444285766	S - USD (QIDiv)	USD	1.0877	Nil	6 October 2023	31 December 2024	Yes
			1.1489		8 January 2024		
			1.1354		8 April 2024		
			1.1356		5 July 2024		
LU0847091070	I - GBP	USD	Nil	4.8498	N/A	31 December 2024	Yes
LU2158599089	I - USD (MIDiv)	USD	0.3259	0.2923	7 August 2023	31 December 2024	Yes
			0.4179		7 September 2023		
			0.3494		6 October 2023		
			0.4005		8 November 2023		
			0.3753		7 December 2023		
			0.3643		8 January 2024		
			0.4140		7 February 2024		
			0.3734		7 March 2024		
			0.3658		8 April 2024		
			0.4088		10 May 2024		
			0.3771		7 June 2024		
			0.3535		5 July 2024		
LU1196383050	C - EUR	USD	Nil	4.7900	N/A	31 December 2024	Yes
LU2417507105	M - CHF	USD	Nil	5.2603	N/A	31 December 2024	Yes
LU0850949479	M - USD	USD	Nil	4.7789	N/A	31 December 2024	Yes
LU2454751525	S - AUD	USD	Nil	0.6511	N/A	31 December 2024	Yes
LU1196383217	C - GBP	USD	Nil	5.6024	N/A	31 December 2024	Yes
LU2457787914	S - AUD (QIDiv)	USD	0.7410	Nil	6 October 2023	31 December 2024	Yes
			0.7489		8 January 2024		
			0.7793		8 April 2024		
			0.7644		5 July 2024		
LU2417506982	S - CHF	USD	Nil	4.3707	N/A	31 December 2024	Yes
LU2661853320	Y - GBP	USD	Nil	5.6388	N/A	31 December 2024	Yes
LU2661853593	Y - GBP (MIDiv)	USD	0.2240	Nil	7 September 2023	31 December 2024	Yes
			0.4894		6 October 2023		
			0.5554		8 November 2023		

			0.5295		7 December 2023		
			0.5267		8 January 2024		
			0.6049		7 February 2024		
			0.5346		7 March 2024		
			0.5311		8 April 2024		
			0.5826		10 May 2024		
			0.5438		7 June 2024		
			0.5126		5 July 2024		
BlueBay Investment Grade Global Aggregate Bond Fund							
LU1816214438	C - USD (Bhedged)	USD	Nil	4.2089	N/A	31 December 2024	Yes
LU1618016155	M - NOK (BHedged)	USD	Nil	3.3774	N/A	31 December 2024	Yes
LU1217275103	Q - JPY (Bhedged)	USD	Nil	2.4541	N/A	31 December 2024	Yes
LU2265528716	M - EUR (BHedged)	USD	Nil	3.1516	N/A	31 December 2024	Yes
LU2548077614	M - EUR (AIDiv) (BHedged)	USD	4.2288	Nil	5 July 2024	31 December 2024	Yes
LU2328851733	C - EUR (BHedged)	USD	Nil	0.9133	N/A	31 December 2024	Yes
LU2496648713	Q - EUR	USD	Nil	2.2142	N/A	31 December 2024	Yes
LU2748276453	Q - USD	USD	Nil	1.4077	N/A	31 December 2024	Yes
BlueBay Total Return Credit Fund							
LU1105492455	C - USD	USD	Nil	7.8017	N/A	31 December 2024	Yes
LU1128623821	C - GBP (QIDiv)	USD	1.6497	Nil	6 October 2023	31 December 2024	Yes
			1.4529		8 January 2024		
			1.6298		8 April 2024		
			1.5641		5 July 2024		
LU1128624639	C - USD (QIDiv)	USD	1.4274	Nil	6 October 2023	31 December 2024	Yes
			1.2950		8 January 2024		
			1.4140		8 April 2024		
			1.3693		5 July 2024		
LU1105492539	C - EUR	USD	Nil	6.9968	N/A	31 December 2024	Yes
LU1847827075	I - GBP (QIDiv)	USD	1.8334	Nil	6 October 2023	31 December 2024	Yes
			1.6143		8 January 2024		
			1.8105		8 April 2024		
			1.7369		5 July 2024		
LU1618015850	M – NOK	USD	Nil	Nil	N/A	31 December 2024	Yes
LU2320032787	S - JPY	USD	Nil	7.1157	N/A	31 December 2024	Yes
BlueBay Emerging Market Aggregate Bond Fund							
LU1278655235	M - EUR	USD	Nil	6.9707	N/A	31 December 2024	Yes
LU1932874842	S - JPY	USD	Nil	4.4785	N/A	31 December 2024	Yes

LU2242755796	Q - EUR (QIDiv)	USD	1.8822	3.8073	6 October 2023	31 December 2024	Yes
			1.5760		8 January 2024		
			1.4294		8 April 2024		
			1.4694		5 July 2024		
LU1235911606	S - USD	USD	Nil	6.3985	N/A	31 December 2024	Yes
LU1235911432	S - EUR	USD	Nil	7.1668	N/A	31 December 2024	Yes
LU2638907365	K - GBP	USD	Nil	9.0761	N/A	31 December 2024	Yes
LU2638907449	K GBP (MIDiv)	USD	0.4447	1.5457	7 August 2023	31 December 2024	Yes
			1.1109		7 September 2023		
			0.8331		6 October 2023		
			0.8523		8 November 2023		
			0.8248		7 December 2023		
			0.7600		8 January 2024		
			0.8350		7 February 2024		
			0.6478		7 March 2024		
			0.7116		8 April 2024		
			0.7591		10 May 2024		
			0.7480		7 June 2024		
			0.7691		5 July 2024		
BlueBay Global Sovereign Opportunities Fund							
LU1799624033	A - USD (CPerf)	USD	Nil	3.7939	N/A	31 December 2024	Yes
LU1542977233	C - EUR (CPerf)	USD	Nil	5.0198	N/A	31 December 2024	Yes
LU1858862557	C - EUR (CPerf) (QIDiv)	USD	1.1901	Nil	6 October 2023	31 December 2024	Yes
			1.2029		8 January 2024		
			1.6816		8 April 2024		
			1.6750		5 July 2024		
LU1555169686	C - GBP (CPerf)	USD	Nil	6.9723	N/A	31 December 2024	Yes
LU1542977076	C - USD (CPerf)	USD	Nil	4.2226	N/A	31 December 2024	Yes
LU1354249358	M - EUR	USD	Nil	6.0203	N/A	31 December 2024	Yes
LU1542977829	M - EUR (CPerf)	USD	Nil	5.5785	N/A	31 December 2024	Yes
LU1542977746	M - USD (CPerf)	USD	Nil	3.2812	N/A	31 December 2024	Yes
LU1542978124	Q - EUR (CPerf)	USD	Nil	5.4605	N/A	31 December 2024	Yes
LU1799624207	Q - NOK (CPerf)	USD	Nil	5.3027	N/A	31 December 2024	Yes
LU1618016403	Q - SEK (CPerf)	USD	Nil	4.4290	N/A	31 December 2024	Yes
LU1789435531	ZR - USD (CPerf) - (AIDIV)	USD	5.3769	9.1030	5 July 2024	31 December 2024	Yes
LU1662752705	ZR - EUR (CPerf)	USD	Nil	6.0768	N/A	31 December 2024	Yes
LU1762241690	ZR - GBP (CPerf) - (AIDiv)	USD	6.3994	Nil	5 July 2024	31 December 2024	Yes
LU1896831036	M - CHF (CPerf)	USD	Nil	2.4767	N/A	31 December 2024	Yes

BlueBay Global High Yield ESG Bond Fund							
LU1816654161	S - USD	USD	Nil	8.4999	N/A	31 December 2024	Yes
LU1573123160	S – EUR	USD	Nil	7.6370	N/A	31 December 2024	Yes
LU1816654245	S - GBP	USD	Nil	10.0692	N/A	31 December 2024	Yes
LU2098356731	S - GBP (QIDiv)	USD	1.9016	Nil	6 October 2023	31 December 2024	Yes
			1.9469		8 January 2024		
			2.0347		8 April 2024		
			2.0027		5 July 2024		
LU2249904058	S - EUR (QIDiv)	USD	1.5959	Nil	6 October 2023	31 December 2024	Yes
			1.6302		8 January 2024		
			1.6907		8 April 2024		
			1.6562		5 July 2024		
LU2249904215	S - USD (QIDiv)	USD	1.5344	Nil	6 October 2023	31 December 2024	Yes
			1.6145		8 January 2024		
			1.6434		8 April 2024		
			1.6336		5 July 2024		
LU1573122865	C - EUR	USD	Nil	6.9680	N/A	31 December 2024	Yes
LU1694800795	M - USD	USD	Nil	6.6282	N/A	31 December 2024	Yes
LU2233263826	C - GBP (AIDiv)	USD	8.0584	Nil	5 July 2024	31 December 2024	Yes
LU2233263743	C - GBP	USD	Nil	8.2480	N/A	31 December 2024	Yes
LU2792013026	C - CHF	USD	Nil	1.3869	N/A	31 December 2024	Yes
LU2798126111	C - USD	USD	Nil	1.1015	N/A	31 December 2024	Yes
BlueBay Investment Grade Asset-Backed Credit Fund							
LU1920264402	G - EUR	EUR	Nil	6.9412	N/A	31 December 2024	Yes
LU1959294759	G - GBP (QIDiv)	EUR	1.7787	Nil	6 October 2023	31 December 2024	Yes
			1.9533		8 January 2024		
			1.9371		8 April 2024		
			1.9501		5 July 2024		
LU1920264667	G - GBP	EUR	Nil	8.6093	N/A	31 December 2024	Yes
LU1959294593	G - USD (QIDiv)	EUR	1.4615	Nil	6 October 2023	31 December 2024	Yes
			1.6507		8 January 2024		
			1.5899		8 April 2024		
			1.6188		5 July 2024		
LU1920264584	G - USD	EUR	Nil	7.0760	N/A	31 December 2024	Yes
LU1960062815	M - EUR	EUR	Nil	6.1846	N/A	31 December 2024	Yes
LU1960063037	Q - EUR	EUR	Nil	6.6969	N/A	31 December 2024	Yes
LU1960063201	S - EUR	EUR	Nil	6.6178	N/A	31 December 2024	Yes
LU1960063110	S - USD	EUR	Nil	5.9539	N/A	31 December 2024	Yes

LU2519376136	S - GBP	EUR	Nil	7.4651	N/A	31 December 2024	Yes
LU1960062906	Q - USD	EUR	Nil	6.4328	N/A	31 December 2024	Yes
LU2373170500	Q - GBP	EUR	Nil	7.6299	N/A	31 December 2024	Yes
BlueBay Emerging Market High Yield Corporate Bond Fund							
LU0842201757	C - EUR	USD	Nil	2.6910	N/A	31 December 2024	Yes
BlueBay Emerging Market Aggregate Short Duration Bond Fund							
LU2064239861	G - GBP (AIDiv)	USD	10.2315	Nil	5 July 2024	31 December 2024	Yes
LU2511551785	G - USD (MiDiv)	USD	0.7075	Nil	7 August 2023	31 December 2024	Yes
			0.8047		7 September 2023		
			0.7678		6 October 2023		
			0.8244		8 November 2023		
			0.9207		7 December 2023		
			0.6357		8 January 2024		
			0.6267		7 February 2024		
			0.5530		7 March 2024		
			0.5315		8 April 2024		
			0.5996		10 May 2024		
			0.5938		7 June 2024		
			0.7153		5 July 2024		
LU2123801644	S - JPY	USD	Nil	5.6487	N/A	31 December 2024	Yes
LU2017805354	G - EUR	USD	Nil	9.3047	N/A	31 December 2024	Yes
LU2017805511	G - GBP	USD	Nil	5.2584	N/A	31 December 2024	Yes
LU2017805438	G - USD	USD	Nil	9.2117	N/A	31 December 2024	Yes
LU2090744355	W - USD	USD	Nil	8.7079	N/A	31 December 2024	Yes
LU2017806592	K - EUR	USD	Nil	8.2334	N/A	31 December 2024	Yes
LU2017806675	K - USD	USD	Nil	7.9806	N/A	31 December 2024	Yes
LU2114455137	M - EUR	USD	Nil	8.4432	N/A	31 December 2024	Yes
BlueBay Impact - Aligned Bond Fund							
LU2333308927	G - GBP	USD	Nil	5.2059	N/A	31 December 2024	Yes
LU2333309222	G - GBP (QIDiv)	USD	1.1976	Nil	6 October 2023	31 December 2024	Yes
			1.2823		8 January 2024		
			1.3238		8 April 2024		
			1.3217		5 July 2024		
LU2342976193	C - GBP (QIDiv)	USD	1.1367	Nil	6 October 2023	31 December 2024	Yes
			1.2216		8 January 2024		
			1.2655		8 April 2024		

			1.2765		5 July 2024		
LU2342975971	C - GBP	USD	Nil	4.9162	N/A	31 December 2024	Yes
LU2333309495	G - EUR (QIDiv)	USD	1.0026	Nil	6 October 2023	31 December 2024	Yes
			1.0712		8 January 2024		
			1.0968		8 April 2024		
			1.0899		5 July 2024		
LU2333309065	G - EUR	USD	Nil	5.0789	N/A	31 December 2024	Yes
LU2333309149	G - USD	USD	Nil	4.1421	N/A	31 December 2024	Yes
LU2333308844	K - USD	USD	Nil	4.6985	N/A	31 December 2024	Yes
LU2333308687	K - GBP	USD	Nil	5.4125	N/A	31 December 2024	Yes
LU2711052238	S - GBP	USD	Nil	3.3327	N/A	31 December 2024	Yes
LU2711052154	S - GBP (QIDiv)	USD	0.4030	Nil	8 January 2024	31 December 2024	Yes
			1.5736		8 April 2024		
			1.5786		5 July 2024		
BlueBay Investment Grade ESG Bond Fund							
LU2333307283	S - EUR	EUR	Nil	2.4108	N/A	31 December 2024	Yes
BlueBay Investment Grade Global Government Bond Fund							
LU2393768358	I - EUR	USD	Nil	4.0495	N/A	31 December 2024	Yes
LU2437468098	S - GBP (AIDiv)	USD	5.1817	Nil	5 July 2024	31 December 2024	Yes
LU2437468254	S - EUR (AIDiv)	USD	4.3543	Nil	5 July 2024	31 December 2024	Yes
LU2437468171	S - USD (AIDiv)	USD	4.1736	Nil	5 July 2024	31 December 2024	Yes
LU2393767467	S - USD	USD	Nil	2.9914	N/A	31 December 2024	Yes
LU2393768192	Q - GBP	USD	Nil	3.6415	N/A	31 December 2024	Yes
LU2393767202	S - EUR	USD	Nil	2.7764	N/A	31 December 2024	Yes
LU2393767384	S - GBP	USD	Nil	3.2456	N/A	31 December 2024	Yes
LU2711051859	Q -GBP (QIDiv)	USD	0.3132	Nil	8 January 2024	31 December 2024	Yes
			1.4751		8 April 2024		
			1.3972		5 July 2024		
LU2727005162	S - CHF	USD	Nil	2.4814	N/A	31 December 2024	Yes
BlueBay High Grade Short Duration Asset-Backed Credit Fund							
LU2249766666	K - EUR	EUR	Nil	5.9224	N/A	31 December 2024	Yes
LU2702367231	K - GBP	EUR	Nil	1.9658	N/A	31 December 2024	Yes
LU2645739124	K - USD	EUR	Nil	4.3867	N/A	31 December 2024	Yes
LU2249766747	G - EUR	EUR	Nil	3.0515	N/A	31 December 2024	Yes
BlueBay Investment Grade Financials Plus Bond Fund							
LU2674536326	C - GBP	USD	Nil	5.1308	N/A	31 December 2024	Yes

LU2674536599	C - GBP (QCDiv)	USD	1.5004	Nil	8 January 2024	31 December 2024	Yes
			9.1719		8 January 2024		
			7.6869		8 January 2024		
			9.1719		8 January 2024		
			1.9038		8 April 2024		
			1.9525		8 April 2024		
			1.1154		5 July 2024		
			1.9010		5 July 2024		
LU2711052071	S - GBP	USD	Nil	4.1491	N/A	31 December 2024	Yes
LU2711051776	S - GBP (QCDiv)	USD	0.5281	Nil	8 January 2024	31 December 2024	Yes
			1.9219		8 April 2024		
			1.9523		5 July 2024		

† This class ceased to exist on the last day of the period of its sub-fund. As such, we have reported on this share class, but it no longer exists as a reporting fund.