



**RBC BlueBay
Asset Management**

BlueBay Asset Management
77 Grosvenor Street
London W1K 3JR

Tel: +44 (0)20 7389 3700
www.bluebay.com

BlueBay Funds SICAV

Report of income for UK tax purposes

Date: 15 December 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 2022.

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 2022.

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		CCY	(a)	(b)	(c)	(d)	(e)
	BlueBay Emerging Market Bond Fund						
LU0842200353	C - USD	USD	Nil	9.3347	N/A	31 December 2022	Yes
LU0842199910	C - USD (AIDiv)	USD	7.1082	Nil	07 July 2022	31 December 2022	Yes

LU0842200437	C - EUR	USD	Nil	9.0848	N/A	31 December 2022	Yes
LU0842200197	C - EUR (AIDiv)	USD	6.3531	Nil	07 July 2022	31 December 2022	Yes
LU0842200510	C - GBP	USD	Nil	12.2198	N/A	31 December 2022	Yes
LU0842200270	C - GBP (AIDiv)	USD	7.7895	Nil	07 July 2022	31 December 2022	Yes
LU0225306827	D - GBP (QIDiv)	USD	1.9214	Nil	07 October 2021	31 December 2022	Yes
			2.0246		10 January 2022		
			2.0583		07 April 2022		
			2.1513		07 July 2022		
LU0438372814	M - USD	USD	Nil	8.7270	N/A	31 December 2022	Yes
LU0720460723	M - EUR	USD	Nil	9.9662	N/A	31 December 2022	Yes
LU1170318619	Q - USD	USD	Nil	8.2833	N/A	31 December 2022	Yes
LU0225307122	DR - GBP (QIDiv)	USD	1.7510	Nil	07 October 2021	31 December 2022	Yes
			1.8457		10 January 2022		
			1.8819		07 April 2022		
			1.9655		07 July 2022		
LU0968466812	S - USD	USD	Nil	10.6630	N/A	31 December 2022	Yes
LU1228199227	S - USD (AIDiv)	USD	7.2812	Nil	07 July 2022	31 December 2022	Yes
LU0968466655	S - EUR	USD	Nil	10.2189	N/A	31 December 2022	Yes
LU0968466739	S - GBP	USD	Nil	12.6989	N/A	31 December 2022	Yes
LU1291078126	S - GBP (AIDiv)	USD	9.4284	Nil	07 July 2022	31 December 2022	Yes
LU0225306314	B - GBP	USD	Nil	12.8043	N/A	31 December 2022	Yes
	BlueBay Emerging Market Corporate Bond Fund						
LU0842200940	C - USD	USD	Nil	6.0022	N/A	31 December 2022	Yes
LU0842200601	C - USD (AIDiv)	USD	4.2624	Nil	07 July 2022	31 December 2022	Yes
LU0842201088	C - EUR	USD	Nil	6.0352	N/A	31 December 2022	Yes
LU0842200783	C - EUR (AIDiv)	USD	4.1515	Nil	07 July 2022	31 December 2022	Yes
LU0842200866	C - GBP (AIDiv)	USD	5.1528	Nil	07 July 2022	31 December 2022	Yes
LU0356218577	D - GBP (QIDiv)	USD	1.7969	Nil	07 October 2021	31 December 2022	Yes
			1.7665		10 January 2022		
			2.0446		07 April 2022		
			1.6578		07 July 2022		
LU0720463404	M – EUR	USD	Nil	5.3023	N/A	31 December 2022	Yes
LU1170319344	Q – USD	USD	Nil	5.7649	N/A	31 December 2022	Yes
LU1170319773	Q - EUR (AIDiv)	USD	5.3558	Nil	07 July 2022	31 December 2022	Yes
LU0356218650	DR - GBP (QIDiv)	USD	1.9043	Nil	07 October 2021	31 December 2022	Yes
			1.8716		10 January 2022		
			2.1618		07 April 2022		
			1.7533		07 July 2022		
LU0968467976	S – USD	USD	Nil	7.1400	N/A	31 December 2022	Yes
LU0968467547	S – CHF	USD	Nil	6.4359	N/A	31 December 2022	Yes
LU1291079447	S - GBP (AIDiv)	USD	6.7917	Nil	07 July 2022	31 December 2022	Yes
LU1291079280	S - EUR (AIDiv)	USD	5.4500	Nil	7 July 2022	31 December 2022	Yes

LU0968467620	S – EUR	USD	Nil	7.0720	N/A	31 December 2022	Yes
LU1291079793	S – NOK	USD	Nil	7.4781	N/A	31 December 2022	Yes
LU1291078803	S - USD (AIDiv)	USD	5.4288	Nil	7 July 2022	31 December 2022	Yes
	BlueBay Emerging Market Local Currency Bond Fund						
LU0842203704	C - USD	USD	Nil	3.7575	N/A	31 December 2022	Yes
LU0842203456	C - USD (AIDiv)	USD	2.4263	Nil	7 July 2022	31 December 2022	Yes
LU0842203886	C - EUR	USD	Nil	4.8436	N/A	31 December 2022	Yes
LU0842203613	C - GBP (AIDiv)	USD	2.8767	Nil	7 July 2022	31 December 2022	Yes
LU0240774033	D - GBP (QIDiv)	USD	0.7375	Nil	07 October 2021	31 December 2022	Yes
			0.7122		10 January 2022		
			0.6117		07 April 2022		
			0.6075		07 July 2022		
LU0720462695	M - EUR	USD	Nil	4.8474	N/A	31 December 2022	Yes
LU1170322215	Q - CHF	USD	Nil	1.6447	N/A	31 December 2022	Yes
LU1170321910	Q - EUR	USD	Nil	4.6152	N/A	31 December 2022	Yes
LU0240774546	DR - GBP (QIDiv)	USD	0.7505	0.7429	07 October 2021	31 December 2022	Yes
			0.7238		10 January 2022		
			0.6219		07 April 2022		
			0.6165		07 July 2022		
LU0968469758	S - USD	USD	Nil	5.2182	N/A	31 December 2022	Yes
LU1090541860	S - GBP (AIDiv)	USD	5.2635	Nil	7 July 2022	31 December 2022	Yes
LU0968469246	G - USD	USD	Nil	3.3568	N/A	31 December 2022	Yes
LU0240766013	B - GBP	USD	Nil	4.8789	N/A	31 December 2022	Yes
LU0438374604	M - USD	USD	Nil	3.9452	N/A	31 December 2022	Yes
	BlueBay Emerging Market Select Bond Fund						
LU0842204421	C - EUR	USD	Nil	5.6534	N/A	31 December 2022	Yes
LU0720463073	M - EUR	USD	Nil	0.9149	N/A	31 December 2022	Yes
	BlueBay Emerging Market Unconstrained Bond Fund						
LU1733252156	I - GBP	USD	Nil	10.8837	N/A	31 December 2022	Yes
LU1278659575	M - EUR	USD	Nil	10.7455	N/A	31 December 2022	Yes
LU1932874412	S - USD	USD	Nil	9.2425	N/A	31 December 2022	Yes
LU1932873950	S - EUR	USD	Nil	9.7685	N/A	31 December 2022	Yes
LU1932874685	S - GBP	USD	Nil	11.7737	N/A	31 December 2022	Yes
LU1959298156	S - GBP - (QIDIV)	USD	2.2717	0.4846	07 October 2021	31 December 2022	Yes
			2.4827		10 January 2022		
			3.1178		07 April 2022		
			2.3637		07 July 2022		

LU1444358938	G-EUR (Perf)	USD	Nil	10.1202	N/A	31 December 2022	Yes
LU1952103734	Q - EUR	USD	Nil	8.5182	N/A	31 December 2022	Yes
LU1952155965	Q - USD	USD	Nil	7.0283	N/A	31 December 2022	Yes
LU1850121408	M - USD	USD	Nil	7.5463	N/A	31 December 2022	Yes
LU0528849697	X - GBP	USD	Nil	14.5713	N/A	31 December 2022	Yes
LU1953157879	C - GBP	USD	Nil	1.0153	N/A	31 December 2022	Yes
LU1959297935	S - USD (QIDiv)	USD	0.7191	Nil	07 July 2022	31 December 2022	Yes
	BlueBay Emerging Market Investment Grade Corporate Bond Fund						
LU0720468031	M - EUR	USD	Nil	2.8230	N/A	31 December 2022	Yes
	BlueBay Global High Yield Bond Fund						
LU0967795187	B - USD (AIDiv)	USD	5.1535	Nil	7 July 2022	31 December 2022	Yes
LU0967799338	B - EUR (AIDiv)	USD	5.6124	Nil	7 July 2022	31 December 2022	Yes
LU0842205741	C - USD	USD	Nil	7.3248	N/A	31 December 2022	Yes
LU0842205402	C - USD (AIDiv)	USD	5.3623	Nil	7 July 2022	31 December 2022	Yes
LU0842205824	C - EUR	USD	Nil	6.6062	N/A	31 December 2022	Yes
LU0842205584	C - EUR (AIDiv)	USD	5.6433	Nil	7 July 2022	31 December 2022	Yes
LU0842205667	C - GBP (AIDiv)	USD	6.5538	Nil	07 July 2022	31 December 2022	Yes
LU0720467496	M -EUR	USD	Nil	5.9410	N/A	31 December 2022	Yes
LU1170323379	Q - USD	USD	Nil	7.0010	N/A	31 December 2022	Yes
LU1632767395	Q-GBP (QIDiv)	USD	1.7688	Nil	07 October 2021	31 December 2022	Yes
			1.6860		10 January 2022		
			1.6790		07 April 2022		
			1.5829		07 July 2022		
LU0995159612	S - USD	USD	Nil	6.9011	N/A	31 December 2022	Yes
LU1260706244	S - GBP (AIDiv)	USD	7.1542	Nil	7 July 2022	31 December 2022	Yes
LU0995159539	S - EUR	USD	Nil	6.8466	N/A	31 December 2022	Yes
LU0995159703	S - GBP	USD	Nil	8.3230	N/A	31 December 2022	Yes
LU1531016399	S - USD (QIDiv)	USD	1.3742	Nil	07 October 2021	31 December 2022	Yes
			1.3485		10 January 2022		
			1.3538		07 April 2022		
			1.3539		07 July 2022		
LU0549551033	D - GBP (QDiv)	USD	1.8214	12.1936	07 October 2021	31 December 2022	Yes
			1.7345		10 January 2022		
			1.7261		07 April 2022		
			1.6255		07 July 2022		
LU1164080316	Q - EUR	USD	Nil	5.6621	N/A	31 December 2022	Yes
LU1170323452	Q - GBP	USD	Nil	6.0958	N/A	31 December 2022	Yes
LU1325857099	Q - USD (QDiv)	USD	1.3257	Nil	07 October 2021	31 December 2022	Yes
			1.3008		10 January 2022		

			1.3057		07 April 2022		
			1.3057		07 July 2022		
LU2287624402	Q - SEK	USD	Nil	4.9794	N/A	31 December 2022	Yes
LU2331109657	S - JPY (AIDiv)	USD	4.5691	Nil	7 July 2022	31 December 2022	Yes
LU0549550811	B - GBP	USD	Nil	7.8996	N/A	31 December 2022	Yes
LU1170323619	Q - EUR (AIDiv)	USD	5.9481	Nil	7 July 2022	31 December 2022	Yes
LU1170323536	Q - CHF	USD	Nil	5.3386	N/A	31 December 2022	Yes
LU1373036711	C - CHF	USD	Nil	5.0972	N/A	31 December 2022	Yes
LU0842206046	C - GBP	USD	Nil	1.2349	N/A	31 December 2022	Yes
	BlueBay High Yield ESG Bond Fund						
LU0842206632	C - EUR	EUR	Nil	4.8780	N/A	31 December 2022	Yes
LU0842206392	C - EUR (AIDiv)	EUR	3.9270	Nil	07 July 2022	31 December 2022	Yes
LU0842206715	C - GBP	EUR	Nil	5.5229	N/A	31 December 2022	Yes
LU0842206475	C - GBP (AIDiv)	EUR	4.9907	Nil	07 July 2022	31 December 2022	Yes
LU0842206558	C - USD	EUR	Nil	5.0314	N/A	31 December 2022	Yes
LU0842206129	C - USD (AIDiv)	EUR	3.9462	Nil	07 July 2022	31 December 2022	Yes
LU0222772518	D - GBP (QIDiv)	EUR	1.3784	Nil	07 October 2021	31 December 2022	Yes
			1.3815		10 January 2022		
			1.5756		07 April 2022		
			1.6318		07 July 2022		
LU0242579596	I - EUR	EUR	Nil	7.7816	N/A	31 December 2022	Yes
LU0438373382	M - EUR	EUR	Nil	5.0231	N/A	31 December 2022	Yes
LU1170324427	Q - EUR	EUR	Nil	3.9395	N/A	31 December 2022	Yes
LU0222772781	DR - GBP (QIDiv)	EUR	1.2479	Nil	07 October 2021	31 December 2022	Yes
			1.2495		10 January 2022		
			1.4237		07 April 2022		
			1.4725		07 July 2022		
LU0968472117	S - EUR	EUR	Nil	5.0202	N/A	31 December 2022	Yes
LU0968472034	S - CHF	EUR	Nil	4.3474	N/A	31 December 2022	Yes
LU0968472208	S - GBP	EUR	Nil	5.0010	N/A	31 December 2022	Yes
LU0968472380	S - USD	EUR	Nil	5.0326	N/A	31 December 2022	Yes
LU1260704546	C - CHF	EUR	Nil	3.9214	N/A	31 December 2022	Yes
LU1170324690	Q - USD	EUR	Nil	3.8816	N/A	31 December 2022	Yes
LU1291080965	S - GBP (AIDiv)	EUR	5.5542	Nil	07 July 2022	31 December 2022	Yes
LU2346225100	S - JPY	EUR	Nil	2.6610	N/A	31 December 2022	Yes
	BlueBay Investment Grade Bond Fund						
LU0179826135	B - EUR	EUR	Nil	1.7810	N/A	31 December 2022	Yes
LU0241884427	B - USD	EUR	Nil	1.6318	N/A	31 December 2022	Yes
LU0842208687	C - EUR	EUR	Nil	1.1894	N/A	31 December 2022	Yes
LU0842208257	C - EUR (AIDiv)	EUR	1.5832	Nil	07 July 2022	31 December 2022	Yes
LU0842208760	C - GBP	EUR	Nil	1.4484	N/A	31 December 2022	Yes

LU0842208414	C - GBP (AIDiv)	EUR	1.9778	Nil	07 July 2022	31 December 2022	Yes
LU0842208505	C - USD	EUR	Nil	1.2193	N/A	31 December 2022	Yes
LU0842208174	C - USD (AIDiv)	EUR	1.6069	Nil	07 July 2022	31 December 2022	Yes
LU0223989970	D - GBP (QIDiv)	EUR	0.5281	Nil	07 October 2021	31 December 2022	Yes
			0.6034		10 January 2022		
			0.5879		07 April 2022		
			0.6683		07 July 2022		
LU0438374190	M - EUR	EUR	Nil	1.1609	N/A	31 December 2022	Yes
LU0780191820	M - CHF	EUR	Nil	1.0010	N/A	31 December 2022	Yes
LU0720462265	M - GBP	EUR	Nil	0.1713	N/A	31 December 2022	Yes
LU0720462182	M - USD	EUR	Nil	1.0815	N/A	31 December 2022	Yes
LU1170326638	Q - EUR	EUR	Nil	1.0992	N/A	31 December 2022	Yes
LU1170326984	Q - CHF	EUR	Nil	1.0684	N/A	31 December 2022	Yes
LU1170327016	Q - EUR (AIDiv)	EUR	1.5372	Nil	07 July 2022	31 December 2022	Yes
LU0217402501	R - EUR	EUR	Nil	1.2195	N/A	31 December 2022	Yes
LU0225310001	DR - GBP (QIDiv)	EUR	0.5355	Nil	07 October 2021	31 December 2022	Yes
			0.6116		10 January 2022		
			0.5955		07 April 2022		
			0.6763		07 July 2022		
LU0241884856	R - USD	EUR	Nil	1.1696	N/A	31 December 2022	Yes
LU0968473941	S - EUR	EUR	Nil	1.3020	N/A	31 December 2022	Yes
LU1050657524	S - CHF (AIDiv)	EUR	0.6763	0.7167	07 July 2022	31 December 2022	Yes
LU0968473867	S - CHF	EUR	Nil	1.1707	N/A	31 December 2022	Yes
LU1050657367	S - EUR (AIDiv)	EUR	1.5518	Nil	07 July 2022	31 December 2022	Yes
LU1050657284	S - GBP (AIDiv)	EUR	1.9160	Nil	07 July 2022	31 December 2022	Yes
LU0968474089	S - GBP	EUR	Nil	1.3996	N/A	31 December 2022	Yes
LU0968474162	S - USD	EUR	Nil	1.3154	N/A	31 December 2022	Yes
LU1050657441	S - USD (AIDiv)	EUR	1.5598	Nil	07 July 2022	31 December 2022	Yes
LU0225309920	B - GBP	EUR	Nil	1.9754	N/A	31 December 2022	Yes
LU0225310266	I - EUR	EUR	Nil	1.8704	N/A	31 December 2022	Yes
	BlueBay Investment Grade Absolute Return Bond Fund						
LU0862043550	B - EUR (AIDiv)	EUR	0.9810	Nil	07 July 2022	31 December 2022	Yes
LU0627762262	B - USD	EUR	Nil	0.0494	N/A	31 December 2022	Yes
LU0842207952	C - EUR	EUR	Nil	0.3049	N/A	31 December 2022	Yes
LU0842207523	C - EUR (AIDiv)	EUR	0.9765	Nil	07 July 2022	31 December 2022	Yes
LU0842208091	C - GBP	EUR	Nil	0.4024	N/A	31 December 2022	Yes
LU0842207796	C - GBP (AIDiv)	EUR	1.2448	Nil	07 July 2022	31 December 2022	Yes
LU0842207879	C - USD	EUR	Nil	0.2895	N/A	31 December 2022	Yes
LU0842207440	C - USD (AIDiv)	EUR	1.0175	Nil	07 July 2022	31 December 2022	Yes
LU0627763310	D - GBP (QIDiv)	EUR	0.3564	Nil	07 October 2021	31 December 2022	Yes
			0.4090		10 January 2022		
			0.2646		07 April 2022		

			0.3261		07 July 2022		
LU0627765794	M - EUR	EUR	Nil	0.0794	N/A	31 December 2022	Yes
LU1170325820	Q - EUR	EUR	Nil	0.4819	N/A	31 December 2022	Yes
LU0627761884	R - EUR	EUR	Nil	Nil	N/A	31 December 2022	Yes
LU0968473354	S - EUR	EUR	Nil	0.4918	N/A	31 December 2022	Yes
LU0968473438	S - GBP	EUR	Nil	0.1210	N/A	31 December 2022	Yes
LU1069709472	S - JPY	EUR	Nil	0.3296	N/A	31 December 2022	Yes
LU0968473511	S - USD	EUR	Nil	0.4973	N/A	31 December 2022	Yes
LU1291081260	S - CHF	EUR	Nil	0.0652	N/A	31 December 2022	Yes
LU0720469435	M - USD	EUR	Nil	0.0341	N/A	31 December 2022	Yes
LU0627762932	B - GBP	EUR	Nil	Nil	N/A	31 December 2022	Yes
LU1170326042	Q - USD	EUR	Nil	0.0390	N/A	31 December 2022	Yes
LU1050656807	S - GBP (AIDiv)	EUR	0.1055	Nil	07 July 2022	31 December 2022	Yes
	BlueBay Investment Grade Euro Aggregate Bond Fund						
LU0842209222	C - EUR	EUR	Nil	0.4680	N/A	31 December 2022	Yes
LU0842208927	C - EUR (AIDiv)	EUR	0.8768	Nil	07 July 2022	31 December 2022	Yes
LU0549547510	M - EUR	EUR	Nil	0.3059	N/A	31 December 2022	Yes
LU1170327289	Q - EUR	EUR	Nil	0.5408	N/A	31 December 2022	Yes
LU1170327529	Q - CHF	EUR	Nil	0.4793	N/A	31 December 2022	Yes
LU1170327792	Q - EUR (AIDiv)	EUR	0.9091	Nil	07 July 2022	31 December 2022	Yes
LU0995160461	S - EUR	EUR	Nil	0.6992	N/A	31 December 2022	Yes
LU1851318409	S - JPY	EUR	Nil	0.4086	N/A	31 December 2022	Yes
LU1808734062	S - EUR - QIDIV	EUR	0.1688	Nil	07 October 2021	31 December 2022	Yes
			0.1973		10 January 2022		
			0.2340		07 April 2022		
			0.2788		07 July 2022		
	BlueBay Global Convertible Bond Fund						
LU0842205154	C - USD	USD	Nil	2.2678	N/A	31 December 2022	Yes
LU0403659740	D - GBP (QIDiv)	USD	1.2401	Nil	07 October 2021	31 December 2022	Yes
			1.2401		07 October 2021		
			1.2347		07 October 2021		
			1.5082		10 January 2022		
			1.5891		07 April 2022		
			1.6418		07 July 2022		
LU0403659823	DR - GBP (QIDiv)	USD	0.9943	Nil	07 October 2021	31 December 2022	Yes
			0.9986		07 October 2021		
			0.9986		07 October 2021		
			1.2122		10 January 2022		
			1.2748		07 April 2022		
			1.3147		07 July 2022		

LU0968470681	S - USD	USD	Nil	0.4136	N/A	31 December 2022	Yes
LU1220057803	S - CHF (BHedged)	USD	Nil	0.1294	N/A	31 December 2022	Yes
LU0403659666	B - GBP	USD	Nil	Nil	N/A	31 December 2022	Yes
	BlueBay Investment Grade Euro Government Bond Fund						
LU0842209909	C - EUR	EUR	Nil	0.2920	N/A	31 December 2022	Yes
LU0549541232	M - EUR	EUR	Nil	0.0975	N/A	31 December 2022	Yes
LU1170327958	Q - EUR	EUR	Nil	0.3593	N/A	31 December 2022	Yes
LU1170328253	Q - CHF	EUR	Nil	0.3266	N/A	31 December 2022	Yes
LU1170328337	Q - EUR AIDIV	EUR	0.9091	0.2568	07 July 2022	31 December 2022	Yes
LU1170328097	Q - USD	EUR	Nil	0.7491	N/A	31 December 2022	Yes
LU0995160891	S - EUR	EUR	Nil	0.5046	N/A	31 December 2022	Yes
LU2158598867	S - EUR (QIDiv)	EUR	0.1688	Nil	07 October 2021	31 December 2022	Yes
			0.1973		10 January 2022		
			0.2340		07 April 2022		
			0.2788		07 July 2022		
LU0720466332	M - USD	EUR	Nil	0.0665	N/A	31 December 2022	Yes
LU0996593439	R - GBP	EUR	Nil	Nil	N/A	31 December 2022	Yes
	BlueBay Financial Capital Bond Fund						
LU1373036638	C - USD	USD	Nil	7.6193	N/A	31 December 2022	Yes
LU1832808726	C - USD (AIDiv)	USD	5.8503	Nil	07 July 2022	31 December 2022	Yes
LU1373036554	C - EUR	USD	Nil	6.2414	N/A	31 December 2022	Yes
LU1832808569	C - EUR (AIDiv)	USD	6.0831	Nil	07 July 2022	31 December 2022	Yes
LU1201006704	C - GBP	USD	Nil	9.1353	N/A	31 December 2022	Yes
LU1832808486	C - GBP (AIDiv)	USD	7.3415	Nil	07 July 2022	31 December 2022	Yes
LU1832808999	C - CHF (AIDiv)	USD	5.7304	Nil	07 July 2022	31 December 2022	Yes
LU1720194635	G - USD (AIDIV)	USD	5.7971	Nil	07 July 2022	31 December 2022	Yes
LU1720194551	G - EUR (AIDIV)	USD	5.9485	Nil	07 July 2022	31 December 2022	Yes
LU1681058860	G - GBP	USD	Nil	7.6468	N/A	31 December 2022	Yes
LU1681058944	G - GBP (AIDIV)	USD	7.2246	Nil	07 July 2022	31 December 2022	Yes
LU1629054906	K - EUR	USD	Nil	6.8442	N/A	31 December 2022	Yes
LU1629053924	K - GBP	USD	Nil	7.6863	N/A	31 December 2022	Yes
LU1573129951	K-GBP (AIDiv)	USD	7.9743	Nil	07 July 2022	31 December 2022	Yes
LU1217274718	M - EUR	USD	Nil	7.6842	N/A	31 December 2022	Yes
LU1163204875	Q - USD	USD	Nil	7.4619	N/A	31 December 2022	Yes
LU1163205096	Q - EUR	USD	Nil	7.4971	N/A	31 December 2022	Yes
LU1163205419	S - EUR	USD	Nil	8.0506	N/A	31 December 2022	Yes
LU1163205252	S - USD	USD	Nil	4.0854	N/A	31 December 2022	Yes
LU1167326021	X - GBP	USD	Nil	11.2798	N/A	31 December 2022	Yes
LU1217274809	M - USD	USD	Nil	4.7171	N/A	31 December 2022	Yes
LU1629069847	K - CHF	USD	Nil	5.8068	N/A	31 December 2022	Yes

LU1629055119	K - USD	USD	Nil	4.6217	N/A	31 December 2022	Yes
LU2093658719	Q - USD (AIDiv)	USD	5.0680	Nil	07 July 2022	31 December 2022	Yes
LU2093653918	Q - CHF	USD	Nil	3.5499	N/A	31 December 2022	Yes
LU2342984882	M - GBP	USD	Nil	5.4379	N/A	31 December 2022	Yes
LU2342985343	M - CHF	USD	Nil	4.3757	N/A	31 December 2022	Yes
LU1217274981	M - EUR (AIDiv)	USD	5.7577	0.2974	07 July 2022	31 December 2022	Yes
LU1217275012	M - USD (AIDiv)	USD	5.0662	Nil	07 July 2022	31 December 2022	Yes
	BlueBay Global Investment Grade Corporate Bond Fund						
LU1196383134	C - USD	USD	Nil	Nil	N/A	31 December 2022	Yes
LU1196383480	C - USD (AIDiv)	USD	2.7974	Nil	07 July 2022	31 December 2022	Yes
LU1196383308	C - EUR (AIDiv)	USD	2.8862	Nil	07 July 2022	31 December 2022	Yes
LU0974237926	M - EUR	USD	Nil	Nil	N/A	31 December 2022	Yes
LU1632766744	Q - USD	USD	Nil	Nil	N/A	31 December 2022	Yes
LU1640477680	Q - USD (QIDiv)	USD	0.6226	Nil	07 October 2021	31 December 2022	Yes
			0.6994		10 January 2022		
			0.6940		07 April 2022		
			0.6994		07 July 2022		
LU1247883587	Q - GBP (QIDiv)	USD	0.8558	Nil	07 October 2021	31 December 2022	Yes
			0.9339		10 January 2022		
			0.9190		07 April 2022		
			1.0056		07 July 2022		
LU1247883660	Q - CHF (QIDiv)	USD	0.5965	Nil	07 October 2021	31 December 2022	Yes
			0.6658		10 January 2022		
			0.6559		07 April 2022		
			0.7217		07 July 2022		
LU1228199490	Q - EUR	USD	Nil	Nil	N/A	31 December 2022	Yes
LU1247883744	Q - EUR (AIDiv)	USD	2.9022	Nil	07 July 2022	31 December 2022	Yes
LU1799624462	Q - GBP	USD	Nil	Nil	N/A	31 December 2022	Yes
LU1762241344	S - JPY	USD	Nil	Nil	N/A	31 December 2022	Yes
LU0995160115	S - EUR	USD	Nil	Nil	N/A	31 December 2022	Yes
LU0995160206	S - USD	USD	Nil	Nil	N/A	31 December 2022	Yes
LU0995160388	S - GBP	USD	Nil	Nil	N/A	31 December 2022	Yes
LU2444285840	S - EUR (QIDiv)	USD	0.7952	0.0187	07 July 2022	31 December 2022	Yes
LU2444285923	S - GBP (QIDiv)	USD	0.7952	0.0482	07 July 2022	31 December 2022	Yes
LU2444285766	S - USD (QIDiv)	USD	0.7448	Nil	07 July 2022	31 December 2022	Yes
LU2158599089	I - USD (MIDiv)	USD	0.2065	Nil	06 August 2021	31 December 2022	Yes
			0.1955		07 September 2021		
			0.1902		07 October 2021		
			0.2024		08 November 2021		
			0.2302		07 December 2021		
			0.2324		10 January 2022		
			0.2096		07 February 2022		

			0.1877		07 March 2022		
			0.2625		07 April 2022		
			0.2371		10 May 2022		
			0.2758		10 June 2022		
			0.2521		07 July 2022		
LU1196383050	C - EUR	USD	Nil	Nil	N/A	31 December 2022	Yes
LU1196383217	C - GBP	USD	Nil	16.5185	N/A	31 December 2022	Yes
	BlueBay Investment Grade Global Aggregate Bond Fund						
LU1816214438	C - USD (Bhedged)	USD	Nil	1.3654	N/A	31 December 2022	Yes
LU1618016155	M - NOK (BHedged)	USD	Nil	1.3436	N/A	31 December 2022	Yes
LU1217275103	Q - JPY (BHedged)	USD	Nil	1.2234	N/A	31 December 2022	Yes
LU2265528716	M - EUR (BHedged)	USD	Nil	2.4251	N/A	31 December 2022	Yes
	BlueBay Total Return Credit Fund						
LU1105492455	C - USD	USD	Nil	4.7833	N/A	31 December 2022	Yes
LU1128624399	C - EUR (QIDiv)	USD	0.9918	Nil	07 October 2021	31 December 2022	Yes
			1.0840		10 January 2022		
			1.0403		07 April 2022		
			0.9405		07 July 2022		
LU1128623821	C - GBP (QIDiv)	USD	1.1896	Nil	07 October 2021	31 December 2022	Yes
			1.2942		10 January 2022		
			1.3210		07 April 2022		
			1.2882		07 July 2022		
LU1128624639	C - USD (QIDiv)	USD	0.9285	Nil	07 October 2021	31 December 2022	Yes
			1.0393		10 January 2022		
			1.0702		07 April 2022		
			1.1087		07 July 2022		
LU1105492539	C - EUR	USD	Nil	4.6569	N/A	31 December 2022	Yes
LU1847827075	I - GBP (QIDiv)	USD	1.3230	Nil	07 October 2021	31 December 2022	Yes
			1.4392		10 January 2022		
			1.4687		07 April 2022		
			1.4322		07 July 2022		
LU1618015850	M – NOK	USD	Nil	4.5241	N/A	31 December 2022	Yes
LU2320032787	S - JPY	USD	Nil	3.1321	N/A	31 December 2022	Yes
	BlueBay Emerging Market Aggregate Bond Fund						
LU1278655235	M - EUR	USD	Nil	5.0965	N/A	31 December 2022	Yes
LU1932874842	S - JPY	USD	Nil	4.1380	N/A	31 December 2022	Yes
LU2242755796	Q - EUR (QIDiv)	USD	1.3889	Nil	07 October 2021	31 December 2022	Yes

			1.3993		10 January 2022		
			1.3829		07 April 2022		
			1.3642		07 July 2022		
LU1235911606	S - USD	USD	Nil	4.2296	N/A	31 December 2022	Yes
LU1235911432	S - EUR	USD	Nil	2.1644	N/A	31 December 2022	Yes
	BlueBay Emerging Market Local Currency Corporate Bond Fund						
LU1083684891	I - USD	USD	Nil	5.6620	N/A	31 December 2022	Yes
LU1489395605	M – USD	USD	Nil	5.9484	N/A	31 December 2022	Yes
LU1426133440	M - EUR	USD	Nil	6.4936	N/A	31 December 2022	Yes
	BlueBay Global Sovereign Opportunities Fund						
LU1542977233	C - EUR (CPerf)	USD	Nil	1.8988	N/A	31 December 2022	Yes
LU1555169686	C - GBP (CPerf)	USD	Nil	1.5439	N/A	31 December 2022	Yes
LU1542977076	C - USD (CPerf)	USD	Nil	1.5434	N/A	31 December 2022	Yes
LU1354249358	M - EUR	USD	Nil	2.1367	N/A	31 December 2022	Yes
LU1542977829	M - EUR (CPerf)	USD	Nil	1.9193	N/A	31 December 2022	Yes
LU1542978124	Q - EUR (CPerf)	USD	Nil	1.8653	N/A	31 December 2022	Yes
LU1799624207	Q - NOK (Cperf)	USD	Nil	1.8543	N/A	31 December 2022	Yes
LU1542978041	Q - USD (CPerf)	USD	Nil	1.7756	N/A	31 December 2022	Yes
LU1618016403	Q - SEK (CPerf)	USD	Nil	1.8940	N/A	31 December 2022	Yes
LU1896831382	S-GBP-CPERF	USD	Nil	3.1938	N/A	31 December 2022	Yes
LU1896831549	S-USD-CPERF	USD	Nil	2.4485	N/A	31 December 2022	Yes
LU1789435531	ZR - USD (Cperf) - (AIDIV)	USD	2.6220	Nil	07 July 2022	31 December 2022	Yes
LU1662752705	ZR - EUR (Cperf)	USD	Nil	2.9813	N/A	31 December 2022	Yes
LU1762241690	ZR - GBP (Cperf) - (AIDIV)	USD	3.3018	Nil	07 July 2022	31 December 2022	Yes
	BlueBay Global High Yield ESG Bond Fund						
LU1822309792	B - USD	USD	Nil	4.5416	N/A	31 December 2022	Yes
LU1816654161	S - USD	USD	Nil	5.5087	N/A	31 December 2022	Yes
LU1573123160	S – EUR	USD	Nil	5.7472	N/A	31 December 2022	Yes
LU1816654245	S - GBP	USD	Nil	6.9681	N/A	31 December 2022	Yes
LU2098356731	S - GBP (QIDiv)	USD	1.7398	3.9318	07 October 2021	31 December 2022	Yes
			1.6396		10 January 2022		
			1.7877		07 April 2022		
			1.5946		07 July 2022		
LU2249904058	S - EUR (QIDiv)	USD	1.4775	Nil	07 October 2021	31 December 2022	Yes
			1.3991		10 January 2022		
			1.4846		07 April 2022		
			1.3403		07 July 2022		

LU2249904215	S - USD (QIDiv)	USD	1.2646	0.5918	07 October 2021	31 December 2022	Yes
			1.2266		10 January 2022		
			1.3460		07 April 2022		
			1.2757		07 July 2022		
LU1573123244	Q - EUR	USD	Nil	5.0491	N/A	31 December 2022	Yes
LU1573122865	C - EUR	USD	Nil	4.9812	N/A	31 December 2022	Yes
LU1694800795	M - USD	USD	Nil	2.6127	N/A	31 December 2022	Yes
LU2233263826	C - GBP (AIDiv)	USD	6.9168	Nil	07 July 2022	31 December 2022	Yes
LU2233263743	C - GBP	USD	Nil	5.4524	N/A	31 December 2022	Yes
	BlueBay Investment Grade Structured Credit Fund						
LU1920264402	G - EUR	EUR	Nil	1.3799	N/A	31 December 2022	Yes
LU1959294759	G - GBP - QIDIV	EUR	0.4545	Nil	07 October 2021	31 December 2022	Yes
			0.4542		10 January 2022		
			0.7047		07 April 2022		
			0.4519		07 July 2022		
LU1959294833	G - CAD - QIDIV	EUR	0.4155	Nil	07 October 2021	31 December 2022	Yes
			0.2668		10 January 2022		
			0.2641		07 April 2022		
			0.2696		07 July 2022		
LU1920264667	G - GBP	EUR	Nil	1.6670	N/A	31 December 2022	Yes
LU1959294593	G - USD – QIDIV	EUR	0.3366	Nil	07 October 2021	31 December 2022	Yes
			0.3377		10 January 2022		
			0.5620		07 April 2022		
			0.3536		07 July 2022		
LU1920264584	G - USD	EUR	Nil	1.3366	N/A	31 December 2022	Yes
LU1960063037	Q - EUR	EUR	Nil	1.1754	N/A	31 December 2022	Yes
LU1960063201	S - EUR	EUR	Nil	1.2751	N/A	31 December 2022	Yes
LU1960062906	Q - USD	EUR	Nil	2.2249	N/A	31 December 2022	Yes
LU2373170500	Q - GBP	EUR	Nil	1.3254	N/A	31 December 2022	Yes
	BlueBay Emerging Market High Yield Corporate Bond Fund						
LU1170320359	Q - CHF	USD	Nil	5.3637	N/A	31 December 2022	Yes
LU0720471928	M - EUR	USD	Nil	5.3338	N/A	31 December 2022	Yes
LU0842201757	C - EUR	USD	Nil	0.9427	N/A	31 December 2022	Yes
	BlueBay Emerging Market Aggregate Short Duration Bond Fund						
LU2064239861	G - GBP (AIDiv)	USD	6.0740	Nil	07 July 2022	31 December 2022	Yes
LU2123801644	S - JPY	USD	Nil	3.4532	N/A	31 December 2022	Yes

LU2017805354	G - EUR	USD	Nil	4.5731	N/A	31 December 2022	Yes
LU2017805511	G - GBP	USD	Nil	5.4484	N/A	31 December 2022	Yes
LU2017805438	G - USD	USD	Nil	4.1049	N/A	31 December 2022	Yes
LU2090744355	W - USD	USD	Nil	3.7684	N/A	31 December 2022	Yes
LU2017806592	K - EUR	USD	Nil	4.0993	N/A	31 December 2022	Yes
LU2017806675	K - USD	USD	Nil	3.6381	N/A	31 December 2022	Yes
	BlueBay Capital Income Fund						
LU2346224988	G - GBP - AIDIV	EUR	4.8568	Nil	07 July 2022	31 December 2022	Yes
LU2089998004	G - EUR	EUR	Nil	3.5706	N/A	31 December 2022	Yes
	BlueBay Impact - Aligned Bond Fund						
LU2333308927	G - GBP	USD	Nil	2.7071	N/A	31 December 2022	Yes
LU2333309222	G - GBP (QIDiv)	USD	0.8342	0.4630	07 October 2021	31 December 2022	Yes
			0.8144		10 January 2022		
			0.7776		07 April 2022		
			0.7356		07 July 2022		
LU2342976193	C - GBP (QIDiv)	USD	0.5509	Nil	07 October 2021	31 December 2022	Yes
			0.7936		10 January 2022		
			0.7655		07 April 2022		
			0.7163		07 July 2022		
LU2342975971	C - GBP	USD	Nil	2.2262	N/A	31 December 2022	Yes
LU2333309495	G – EUR (QIDiv)		0.5303	Nil	10 January 2022	31 December 2022	Yes
			0.6449		07 April 2022		
			0.6172		07 July 2022		
	BlueBay Investment Grade ESG Bond Fund						
LU2333307283	S - EUR	EUR	Nil	0.6568	N/A	31 December 2022	Yes