

## 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 BOND "Q" (EUR) INC       | 28/02/2026 | 1.292      | 914.000.000,00 |
| BLUEBAY EMERGING MARKET BOND FUND B CHF          | 28/02/2026 | 1.292      | 914.000.000,00 |
| BLUEBAY EMERGING MARKET BOND FUND B EUR          | 28/02/2026 | 1.292      | 914.000.000,00 |
| BLUEBAY EMERGING MARKET BOND FUND B GBP          | 28/02/2026 | 1.292      | 914.000.000,00 |
| BLUEBAY EMERGING MARKET BOND FUND B USD          | 28/02/2026 | 1.292      | 914.000.000,00 |
| BLUEBAY EMERGING MARKET BOND FUND C CHF          | 28/02/2026 | 1.292      | 914.000.000,00 |
| BLUEBAY EMERGING MARKET BOND FUND C EUR          | 28/02/2026 | 1.292      | 914.000.000,00 |
| BLUEBAY EMERGING MARKET BOND FUND C EUR AIDIV    | 28/02/2026 | 1.292      | 914.000.000,00 |
| BLUEBAY EMERGING MARKET BOND FUND C GBP          | 28/02/2026 | 1.292      | 914.000.000,00 |
| BLUEBAY EMERGING MARKET BOND FUND C GBP AIDIV    | 28/02/2026 | 1.292      | 914.000.000,00 |
| BLUEBAY EMERGING MARKET BOND FUND C USD          | 28/02/2026 | 1.292      | 914.000.000,00 |
| BLUEBAY EMERGING MARKET BOND FUND C USD AIDIV    | 28/02/2026 | 1.292      | 914.000.000,00 |
| BLUEBAY EMERGING MARKET BOND FUND D GBP (QLDIV)  | 28/02/2026 | 1.292      | 914.000.000,00 |
| BLUEBAY EMERGING MARKET BOND FUND DR GBP (QLDIV) | 28/02/2026 | 1.292      | 914.000.000,00 |
| BLUEBAY EMERGING MARKET BOND FUND I - NOK        | 28/02/2026 | 1.292      | 914.000.000,00 |
| BLUEBAY EMERGING MARKET BOND FUND I EUR          | 28/02/2026 | 1.292      | 914.000.000,00 |
| BLUEBAY EMERGING MARKET BOND FUND I GBP          | 28/02/2026 | 1.292      | 914.000.000,00 |
| BLUEBAY EMERGING MARKET BOND FUND I USD          | 28/02/2026 | 1.292      | 914.000.000,00 |

| <b>Denominación</b>                                                | <b>Fecha</b> | <b>Partícipes</b> | <b>Patrimonio</b> |
|--------------------------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY EMERGING MARKET BOND FUND I USD (QIDIV)                    | 28/02/2026   | 1.292             | 914.000.000,00    |
| BLUEBAY EMERGING MARKET BOND FUND M                                | 28/02/2026   | 1.292             | 914.000.000,00    |
| BLUEBAY EMERGING MARKET BOND FUND M USD                            | 28/02/2026   | 1.292             | 914.000.000,00    |
| BLUEBAY EMERGING MARKET BOND FUND Q - CHF                          | 28/02/2026   | 1.292             | 914.000.000,00    |
| BLUEBAY EMERGING MARKET BOND FUND Q - EUR                          | 28/02/2026   | 1.292             | 914.000.000,00    |
| BLUEBAY EMERGING MARKET BOND FUND Q USD                            | 28/02/2026   | 1.292             | 914.000.000,00    |
| BLUEBAY EMERGING MARKET BOND FUND R - NOK                          | 28/02/2026   | 1.292             | 914.000.000,00    |
| BLUEBAY EMERGING MARKET BOND FUND R EUR                            | 28/02/2026   | 1.292             | 914.000.000,00    |
| BLUEBAY EMERGING MARKET BOND FUND R EUR ALDIV                      | 28/02/2026   | 1.292             | 914.000.000,00    |
| BLUEBAY EMERGING MARKET BOND FUND R USD                            | 28/02/2026   | 1.292             | 914.000.000,00    |
| BLUEBAY EMERGING MARKET BOND FUND R USD ALDIV                      | 28/02/2026   | 1.292             | 914.000.000,00    |
| BLUEBAY EMERGING MARKET UNCONSTRAINED BOND FUND C - CHF            | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET UNCONSTRAINED BOND FUND C - EUR (QIDIV)    | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET UNCONSTRAINED BOND FUND C - GBP (QIDIV)    | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET UNCONSTRAINED BOND FUND C - USD (QIDIV)    | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET UNCONSTRAINED BOND FUND ER - SEK           | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET UNCONSTRAINED BOND FUND G-USD (PERF)       | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET UNCONSTRAINED BOND FUND I - GBP (UNHEDGED) | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET UNCONSTRAINED BOND FUND Q - EUR (AIDIV)    | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET UNCONSTRAINED BOND FUND R-SEK              | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET UNCONSTRAINED BOND FUND V - GBP            | 28/02/2026   | 1.059             | 941.000.000,00    |

| <b>Denominación</b>                                                   | <b>Fecha</b> | <b>Partícipes</b> | <b>Patrimonio</b> |
|-----------------------------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY EMERGING MARKET<br>UNCONSTRAINED BOND FUND V - GBP<br>(QIDIV) | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET<br>UNCONSTRAINED BOND FUND V - USD<br>(QIDIV) | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET<br>UNCONSTRAINED BOND FUND V- USD             | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET<br>UNCONSTRAINED BOND FUND C - EUR            | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET<br>UNCONSTRAINED BOND FUND C - GBP            | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET<br>UNCONSTRAINED BOND FUND C - USD            | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET<br>UNCONSTRAINED BOND FUND G - EUR<br>(PERF)  | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET<br>UNCONSTRAINED BOND FUND I - CAD<br>(ACDIV) | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET<br>UNCONSTRAINED BOND FUND I - EUR            | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET<br>UNCONSTRAINED BOND FUND I - EUR<br>(PERF)  | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET<br>UNCONSTRAINED BOND FUND I - GBP            | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET<br>UNCONSTRAINED BOND FUND I - NOK            | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET<br>UNCONSTRAINED BOND FUND I - SEK            | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET<br>UNCONSTRAINED BOND FUND I - USD            | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET<br>UNCONSTRAINED BOND FUND I - USD<br>(PERF)  | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET<br>UNCONSTRAINED BOND FUND K - EUR            | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET<br>UNCONSTRAINED BOND FUND K - SEK            | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET<br>UNCONSTRAINED BOND FUND K - USD            | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET<br>UNCONSTRAINED BOND FUND M - EUR            | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET<br>UNCONSTRAINED BOND FUND M - USD            | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET<br>UNCONSTRAINED BOND FUND Q - EUR            | 28/02/2026   | 1.059             | 941.000.000,00    |

| <b>Denominación</b>                                     | <b>Fecha</b> | <b>Partícipes</b> | <b>Patrimonio</b> |
|---------------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY EMERGING MARKET UNCONSTRAINED BOND FUND Q - GBP | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET UNCONSTRAINED BOND FUND Q - USD | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET UNCONSTRAINED BOND FUND R - CHF | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET UNCONSTRAINED BOND FUND R - EUR | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY EMERGING MARKET UNCONSTRAINED BOND FUND R - USD | 28/02/2026   | 1.059             | 941.000.000,00    |
| BLUEBAY FINANCIAL CAPITAL BOND FUND A - SGD (MFDIV)     | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND A - SGD (QFDIV)     | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND A - USD (MFDIV)     | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND A - USD (QFDIV)     | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND B - USD             | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND C - CHF (ALDIV)     | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND C - EUR             | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND C - EUR (ALDIV)     | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND C - GBP             | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND C - GBP (ALDIV)     | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND C - USD             | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND C - USD (ALDIV)     | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND G - EUR (ALDIV)     | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND G - GBP             | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND G - GBP (ALDIV)     | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND G - USD (ALDIV)     | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND I - EUR             | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND I - EUR (AIDIV)     | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND I - GBP (AIDIV)     | 28/02/2026   | 1.453             | 2.202.000.000,00  |

| <b>Denominación</b>                                 | <b>Fecha</b> | <b>Partícipes</b> | <b>Patrimonio</b> |
|-----------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY FINANCIAL CAPITAL BOND FUND I - NOK         | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND I - SEK         | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND I - USD         | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND K - CHF         | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND K - EUR         | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND K - EUR (AIDIV) | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND K - GBP         | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND K - GBP (ALDIV) | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND K - USD         | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND K - USD (AIDIV) | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND M - CHF         | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND M - EUR         | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND M - EUR (AIDIV) | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND M - GBP         | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND M - USD         | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND M - USD (ALDIV) | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND Q - CHF         | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND Q - EUR         | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND Q - SEK         | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND Q - USD         | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND Q - USD (AIDIV) | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND R - EUR         | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND R - EUR (ALDIV) | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND R - SEK         | 28/02/2026   | 1.453             | 2.202.000.000,00  |

| <b>Denominación</b>                                   | <b>Fecha</b> | <b>Partícipes</b> | <b>Patrimonio</b> |
|-------------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY FINANCIAL CAPITAL BOND FUND R - USD           | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND R - USD (ALDIV)   | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY FINANCIAL CAPITAL BOND FUND R USD (QIDIV)     | 28/02/2026   | 1.453             | 2.202.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND B - CHF           | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND B - EUR           | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND B - EUR(ALDIV)    | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND B - GBP           | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND B - USD           | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND B - USD (ALDIV)   | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND C - CHF           | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND C - EUR           | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND C - EUR (ALDIV)   | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND C - GBP           | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND C - GBP (ALDIV)   | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND C - USD           | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND C - USD (ALDIV)   | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND C- GBP (UNHEDGED) | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND I - EUR           | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND I - EUR (ALDIV)   | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND I - EUR (PERF)    | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND I - GBP           | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND I - GBP (MLDIV)   | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND I - NOK           | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND I - SEK           | 28/02/2026   | 1.866             | 1.555.000.000,00  |

| <b>Denominación</b>                                                | <b>Fecha</b> | <b>Partícipes</b> | <b>Patrimonio</b> |
|--------------------------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY GLOBAL HIGH YIELD BOND FUND I - USD                        | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND I - USD (ALDIV)                | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND M - EUR                        | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND M - GBP                        | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND M - GBP (MLDIV)                | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND M - NOK                        | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND M - SEK                        | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND M - USD                        | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND Q - SEK                        | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND Q- CHF                         | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND Q- EUR                         | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND Q- EUR (ALDIV)                 | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND Q- GBP                         | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND Q- GBP (ALDIV)                 | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND Q- GBP (QLDIV)                 | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND Q- USD                         | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND Q- USD (QLDIV)                 | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND R - CHF                        | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND R - EUR                        | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND R - EUR (ALDIV)                | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND R - NOK                        | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL HIGH YIELD BOND FUND R - USD                        | 28/02/2026   | 1.866             | 1.555.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND A- USD (MIDIV) | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND B - EUR        | 28/02/2026   | 629               | 1.868.000.000,00  |

| <b>Denominación</b>                                                 | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|---------------------------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND B - USD         | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND C - EUR         | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND C - EUR (AIDIV) | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND C - GBP         | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND C - GBP (ALDIV) | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND C - USD         | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND C - USD (AIDIV) | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND I - AUD         | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND I - EUR         | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND I - EUR (AIDIV) | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND I - GBP         | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND I - GBP (QIDIV) | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND I - NOK         | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND I - USD         | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND I - USD (MIDIV) | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND M - CHF         | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND M - EUR         | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND M - NOK         | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND M - USD         | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND Q - CHF (QIDIV) | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND Q - EUR         | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND Q - EUR (AIDIV) | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND Q - GBP         | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND Q - GBP (QIDIV) | 28/02/2026   | 629               | 1.868.000.000,00  |

| <b>Denominación</b>                                                     | <b>Fecha</b> | <b>Partícipes</b> | <b>Patrimonio</b> |
|-------------------------------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND Q - USD             | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND Q - USD (QIDIV)     | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND Q-CHF               | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND R - CHF             | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND R - CHF (AIDIV)     | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND R - CHF (QIDIV)     | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND R - EUR             | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND R - EUR (AIDIV)     | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND R - EUR (QIDIV)     | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND R - GBP             | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND R - GBP (QIDIV)     | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND R - USD             | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND R - USD (AIDIV)     | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL INVESTMENT GRADE CORPORATE BOND FUND R - USD (QIDIV)     | 28/02/2026   | 629               | 1.868.000.000,00  |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND A-EUR (CPERF) EUR           | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND A-USD (CPERF) USD           | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND C - EUR (CPERF) EUR         | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND C - EUR (CPERF)-(QIDIV) EUR | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND C - GBP (CPERF)             | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND C - GBP (CPERF)-(AIDIV)     | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND C - GBP (CPERF)-(QIDIV)     | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND C - USD                     | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND C - USD (CPERF) USD         | 28/02/2026   | 3.136             | 410.000.000,00    |

| <b>Denominación</b>                                                     | <b>Fecha</b> | <b>Partícipes</b> | <b>Patrimonio</b> |
|-------------------------------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND C - USD (CPERF)-(QIDIV) USD | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND C-EUR                       | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND I - CAD (ACDIV)             | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND I - CHF (PERF)              | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND I - EUR                     | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND I - EUR (CPERF) EUR         | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND I - EUR (PERF) EUR          | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND I - GBP (PERF)              | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND I - JPY (PERF)              | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND I - SEK                     | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND I - SEK (PERF)              | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND I - USD                     | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND I - USD (CPERF) USD         | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND I - USD (PERF) USD          | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND M - CHF (CPERF)             | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND M - EUR                     | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND M - EUR (CPERF) EUR         | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND M - SGD (CPERF)             | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND M - USD (CPERF) USD         | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND Q - EUR (CPERF) EUR         | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND Q - NOK (CPERF)             | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND Q - SEK (CPERF)             | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND Q - USD (CPERF) USD         | 28/02/2026   | 3.136             | 410.000.000,00    |

| <b>Denominación</b>                                                      | <b>Fecha</b> | <b>Partícipes</b> | <b>Patrimonio</b> |
|--------------------------------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND Z - CHF (PERF)               | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND Z - EUR (PERF) EUR           | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND Z - GBP (PERF)               | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND Z - USD (PERF) USD           | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND ZR - EUR (CPERF) EUR         | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND ZR - GBP (CPERF)-(AIDIV)     | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY GLOBAL SOVEREIGN OPPORTUNITIES FUND ZR - USD (CPERF)-(AIDIV) USD | 28/02/2026   | 3.136             | 410.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND C-CHF                                   | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND M-USD                                   | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND Q - GBP (AIDIV)                         | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND Q - USD                                 | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND V - EUR (QIDIV)                         | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND B-EUR                                   | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND B-GBP                                   | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND B-USD                                   | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND C-EUR                                   | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND C-EUR (ALDIV)                           | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND C-GBP                                   | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND C-GBP (ALDIV)                           | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND C-USD                                   | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND C-USD (ALDIV)                           | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND D-GBP (QLDIV)                           | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND DR-GBP (QLDIV)                          | 28/02/2026   | 3.231             | 373.000.000,00    |

| <b>Denominación</b>                                           | <b>Fecha</b> | <b>Partícipes</b> | <b>Patrimonio</b> |
|---------------------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY HIGH YIELD ESG BOND FUND I - CHF                      | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND I - EUR                      | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND I - EUR (ALDIV)              | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND I - EUR (PERF)               | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND I - USD                      | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND I - USD (ALDIV)              | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND I - USD (PERF)               | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND M - USD (MIDIV)              | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND M - EUR                      | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND Q - EUR                      | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND R - CHF                      | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND R - EUR                      | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND R - EUR (ALDIV)              | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND R - NOK                      | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND R - SEK                      | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND R - USD                      | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND R - USD (ALDIV)              | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND V - EUR                      | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUND V - USD (QIDIV)              | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY HIGH YIELD ESG BOND FUNDV - USD                       | 28/02/2026   | 3.231             | 373.000.000,00    |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND B CHF      | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND B EUR      | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND B EUR PERF | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND B GBP      | 28/02/2026   | 38.677            | 1.396.000.000,00  |

| <b>Denominación</b>                                              | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|------------------------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND B USD         | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND B-EUR (ALDIV) | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND C-EUR         | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND C-EUR (ALDIV) | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND C-GBP         | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND C-GBP (ALDIV) | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND C-USD         | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND C-USD (ALDIV) | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND D GBP (QLDIV) | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND E-USD         | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I- AUD        | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I CAD         | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I CAD ACDIV   | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I CHF         | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I EUR         | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I EUR ALDIV   | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I EUR PERF    | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I GBP         | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I- GBP (PERF) | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I- SGD (PERF) | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I USD         | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I- USD (PERF) | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I USD ALDIV   | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND I-NOK         | 28/02/2026   | 38.677            | 1.396.000.000,00  |

| <b>Denominación</b>                                                | <b>Fecha</b> | <b>Partícipes</b> | <b>Patrimonio</b> |
|--------------------------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND K -EUR (QKDIV)  | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND M - CHF         | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND M EUR           | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND M GBP           | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND M USD           | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND M-NOK           | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND Q - CHF         | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND Q - GBP         | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND Q - GBP (AIDIV) | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND Q -EUR (ALDIV)  | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND Q-EUR           | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND Q-USD           | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND Q-USD (QKDIV)   | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND R CHF           | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND R EUR           | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND R EUR ALDIV     | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND R USD           | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND R USD DIV       | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ABSOLUTE RETURN BOND FUND S EUR           | 28/02/2026   | 38.677            | 1.396.000.000,00  |
| BLUEBAY INVESTMENT GRADE ASSET-BACKED CREDIT FUND C - EUR          | 30/06/2026   | 506               | 783.000.000,00    |
| BLUEBAY INVESTMENT GRADE ASSET-BACKED CREDIT FUND G - CAD (QIDIV)  | 30/06/2026   | 506               | 783.000.000,00    |
| BLUEBAY INVESTMENT GRADE ASSET-BACKED CREDIT FUND G - CHF          | 30/06/2026   | 506               | 783.000.000,00    |
| BLUEBAY INVESTMENT GRADE ASSET-BACKED CREDIT FUND G - EUR          | 30/06/2026   | 506               | 783.000.000,00    |
| BLUEBAY INVESTMENT GRADE ASSET-BACKED CREDIT FUND G - EUR (QIDIV)  | 30/06/2026   | 506               | 783.000.000,00    |

| <b>Denominación</b>                                               | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|-------------------------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY INVESTMENT GRADE ASSET-BACKED CREDIT FUND G - GBP         | 30/06/2026   | 506               | 783.000.000,00    |
| BLUEBAY INVESTMENT GRADE ASSET-BACKED CREDIT FUND G - GBP (QIDIV) | 30/06/2026   | 506               | 783.000.000,00    |
| BLUEBAY INVESTMENT GRADE ASSET-BACKED CREDIT FUND G - NOK         | 30/06/2026   | 506               | 783.000.000,00    |
| BLUEBAY INVESTMENT GRADE ASSET-BACKED CREDIT FUND G - SEK         | 30/06/2026   | 506               | 783.000.000,00    |
| BLUEBAY INVESTMENT GRADE ASSET-BACKED CREDIT FUND G - USD         | 30/06/2026   | 506               | 783.000.000,00    |
| BLUEBAY INVESTMENT GRADE ASSET-BACKED CREDIT FUND G - USD (QIDIV) | 30/06/2026   | 506               | 783.000.000,00    |
| BLUEBAY INVESTMENT GRADE ASSET-BACKED CREDIT FUND I - EUR         | 30/06/2026   | 506               | 783.000.000,00    |
| BLUEBAY INVESTMENT GRADE ASSET-BACKED CREDIT FUND I - EUR (AIDIV) | 30/06/2026   | 506               | 783.000.000,00    |
| BLUEBAY INVESTMENT GRADE ASSET-BACKED CREDIT FUND I - USD         | 30/06/2026   | 506               | 783.000.000,00    |
| BLUEBAY INVESTMENT GRADE ASSET-BACKED CREDIT FUND K - CHF         | 30/06/2026   | 506               | 783.000.000,00    |
| BLUEBAY INVESTMENT GRADE ASSET-BACKED CREDIT FUND K - EUR         | 30/06/2026   | 506               | 783.000.000,00    |
| BLUEBAY INVESTMENT GRADE ASSET-BACKED CREDIT FUND K - NOK         | 30/06/2026   | 506               | 783.000.000,00    |
| BLUEBAY INVESTMENT GRADE ASSET-BACKED CREDIT FUND K - SEK         | 30/06/2026   | 506               | 783.000.000,00    |
| BLUEBAY INVESTMENT GRADE ASSET-BACKED CREDIT FUND K - USD         | 30/06/2026   | 506               | 783.000.000,00    |
| BLUEBAY INVESTMENT GRADE ASSET-BACKED CREDIT FUND M - EUR         | 30/06/2026   | 506               | 783.000.000,00    |
| BLUEBAY INVESTMENT GRADE ASSET-BACKED CREDIT FUND M - USD         | 30/06/2026   | 506               | 783.000.000,00    |
| BLUEBAY INVESTMENT GRADE ASSET-BACKED CREDIT FUND Q - EUR         | 30/06/2026   | 506               | 783.000.000,00    |
| BLUEBAY INVESTMENT GRADE ASSET-BACKED CREDIT FUND Q - GBP         | 30/06/2026   | 506               | 783.000.000,00    |
| BLUEBAY INVESTMENT GRADE ASSET-BACKED CREDIT FUND Q - USD         | 30/06/2026   | 506               | 783.000.000,00    |
| BLUEBAY INVESTMENT GRADE ASSET-BACKED CREDIT FUND R - SGD (MIDIV) | 30/06/2026   | 506               | 783.000.000,00    |
| BLUEBAY INVESTMENT GRADE ASSET-BACKED CREDIT FUND R - USD         | 30/06/2026   | 506               | 783.000.000,00    |
| BLUEBAY INVESTMENT GRADE ASSET-BACKED CREDIT FUND R - USD (MIDIV) | 30/06/2026   | 506               | 783.000.000,00    |
| BLUEBAY INVESTMENT GRADE BOND FUND A- USD (MIDIV)                 | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND B - JPY                        | 28/02/2026   | 4.658             | 3.061.000.000,00  |

| <b>Denominación</b>                                | <b>Fecha</b> | <b>Partícipes</b> | <b>Patrimonio</b> |
|----------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY INVESTMENT GRADE BOND FUND B-CHF           | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND B-EUR           | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND B-EUR (PERF)    | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND B-GBP           | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND B-USD           | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND B-USD (PERF)    | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND C-EUR           | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND C-EUR (ALDIV)   | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND C-GBP           | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND C-GBP (ALDIV)   | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND C-USD           | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND C-USD (ALDIV)   | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND D -GBP (QKDIV)  | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND DR-GBP (QLDIV)  | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND I - GBP (MIDIV) | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND I - NOK         | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND I - SEK         | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND I-AUD           | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND I-CHF           | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND I-EUR           | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND I-EUR (ALLDIV)  | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND I-EUR (PERF)    | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND I-GBP           | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND I-USD           | 28/02/2026   | 4.658             | 3.061.000.000,00  |

| <b>Denominación</b>                                       | <b>Fecha</b> | <b>Partícipes</b> | <b>Patrimonio</b> |
|-----------------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY INVESTMENT GRADE BOND FUND I-USD (PERF)           | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND M-CHF                  | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND M-EUR                  | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND M-GBP                  | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND M-SEK                  | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND M-USD                  | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND Q - GBP                | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND Q-CHF                  | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND Q-EUR                  | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND Q-EUR (ALDIV)          | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND Q-USD                  | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND R - GBP                | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND R - USD (QIDIV)        | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND R-CHF                  | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND R-EUR                  | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND R-EUR (ALDIV)          | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND R-NOK                  | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND R-SEK                  | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND R-USD                  | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND R-USD (ALDIV)          | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE BOND FUND S - EUR                | 28/02/2026   | 4.658             | 3.061.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO AGGREGATE BOND FUND I CHF   | 28/02/2026   | 35.704            | 2.849.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO AGGREGATE BOND FUND M - USD | 28/02/2026   | 35.704            | 2.849.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO AGGREGATE BOND FUND Q USD   | 28/02/2026   | 35.704            | 2.849.000.000,00  |

| <b>Denominación</b>                                               | <b>Fecha</b> | <b>Partícipes</b> | <b>Patrimonio</b> |
|-------------------------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY INVESTMENT GRADE EURO AGGREGATE BOND FUND R - JPY         | 28/02/2026   | 35.704            | 2.849.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO AGGREGATE BOND FUND B - CHF         | 28/02/2026   | 35.704            | 2.849.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO AGGREGATE BOND FUND B - EUR         | 28/02/2026   | 35.704            | 2.849.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO AGGREGATE BOND FUND B - USD         | 28/02/2026   | 35.704            | 2.849.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO AGGREGATE BOND FUND C - EUR         | 28/02/2026   | 35.704            | 2.849.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO AGGREGATE BOND FUND C - EUR (AIDIV) | 28/02/2026   | 35.704            | 2.849.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO AGGREGATE BOND FUND I - EUR         | 28/02/2026   | 35.704            | 2.849.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO AGGREGATE BOND FUND I - EUR (AIDIV) | 28/02/2026   | 35.704            | 2.849.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO AGGREGATE BOND FUND I - EUR (QIDIV) | 28/02/2026   | 35.704            | 2.849.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO AGGREGATE BOND FUND I - NOK         | 28/02/2026   | 35.704            | 2.849.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO AGGREGATE BOND FUND I - USD         | 28/02/2026   | 35.704            | 2.849.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO AGGREGATE BOND FUND M - EUR         | 28/02/2026   | 35.704            | 2.849.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO AGGREGATE BOND FUND M - NOK         | 28/02/2026   | 35.704            | 2.849.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO AGGREGATE BOND FUND Q - CHF         | 28/02/2026   | 35.704            | 2.849.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO AGGREGATE BOND FUND Q - EUR         | 28/02/2026   | 35.704            | 2.849.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO AGGREGATE BOND FUND Q - EUR (AIDIV) | 28/02/2026   | 35.704            | 2.849.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO AGGREGATE BOND FUND Q - JPY         | 28/02/2026   | 35.704            | 2.849.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO AGGREGATE BOND FUND R - EUR         | 28/02/2026   | 35.704            | 2.849.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO AGGREGATE BOND FUND R - EUR (AIDIV) | 28/02/2026   | 35.704            | 2.849.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO AGGREGATE BOND FUND R - NOK         | 28/02/2026   | 35.704            | 2.849.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO AGGREGATE BOND FUND R - USD         | 28/02/2026   | 35.704            | 2.849.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO GOVERNMENT BOND FUND B - EUR        | 28/02/2026   | 68.372            | 4.128.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO GOVERNMENT BOND FUND B - USD        | 28/02/2026   | 68.372            | 4.128.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO GOVERNMENT BOND FUND C - GBP        | 28/02/2026   | 68.372            | 4.128.000.000,00  |

| <b>Denominación</b>                                              | <b>Fecha</b> | <b>Partícipes</b> | <b>Patrimonio</b> |
|------------------------------------------------------------------|--------------|-------------------|-------------------|
| BLUEBAY INVESTMENT GRADE EURO GOVERNMENT BOND FUND C-EUR         | 28/02/2026   | 68.372            | 4.128.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO GOVERNMENT BOND FUND C-USD         | 28/02/2026   | 68.372            | 4.128.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO GOVERNMENT BOND FUND I-CHF         | 28/02/2026   | 68.372            | 4.128.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO GOVERNMENT BOND FUND I-EUR         | 28/02/2026   | 68.372            | 4.128.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO GOVERNMENT BOND FUND I-EUR (ALDIV) | 28/02/2026   | 68.372            | 4.128.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO GOVERNMENT BOND FUND I-EUR (QLDIV) | 28/02/2026   | 68.372            | 4.128.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO GOVERNMENT BOND FUND I-USD         | 28/02/2026   | 68.372            | 4.128.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO GOVERNMENT BOND FUND K-EUR         | 28/02/2026   | 68.372            | 4.128.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO GOVERNMENT BOND FUND M - USD       | 28/02/2026   | 68.372            | 4.128.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO GOVERNMENT BOND FUND M-EUR         | 28/02/2026   | 68.372            | 4.128.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO GOVERNMENT BOND FUND Q - USD       | 28/02/2026   | 68.372            | 4.128.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO GOVERNMENT BOND FUND Q-CHF         | 28/02/2026   | 68.372            | 4.128.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO GOVERNMENT BOND FUND Q-EUR         | 28/02/2026   | 68.372            | 4.128.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO GOVERNMENT BOND FUND Q-EUR(ALDIV)  | 28/02/2026   | 68.372            | 4.128.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO GOVERNMENT BOND FUND R-CHF         | 28/02/2026   | 68.372            | 4.128.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO GOVERNMENT BOND FUND R-EUR         | 28/02/2026   | 68.372            | 4.128.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO GOVERNMENT BOND FUND R-EUR (ALDIV) | 28/02/2026   | 68.372            | 4.128.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO GOVERNMENT BOND FUND R-GBP         | 28/02/2026   | 68.372            | 4.128.000.000,00  |
| BLUEBAY INVESTMENT GRADE EURO GOVERNMENT BOND FUND R-USD         | 28/02/2026   | 68.372            | 4.128.000.000,00  |