



BlueBay 2020 PRI Assessment Results: ESG Scores Maintained

August 2020

BlueBay Asset Management (“BlueBay”) became a signatory to the UN-supported Principles for Responsible Investment (“PRI”) in July 2013. With our focus on fixed income assets, the PRI Reporting Framework modules most applicable to BlueBay relate to corporate wide strategy and governance matters as well as the fixed income specific modules.

For more information about the PRI, please visit: <http://www.unpri.org>

BlueBay’s 2020 Assessment Results

We participated in the latest 2020 annual PRI reporting and assessment process covering the 2019 calendar year (read our 2020 Transparency Report [here](#)) and have received the PRI’s independent assessment of our performance in terms of Environmental, Social and Governance (ESG) integration within our investment process.

Overall, the assessment from the PRI continues to acknowledge our continued efforts in ESG investment risk management. Some examples of our activities during 2019 include; majority coverage of held positions in corporate and sovereign issuers with our proprietary issuer ESG evaluation framework, embedding of ESG data and research within our investment data infrastructure making it accessible and visible for all investment professionals, as well as stepping up our industry ESG collaborations and engagement. For more information about our efforts in 2019, read our Annual ESG Investment Report [here](#).

In summary, the results of our PRI assessment are as follows:

- In the **Strategy and Governance** module we maintained our A+ ranking, which was above the median score of A
- In the three modules relating to specific fixed income sub-asset classes (**Fixed Income – SSA; Fixed income – corporate financial; and fixed income – corporate non-financial**) we maintained our A+ ranking in all, which was above the median score of B for these modules

BlueBay’s PRI Assessment Results for the last three years

Module / Assessment results	Score (A+ being highest and E being lowest)					
	2018 reporting cycle (2017 calendar year)		2019 reporting cycle (2018 calendar year) ¹		2020 reporting cycle (2019 calendar year)	
	BlueBay	Median	BlueBay	Median	BlueBay	Median
Strategy & Governance	A+	A	A+	A	A+	A
Fixed income – SSA	A+	B	A+	B	A+	B
Fixed income – corporate financials	A	B	A+	B	A+	B
Fixed income – corporate non-financials	A	B	A+	B	A+	B

¹These are the revised results confirmed by the PRI, which differ to those in the Assessment Report which contain factual inaccuracies due to either selection input errors on the PRI reporting platform or inadvertent misinterpretation of the indicator in the completion of the Transparency Report by BlueBay.

For more information about ESG integration at BlueBay, please visit our [website](#) or contact ESG@BlueBay.com

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