

## COMUNICACIÓN DE NÚMERO DE ACCIONISTAS Y PATRIMONIO DE IIC EXTRANJERA

ALLFUNDS BANK, S.A., en calidad de comercializador designado de BLUEBAY FUNDS inscrita en el Registro de instituciones de inversión colectiva extranjeras comercializadas en España de la CNMV con el número 724 , ha realizado la comunicación relativa al número de accionistas y patrimonio a los efectos del artículo 52 del Reglamento del IRPF.

La información que se comunica es la siguiente:

| Denominación                                      | Fecha      | Partícipes | Patrimonio       |
|---------------------------------------------------|------------|------------|------------------|
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND M-GBP | 30/09/2014 | 5.382      | 1.514.395.855,14 |
| BLUEBAY EMERGING MARKET BOND FUND B CHF           | 30/09/2014 | 680        | 898.952.024,54   |
| BLUEBAY EMERGING MARKET BOND FUND B EUR           | 30/09/2014 | 680        | 898.952.024,54   |
| BLUEBAY EMERGING MARKET BOND FUND B EUR (PERF)    | 30/09/2014 | 680        | 898.952.024,54   |
| BLUEBAY EMERGING MARKET BOND FUND B GBP           | 30/09/2014 | 680        | 898.952.024,54   |
| BLUEBAY EMERGING MARKET BOND FUND B USD           | 30/09/2014 | 680        | 898.952.024,54   |
| BLUEBAY EMERGING MARKET BOND FUND B USD PERF      | 30/09/2014 | 680        | 898.952.024,54   |
| BLUEBAY EMERGING MARKET BOND FUND C EUR           | 30/09/2014 | 680        | 898.952.024,54   |
| BLUEBAY EMERGING MARKET BOND FUND C EUR AIDIV     | 30/09/2014 | 680        | 898.952.024,54   |
| BLUEBAY EMERGING MARKET BOND FUND C GBP           | 30/09/2014 | 680        | 898.952.024,54   |
| BLUEBAY EMERGING MARKET BOND FUND C GBP (QLDIV)   | 30/09/2014 | 680        | 898.952.024,54   |
| BLUEBAY EMERGING MARKET BOND FUND C GBP AIDIV     | 30/09/2014 | 680        | 898.952.024,54   |
| BLUEBAY EMERGING MARKET BOND FUND C USD           | 30/09/2014 | 680        | 898.952.024,54   |
| BLUEBAY EMERGING MARKET BOND FUND C USD AIDIV     | 30/09/2014 | 680        | 898.952.024,54   |
| BLUEBAY EMERGING MARKET BOND FUND DR GBP (QLDIV)  | 30/09/2014 | 680        | 898.952.024,54   |
| BLUEBAY EMERGING MARKET BOND FUND I AUD           | 30/09/2014 | 680        | 898.952.024,54   |
| BLUEBAY EMERGING MARKET BOND FUND I CAD           | 30/09/2014 | 680        | 898.952.024,54   |
| BLUEBAY EMERGING MARKET BOND FUND I CAD ACDIV     | 30/09/2014 | 680        | 898.952.024,54   |
| BLUEBAY EMERGING MARKET BOND FUND I CHF           | 30/09/2014 | 680        | 898.952.024,54   |

| <b>Denominación</b>                                        | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|------------------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY EMERGING MARKET BOND FUND I EUR                    | 30/09/2014   | 680               | 898.952.024,54    |
| BLUEBAY EMERGING MARKET BOND FUND I EUR ALDIV              | 30/09/2014   | 680               | 898.852.024,54    |
| BLUEBAY EMERGING MARKET BOND FUND I EUR PERF               | 30/09/2014   | 680               | 898.952.024,54    |
| BLUEBAY EMERGING MARKET BOND FUND I GBP                    | 30/09/2014   | 680               | 898.952.024,54    |
| BLUEBAY EMERGING MARKET BOND FUND I USD                    | 30/09/2014   | 680               | 898.952.024,54    |
| BLUEBAY EMERGING MARKET BOND FUND I USD ALDIV              | 30/09/2014   | 680               | 898.952.024,54    |
| BLUEBAY EMERGING MARKET BOND FUND I USD PERF               | 30/09/2014   | 680               | 898.952.024,54    |
| BLUEBAY EMERGING MARKET BOND FUND M EUR                    | 30/09/2014   | 680               | 898.952.024,54    |
| BLUEBAY EMERGING MARKET BOND FUND M GBP                    | 30/09/2014   | 680               | 898.952.024,54    |
| BLUEBAY EMERGING MARKET BOND FUND M USD                    | 30/09/2014   | 680               | 898.952.024,54    |
| BLUEBAY EMERGING MARKET BOND FUND R CHF                    | 30/09/2014   | 680               | 898.952.024,54    |
| BLUEBAY EMERGING MARKET BOND FUND R EUR                    | 30/09/2014   | 680               | 898.952.024,54    |
| BLUEBAY EMERGING MARKET BOND FUND R EUR ALDIV              | 30/09/2014   | 680               | 898.952.024,54    |
| BLUEBAY EMERGING MARKET BOND FUND R NOK                    | 30/09/2014   | 680               | 898.952.024,54    |
| BLUEBAY EMERGING MARKET BOND FUND R SEK                    | 30/09/2014   | 680               | 898.952.024,54    |
| BLUEBAY EMERGING MARKET BOND FUND R SGD                    | 30/09/2014   | 680               | 898.952.024,54    |
| BLUEBAY EMERGING MARKET BOND FUND R SGD MLDIV              | 30/09/2014   | 680               | 898.952.024,54    |
| BLUEBAY EMERGING MARKET BOND FUND R USD                    | 30/09/2014   | 680               | 898.952.024,54    |
| BLUEBAY EMERGING MARKET BOND FUND R USD ALDIV              | 30/09/2014   | 680               | 898.952.024,54    |
| BLUEBAY EMERGING MARKET BOND FUND S CHF                    | 30/09/2014   | 680               | 898.952.024,54    |
| BLUEBAY EMERGING MARKET BOND FUND S EUR                    | 30/09/2014   | 680               | 898.952.024,54    |
| BLUEBAY EMERGING MARKET BOND FUND S GBP                    | 30/09/2014   | 680               | 898.952.024,54    |
| BLUEBAY EMERGING MARKET BOND FUND S USD                    | 30/09/2014   | 680               | 898.952.024,54    |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND B- EURO (PERF) | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND B-CHF          | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND B-EURO         | 30/09/2014   | 5.382             | 1.514.395.855,14  |

| <b>Denominación</b>                                       | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|-----------------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND B-GBP         | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND B-USD         | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND B-USD (PERF)  | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND C-EUR         | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND C-EUR (ALDIV) | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND C-GBP         | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND C-GBP (ALDIV) | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND C-USD         | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND C-USD (ALDIV) | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND D-GBP         | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND DR-GBP        | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND I-AUD         | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND I-CAD         | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND I-CAD (CDIV)  | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND I-CHF         | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND I-EUR         | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND I-EUR (ALDIV) | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND I-EUR (PERF)  | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND I-GBP         | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND I-USD         | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND I-USD (ALDIV) | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND I-USD (PERF)  | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND M-EUR         | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND MR-EUR        | 31/10/2013   | 2.734             | 2.238.469.047,05  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND MR-SEK        | 31/10/2013   | 2.734             | 2.238.469.047,05  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND MR-USD        | 31/10/2013   | 2.734             | 2.238.469.047,05  |

| <b>Denominación</b>                                            | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|----------------------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND M-USD              | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND R-CHF              | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND R-EUR              | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND R-EUR (ALDIV)      | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND R-NOK              | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND R-SEK              | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND R-SGD              | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND R-SGD (MIDIV)      | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND R-USD              | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND R-USD (ALDIV)      | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND S CHF              | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND S EUR              | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND S GBP              | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET CORPORATE BOND FUND S USD              | 30/09/2014   | 5.382             | 1.514.395.855,14  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND B-CHF         | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND B-EUR         | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND B-EUR (PERF)  | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND B-GBP         | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND B-USD         | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND B-USD (PERF)  | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND C-EUR         | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND C-EUR (ALDIV) | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND C-GBP         | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND C-GBP (ALDIV) | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND C-USD         | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND C-USD (ALDIV) | 30/09/2014   | 1.043             | 1.988.471.095,98  |

| <b>Denominación</b>                                            | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|----------------------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND D-GBP         | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND DR-GBP        | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND G-USD         | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND I-AUD         | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND I-CAD         | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND I-CAD (ACDIV) | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND I-CHF         | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND I-EUR         | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND I-EUR (ALDIV) | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND I-EUR (PERF)  | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND I-GBP         | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND I-USD         | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND I-USD (ALDIV) | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND I-USD (PERF)  | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND M-EUR         | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND M-GBP         | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND MR-EUR        | 31/10/2013   | 514               | 2.321.901.149,61  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND MR-SEK        | 31/10/2013   | 514               | 2.321.901.149,61  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND MR-USD        | 31/10/2013   | 514               | 2.321.901.149,61  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND M-USD         | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND R SGD (MLDIV) | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND R-CHF         | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND R-EUR         | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND R-EUR (ALDIV) | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND R-NOK         | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND R-SEK         | 30/09/2014   | 1.043             | 1.988.471.095,98  |

| <b>Denominación</b>                                              | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|------------------------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND R-SGD           | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND R-USD           | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND R-USD (ALDIV)   | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND S - CHF         | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND S - EUR         | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND S - GBP         | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND S - GBP (AIDIV) | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET LOCAL CURRENCY BOND FUND S - USD         | 30/09/2014   | 1.043             | 1.988.471.095,98  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND B-CHF                   | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND B-EUR                   | 31/10/2013   | 514               | 1.815.518.634,61  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND B-EUR (PERF)            | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND B-GBP                   | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND B-USD                   | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND B-USD (PERF)            | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND C-EUR                   | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND C-EUR (ALDIV)           | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND C-GBP                   | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND C-GBP (ALDIV)           | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND C-USD                   | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND C-USD (ALDIV)           | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND D-GBP (QLDIV)           | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND DR-GBP (QLDIV)          | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND I-AUD                   | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND I-CAD                   | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND I-CAD (ACDIV)           | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND I-CHF                   | 31/10/2013   | 691               | 1.815.518.634,44  |

| <b>Denominación</b>                                    | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|--------------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY EMERGING MARKET SELECT BOND FUND I-EUR         | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND I-EUR (ALDIV) | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND I-EUR (PERF)  | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND I-GBP         | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND I-NOK         | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND I-USD         | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND I-USD (ALDIV) | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND I-USD (PERF)  | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND M-EUR         | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND M-EUR (ALDIV) | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND M-GBP         | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND MR-EUR        | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND MR-SEK        | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND MR-USD        | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND M-USD         | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND R-CHF         | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND R-EUR         | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND R-EUR (ALDIV) | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND R-NOK         | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND R-SEK         | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND R-USD         | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY EMERGING MARKET SELECT BOND FUND R-USD (ALDIV) | 31/10/2013   | 691               | 1.815.518.634,44  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND B - CHF           | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND B - EUR           | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND B - EUR (PERF)    | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND B - GBP           | 30/09/2014   | 789               | 1.435.023.142,69  |

| <b>Denominación</b>                                   | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|-------------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND B - USD          | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND B - USD (PERF)   | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND C - EUR          | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND C - EUR (AIDIV)  | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND C - GBP          | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND C - GBP (AIDIV)  | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND C - USD          | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND C - USD (AIDIV)  | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND D - GBP (QIDIV)  | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND DR - GBP (QIDIV) | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND I - AUD          | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND I - CAD          | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND I - CAD (ACDIV)  | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND I - CHF          | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND I - EUR          | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND I - EUR (AIDIV)  | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND I - EUR (PERF)   | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND I - GBP          | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND I - USD          | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND I - USD (AIDIV)  | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND I - USD (PERF)   | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND M - EUR          | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND M - GBP          | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND M - USD          | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND R - CHF          | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND R - EUR          | 30/09/2014   | 789               | 1.435.023.142,69  |



| <b>Denominación</b>                                  | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|------------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND R - EUR (AIDIV) | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND R - NOK         | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND R - SEK         | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND R - USD         | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND R - USD (AIDIV) | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND S - CHF         | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND S - EUR         | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL CONVERTIBLE BOND FUND S - USD         | 30/09/2014   | 789               | 1.435.023.142,69  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND B - CHF          | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND B - EUR          | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND B - EUR (AIDIV)  | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND B - EUR (PERF)   | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND B - GBP          | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND B - USD          | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND B - USD (AIDIV)  | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND B - USD (MIDIV)  | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND B - USD (PERF)   | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND C - EUR          | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND C - EUR (AIDIV)  | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND C - GBP          | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND C - GBP (AIDIV)  | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND C - USD          | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND C - USD (AIDIV)  | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND D - GBP (QIDIV)  | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND DR - GBP (QIDIV) | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND I - AUD          | 30/09/2014   | 720               | 520.932.433,80    |

| <b>Denominación</b>                                 | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|-----------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY GLOBAL HIGH YIELD BOND FUND I - CAD         | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND I - CAD (ACDIV) | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND I - CHF         | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND I - EUR         | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND I - EUR (AIDIV) | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND I - EUR (PERF)  | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND I - GBP         | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND I - NOK         | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND I - USD         | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND I - USD (AIDIV) | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND I - USD (PERF)  | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND M - EUR         | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND M - EUR         | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND M - GBP         | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND R - CHF         | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND R - EUR         | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND R - EUR (AIDIV) | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND R - NOK         | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND R - SEK         | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND R - USD         | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND R - USD (AIDIV) | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND S - EUR         | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND S - GBP         | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND S - USD         | 30/09/2014   | 720               | 520.932.433,80    |
| BLUEBAY HIGH YIELD BOND FUND BASE R-EUR             | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND B-CHF                  | 30/09/2014   | 2.550             | 1.183.349.931,00  |

| <b>Denominación</b>                         | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|---------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY HIGH YIELD BOND FUND B-EUR          | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND B-EUR (PERF)   | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND B-GBP          | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND B-USD          | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND B-USD (PERF)   | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND C-EUR          | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND C-EUR (ALDIV)  | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND C-GBP          | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND C-GBP (ALDIV)  | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND C-USD          | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND C-USD (ALDIV)  | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND D-GBP (QLDIV)  | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND DR-GBP (QLDIV) | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND I-AUD          | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND I-CAD          | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND I-CAD (ACDIV)  | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND I-CHF          | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND I-EUR          | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND I-EUR (ALDIV)  | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND I-EUR (PERF)   | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND I-GBP          | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND I-USD          | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND I-USD (ALDIV)  | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND I-USD (PERF)   | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND M GBP          | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND M-CHF          | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND M-EUR          | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND M-EUR (ALDIV)  | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND M-NOK          | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND MR-EUR         | 31/10/2013   | 1.935             | 1.617.755.449,00  |
| BLUEBAY HIGH YIELD BOND FUND MR-SEK         | 31/10/2013   | 1.935             | 1.617.755.449,00  |
| BLUEBAY HIGH YIELD BOND FUND MR-USD         | 31/10/2013   | 1.935             | 1.617.755.449,00  |
| BLUEBAY HIGH YIELD BOND FUND M-SEK          | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND M-USD          | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND M-USD          | 30/09/2014   | 2.550             | 1.183.349.931,00  |

| <b>Denominación</b>                                   | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|-------------------------------------------------------|--------------|-------------------|-------------------|
| (ALDIV)                                               |              |                   |                   |
| BLUEBAY HIGH YIELD BOND FUND R-CHF                    | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND R-EUR (ALDIV)            | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND R-NOK                    | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND R-SEK                    | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND R-SGD                    | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND R-SGD (MIDIV)            | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND R-USD                    | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND R-USD (ALDIV)            | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND S - CHF                  | 30/09/2014   | 2.250             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND S - EUR                  | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND S - GBP                  | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD BOND FUND S - USD                  | 30/09/2014   | 2.550             | 1.183.349.931,00  |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND B CHF          | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND B-EUR          | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND B-EUR (PERF)   | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND B-GBP          | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND B-USD          | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND B-USD (PERF)   | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND C-EUR          | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND C-EUR (ALDIV)  | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND C-GBP          | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND C-GBP (ALDIV)  | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND C-USD          | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND C-USD (ALDIV)  | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND D-GBP (QLDIV)  | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND DR-GBP (QLDIV) | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND I-AUD          | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND I-CAD          | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND I-CAD (ACDIV)  | 30/09/2014   | 645               | 256.120.071,00    |

| <b>Denominación</b>                                    | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|--------------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY HIGH YIELD CORPORATE BOND FUND I-CHF           | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND I-EUR           | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND I-EUR (ALDIV)   | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND I-EUR (PERF)    | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND I-GBP           | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND I-USD           | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND I-USD (ALDIV)   | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND I-USD (PERF)    | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND M-CHF           | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND M-EUR           | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND M-GBP           | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND MR-EUR          | 31/10/2013   | 911               | 292.040.233,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND MR-SEK          | 31/10/2013   | 911               | 292.040.233,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND MR-USD          | 31/10/2013   | 911               | 292.040.233,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND M-USD           | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND M-USD (ALDIV)   | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND R - USD (MIDIV) | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND R-CHF           | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND R-EUR           | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND R-EUR (ALDIV)   | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND R-NOK           | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND R-SEK           | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND R-USD           | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND R-USD (ALDIV)   | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND S - EUR         | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY HIGH YIELD CORPORATE BOND FUND S - GBP         | 30/09/2014   | 645               | 256.120.071,00    |

| <b>Denominación</b>                                               | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|-------------------------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY HIGH YIELD CORPORATE BOND FUND S - USD                    | 30/09/2014   | 645               | 256.120.071,00    |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND B CHF          | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND B EUR          | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND B EUR PERF     | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND B GBP          | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND B USD          | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND B USD PERF     | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND B-EUR (ALDIV)  | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND C-EUR          | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND C-EUR (ALDIV)  | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND C-GBP          | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND C-GBP (ALDIV)  | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND C-USD          | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND C-USD (ALDIV)  | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND D GBP (QLDIV)  | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND DR GBP (QLDIV) | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I - SGD        | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I AUD          | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I CAD          | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I CAD ACDIV    | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I CHF          | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I EUR          | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I EUR ALDIV    | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I EUR PERF     | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I GBP          | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I USD          | 30/09/2014   | 5.071             | 5.370.104.053,00  |

| <b>Denominación</b>                                                | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|--------------------------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I USD ALDIV     | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I USD PERF      | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I-NOK           | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I-SEK           | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND M EUR           | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND M GBP           | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND M USD           | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND MR EUR          | 31/10/2013   | 3.406             | 2.612.087.368,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND MR SEK          | 31/10/2013   | 3.406             | 2.612.087.368,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND MR USD          | 31/10/2013   | 3.406             | 2.612.087.368,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND R CHF           | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND R EUR           | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND R EUR ALDIV     | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND R NOK           | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND R SEK           | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND R USD           | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND R USD DIV       | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND S - CHF (AIDIV) | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND S - EUR         | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND S - EUR (AIDIV) | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND S - GBP         | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND S - GBP (AIDIV) | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND S - JPY         | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND S - USD         | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND S - USD (AIDIV) | 30/09/2014   | 5.071             | 5.370.104.053,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND B - JPY                         | 30/09/2014   | 10.157            | 8.566.154.372,00  |

| <b>Denominación</b>                                | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|----------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY INVESTMENT GRADE BOND FUND B-CHF           | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND B-EUR           | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND B-EUR (PERF)    | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND B-GBP           | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND B-USD           | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND B-USD (PERF)    | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND C-EUR           | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND C-EUR (ALDIV)   | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND C-GBP           | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND C-GBP (ALDIV)   | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND CLASS MR-EUR    | 31/10/2013   | 4.629             | 8.470.456.986,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND C-USD           | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND C-USD (ALDIV)   | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND D-GBP           | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND DR-GBP (QLDIV)  | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND I - GBP (MIDIV) | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND I-AUD           | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND I-CAD           | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND I-CAD (ACDIV)   | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND I-CHF           | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND I-EUR           | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND I-EUR (ALLDIV)  | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND I-EUR (PERF)    | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND I-GBP           | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND I-USD           | 30/09/2014   | 5.077             | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND I-USD (ALDIV)   | 31/10/2013   | 4.629             | 8.470.456.986,00  |



| <b>Denominación</b>                                | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|----------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY INVESTMENT GRADE BOND FUND I-USD (PERF)    | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND M-CHF           | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND M-EUR           | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND M-EUR (ALDIV)   | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND M-GBP           | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND M-NOK           | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND MR-SEK          | 31/10/2013   | 4.629             | 8.470.456.986,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND MR-USD          | 31/10/2013   | 4.629             | 8.470.456.986,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND M-SEK           | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND M-USD           | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND R-CHF           | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND R-EUR           | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND R-EUR (ALDIV)   | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND R-NOK           | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND R-SEK           | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND R-USD           | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND R-USD (ALDIV)   | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND S - CHF         | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND S - CHF (AIDIV) | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND S - EUR         | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND S - EUR (AIDIV) | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND S - GBP         | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND S - GBP (AIDIV) | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND S - USD         | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND S - USD (AIDIV) | 30/09/2014   | 10.157            | 8.566.154.372,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND B-CHF          | 30/09/2014   | 3.640             | 1.301.447.097,00  |

| <b>Denominación</b>                                | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|----------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY INVESTMENT GRADE LIBOR FUND B-EUR          | 30/09/2014   | 10.157            | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND B-EUR (PERF)   | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND B-GBP          | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND B-USD          | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND B-USD (PERF)   | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND C-EUR          | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND C-EUR (ALDIV)  | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND C-GBP          | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND C-GBP (ALDIV)  | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND C-USD          | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND C-USD (ALDIV)  | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND D-GBP (QLDIV)  | 30/09/2014   | 1.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND DR-GBP (QLDIV) | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND I-AUD          | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND I-CAD          | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND I-CAD (ACDIV)  | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND I-CHF          | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND I-EIR (PERF)   | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND I-EUR          | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND I-EUR (ALDIV)  | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND I-GBP          | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND I-NOK          | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND I-USD          | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND I-USD (ALDIV)  | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND I-USD (PERF)   | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND M-CHF          | 30/09/2014   | 3.640             | 1.301.447.097,00  |

| <b>Denominación</b>                               | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|---------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY INVESTMENT GRADE LIBOR FUND M-EUR         | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND M-GBP         | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND M-USD         | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND R-CHF         | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND R-EUR         | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND R-EUR (ALDIV) | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND R-NOK         | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND R-SEK         | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND R-USD         | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND R-USD (ALDIV) | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND S - CHF       | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND S - EUR       | 30/09/2014   | 3.640             | 1.301.447.097,00  |
| BLUEBAY INVESTMENT GRADE LIBOR FUND S - USD       | 30/09/2014   | 3.640             | 1.301.447.097,00  |