



363a

Please complete in typescript, or in  
bold black capitals

## Annual Return

CHFP000

Company number

03262598

Company name in full

BlueBay Asset Management plc

### Date of this return

The information in this return is made up to

Day	Month	Year
1	1	0
1	2	0
0	0	8

### Date of next return

If you wish to make your next return to a date  
earlier than the anniversary of this return  
please show that date here. Companies  
House will then send a form at the  
appropriate time

Day	Month	Year
1	1	0
1	2	0
0	0	9

### Registered Office

Show here the address at the date of  
this return

77 Grosvenor Street

Any change of  
registered office  
must be notified  
on form 287

Post town

London

County/Region

UK Postcode

W 1 K 3 J R

### Principal business activities

Show trade classification code number(s) for  
the principal activity or activities

6712

If the code number cannot be determined,  
give a brief description of principal activity

Security broking and fund management

THURSDAY



A28

\*AL92X4LS\*

06/11/2008

117

COMPANIES HOUSE

When you have completed and signed the form please send it to the  
Registrar of Companies at  
Companies House, Crown Way, Cardiff, CF14 3UZ  
for companies registered in England or Wales or  
Companies House, 37 Castle Terrace, Edinburgh, EH1 2EB  
For companies registered in Scotland

DX 33050 Cardiff

DX ED235 Edinburgh 1  
or LP-4 Edinburgh 2

**Register of members**

If the register of members is not kept at the registered office, state here where it is kept

Capita Registrars, The Registry

34 Beckenham Road

Post town

Beckenham

County/Region

Kent

UK Postcode

B R 3 4 T U

**Register of Debenture holders**

If there is a register of debenture holders, or a duplicate of any such register or part of it, which is not kept at the registered office, state here where it is kept

N/A

Post town

County/Region

UK Postcode

**Company type**

Public limited company

☒

Private company limited by shares

☐

Private company limited by guarantee without share capital

☐

Private company limited by shares exempt under section 30

☐

Private company limited by guarantee exempt under section 30

☐

Private unlimited company with share capital

☐

Private unlimited company without share capital

☐

Please tick the appropriate box

**Company Secretary**

Details of a new company secretary must be notified on form 288a

\* Voluntary details  
(Please photocopy this area to provide details of joint secretaries)

Name

\*Style/Title

Forename(s)

James Jackson

Surname

Brace

Address ††

94a Hadham Road

Post town

Bishops Stortford

County/Region

Hertfordshire

UK Postcode

C M 2 3 2 Q F

Country

†† Tick the box if the address shown is a service address for the beneficiary of a Confidentiality Order granted under section 723B of the Companies Act 1985. Otherwise, give your usual residential address. In the case of a corporation or Scottish firm, give the registered or principal office address.

☐

If a partnership, give the names and addresses of the partners or the name of the partnership and office address.

**Directors**

Please list the directors in alphabetical order

\* Voluntary details

In the case of a director that is a corporation or a Scottish firm, the name is the corporate or firm name

Name \*Style/Title

Details of new directors must be notified on form 288a

Day Month Year

Date of birth 2 2 / 1 2 / 1 9 4 7

Forename(s) Tom

Surname Cross Brown

Address †† Shipton Old Farm

☐

Post town Winslow

County/Region Buckinghamshire ✓

UK Postcode M K 1 8 3 J L

Country

Nationality British

Business occupation Non executive director

†† Tick the box if the address shown is a service address for the beneficiary of a Confidentiality Order granted under section 723B of the Companies Act 1985. Otherwise, give your usual residential address. In the case of a corporation or Scottish firm, give the registered or principal office address

**Directors**

Please list the directors in alphabetical order

\* Voluntary details

In the case of a director that is a corporation or a Scottish firm, the name is the corporate or firm name

Name \*Style/Title

Details of new directors must be notified on form 288a

Day Month Year

Date of birth 0 9 / 0 1 / 1 9 4 6

Forename(s) Terence Charles

Surname Eccles

Address †† Gateside House

☐

Ravenscroft Road

Post town Weybridge ✓

County/Region Surrey

UK Postcode K T 1 3 0 N X

Country

Nationality British

Business occupation Non executive director

†† Tick the box if the address shown is a service address for the beneficiary of a Confidentiality Order granted under section 723B of the Companies Act 1985. Otherwise, give your usual residential address. In the case of a corporation or Scottish firm, give the registered or principal office address

**Issue share capital**

Enter details of all the shares in issue at the date of this return

**Class** (e.g.  
Ordinary/Preference)

**Number of shares  
issued**

**Aggregate Nominal  
Value**

(i.e. Number of shares  
issued multiplied by  
nominal value per share or  
total amount of stock)

Ordinary 0.01p ✓	193,215,962	193,215.96
<b>Totals</b>	193,215,962	193,215.96

**Traded public companies**

A traded public company means a company any of whose shares are shares admitted to trading on a regulated market

Please tick this box if your company was a traded public company at any time during the period of this return

**List of past and present  
shareholders**

(use attached schedule where appropriate)

Please tick the appropriate box below

On paper

In another  
format

Private or non-traded public companies are required to provide a "full list" if one was not included with either of the last two returns

A full list of shareholders for a private or non-traded public company is enclosed **Please complete Schedule A**

☐☐

Traded public companies are required to provide a list of shareholders who held at least 5% of the issued shares of any share class if a list was not provided with either of the last two returns

A list of shareholders holding at least 5% of the issued shares of any share class for a traded public company is enclosed **Please complete Schedule B**

☐☒

A list containing shareholder changes is enclosed

☐☐

→ For private or non-traded public companies, please complete **Schedule A**

→ For traded public companies, please complete **Schedule B**

There were no shareholder changes in this period

☐**Certificate**

I certify that the information given in this return is true to the best of my knowledge and belief

Signed

*H. Brice*

Date

13.10.2008

\* Please delete as appropriate

\*(director / secretary)

When you have signed the return, send it with the fee to the Registrar of Companies. Make cheques payable to Companies House

This return includes

☐

continuation sheets

(enter number)

You do not have to give any contact information in the box opposite but if you do, it will help Companies House to contact you if there is a query on the form. The contact information that you give will be visible to searchers of the public record

C Sutcliffe

Tel 020 7389 3654

DX number

DX exchange

**Directors**

Please list the directors in alphabetical order

\* Voluntary details

In the case of a director that is a corporation or a Scottish firm, the name is the corporate or firm name

Details of new directors must be notified on form 288a

Name \*Style/Title

Day Month Year

Date of birth 1 6 / 1 1 / 1 9 4 9

Forename(s) Alan Bertram

Surname Gibbins

Address †† 83 Swan Street

☐

Post town West Malling

County/Region Kent

UK Postcode M E 1 9 6 L W

Country

Nationality British

Business occupation Non-executive director

†† Tick the box if the address shown is a service address for the beneficiary of a Confidentiality Order granted under section 723B of the Companies Act 1985. Otherwise, give your usual residential address. In the case of a corporation or Scottish firm, give the registered or principal office address

**Directors**

Please list the directors in alphabetical order

\* Voluntary details

In the case of a director that is a corporation or a Scottish firm, the name is the corporate or firm name

Details of new directors must be notified on form 288a

Name \*Style/Title

Day Month Year

Date of birth 1 7 / 0 9 / 1 9 6 9

Forename(s) Alexander

Surname Khein

Address †† Montrose Court

☐

Princes Gate

Post town London

County/Region

UK Postcode S W 7 2 Q G

Country

Nationality US

Business occupation Chief Operating Officer

†† Tick the box if the address shown is a service address for the beneficiary of a Confidentiality Order granted under section 723B of the Companies Act 1985. Otherwise, give your usual residential address. In the case of a corporation or Scottish firm, give the registered or principal office address

**Directors**

Please list the directors in alphabetical order

\* Voluntary details

In the case of a director that is a corporation or a Scottish firm the name is the corporate or firm name

Details of new directors must be notified on form 288a

Name \*Style/Title

Day Month Year

Date of birth 1 9 / 0 7 / 1 9 6 1

Forename(s) Mark

Surname Poole

Address †† Shefford House

Great Shefford

Post town Hungerford

County/Region Berkshire

UK Postcode R G 1 7 7 E F

Country

Nationality British

Business occupation Fund Manager

†† Tick the box if the address shown is a service address for the beneficiary of a Confidentiality Order granted under section 723B of the Companies Act 1985. Otherwise, give your usual residential address. In the case of a corporation or Scottish firm, give the registered or principal office address

☐**Directors**

Please list the directors in alphabetical order

\* Voluntary details

In the case of a director that is a corporation or a Scottish firm, the name is the corporate or firm name

Details of new directors must be notified on form 288a

Name \*Style/Title

Day Month Year

Date of birth 1 1 / 1 0 / 1 9 4 0

Forename(s) Hans Joerg

Surname Rudloff

Address †† Flat 11

50 South Audley Street

Post town London

County/Region

UK Postcode W 1 K 2 Q E

Country

Nationality German

Business occupation Banker

†† Tick the box if the address shown is a service address for the beneficiary of a Confidentiality Order granted under section 723B of the Companies Act 1985. Otherwise, give your usual residential address. In the case of a corporation or Scottish firm, give the registered or principal office address

☐

**Directors**

Please list the directors in alphabetical order

\* Voluntary details

In the case of a director that is a corporation or a Scottish firm, the name is the corporate or firm name

**Details of new directors must be notified on form 288a**

Name \*Style/Title

Day Month Year

Date of birth 2 1 / 0 3 / 1 9 5 6

Forename(s) Nicholas Mark

Surname Williams

Address †† Flat 7, Samphire

39 Old Hill

Post town Chislehurst

County/Region Kent

UK Postcode B R 7 5 N A

Country

Nationality British ✓

Business occupation Accountant

†† Tick the box if the address shown is a service address for the beneficiary of a Confidentiality Order granted under section 723B of the Companies Act 1985. Otherwise, give your usual residential address. In the case of a corporation or Scottish firm, give the registered or principal office address

☐**Directors**

Please list the directors in alphabetical order

\* Voluntary details

In the case of a director that is a corporation or a Scottish firm, the name is the corporate or firm name

**Details of new directors must be notified on form 288a**

Name \*Style/Title

Day Month Year

Date of birth 1 1 / 0 3 / 1 9 6 0

Forename(s) Hugh

Surname Willis

Address †† Harroway House

The Harrow Way

Post town Whitchurch ✓

County/Region Hampshire

UK Postcode R G 2 8 7 Q T

Country

Nationality British

Business occupation Fund Manager

†† Tick the box if the address shown is a service address for the beneficiary of a Confidentiality Order granted under section 723B of the Companies Act 1985. Otherwise, give your usual residential address. In the case of a corporation or Scottish firm, give the registered or principal office address

☐

**Schedule A**

**for private or non-traded public companies**

**List of past and present shareholders**

Company number	
Company name in full	

- Changes to shareholders' particulars or details of the amount of stock or shares transferred must be completed each year
- You must provide a "full list" of all company shareholders on
  - The company's first annual return following incorporation
  - Every third annual return after a full list has been provided
- List the company shareholders in alphabetical order or provide an index
- List joint shareholders consecutively

[illegible]

## List of past and present shareholders

[illegible]

This must only be completed by companies that have traded on a regulated market and must show the details of shareholders who held at least 5% of the issued shares of any class of the company at any time during the period

**Schedule B**  
**for traded public companies**  
**List of past and present shareholders**

Company number

Company name in full

- Changes to shareholders particulars or details of the amount of stock or shares transferred must be completed each year
- You must provide a list of all company shareholders who held at least 5% of the issued shares of any class of the company on
  - The company's first annual return following incorporation
  - Every third annual return after a full list has been provided
- List the company shareholders in alphabetical order or provide an index
- List joint shareholders consecutively

Shareholder's name and address	Class and number of shares or amount of stock held	Shares or amount of stock transferred (if appropriate)	Date of registration of transfer
		Class and number of shares or amount of stock transferred	
Name ----- Address ----- ----- ----- UK Postcode L L L L L L L L			
Name ----- Address ----- ----- ----- UK Postcode L L L L L L L L			
Name ----- Address ----- ----- ----- UK Postcode L L L L L L L L			
Name ----- Address ----- ----- ----- UK Postcode L L L L L L L L			

**Schedule B**  
**for traded public companies**  
**(continuation sheet)**  
**List of past and present shareholders**

Company number \_\_\_\_\_

Shareholder's name and address	Class and number of shares or amount of stock held	Shares or amount of stock transferred <i>(if appropriate)</i>	Date of registration of transfer
		Class and number of shares or amount of stock transferred	
Name ----- Address ----- ----- ----- UK Postcode L L L L L L L L			
Name ----- Address ----- ----- ----- UK Postcode L L L L L L L L			
Name ----- Address ----- ----- ----- UK Postcode L L L L L L L L			
Name ----- Address ----- ----- ----- UK Postcode L L L L L L L L			
Name ----- Address ----- ----- ----- UK Postcode L L L L L L L L			

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Company Code B123

Annual Return

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BLUEBAY ASSET MANAGEMENT PLC

R U N P A R A M E T E R S

Totals Report Filename [B1232801\_TOT REP

R e p o r t F o r m a t S e l e c t i o n

Format:

- 1 - Name, Address & Holdings, all accounts
- 2 - Name, Address & Holdings, accounts with 5% and over
- 3 - Name & Holdings, all accounts

Option 2

D a t a S e l e c t i o n

Sortkey Start

End

List individual transactions Y  
Earliest Transaction Date 12-OCT-2007  
Latest Transaction Date 11-OCT-2008

Class

Class  
01 01 ORD 0.1P  
02 02 RES ORD

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Company Code: B123

Annual Return

BLUEBAY ASSET MANAGEMENT PLC

Registered Number 03262598 Annual return for Period : 12-OCT-2007 TO 11-OCT-2008

Amt Sold	Date Sold	Name and Address of Shareholder	Class	Holding
THE BANK OF NEW YORK (NOMINEES)		ONE PICCADILLY GARDENS		
1,585	12-OCT-07	LIMITED MANCHESTER M1 1RN	01 ORD 0 1P	3,574,630
10,721	16-OCT-07			
2,700	16-OCT-07			
7,037	17-OCT-07			
1,563	17-OCT-07			
11,261	18-OCT-07			
10,000	19-OCT-07			
4,279	20-NOV-07			
3,000	03-DEC-07			
6,000	07-DEC-07			
5,164	11-DEC-07			
18,336	12-DEC-07			
201,693	13-DEC-07			
10,000,000	18-DEC-07			
60,000	18-DEC-07			

65,000	08-JAN-08
5,123	11-JAN-08
1,253	16-JAN-08
50,000	18-JAN-08
15,000	28-JAN-08
43,065	29-FEB-08
17,692	03-APR-08
562	14-APR-08
24,903	17-APR-08
681,800	07-MAY-08
166,500	07-MAY-08
66,900	07-MAY-08
29,661	06-JUN-08
52,400	19-JUN-08
21,600	19-JUN-08
18,000	19-JUN-08
8,300	19-JUN-08
4,600	20-JUN-08
3,100	25-JUN-08
1,300	25-JUN-08
600	25-JUN-08

500	25-JUN-08
300	25-JUN-08
300	25-JUN-08
100	25-JUN-08
100	26-JUN-08
200	30-JUN-08
200	30-JUN-08
200	30-JUN-08
200	30-JUN-08
3,500	01-JUL-08
1,664	01-JUL-08
1,400	01-JUL-08
500	01-JUL-08
300	01-JUL-08
18,000	01-JUL-08
50,000	08-JUL-08

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BLUEBAY ASSET MANAGEMENT PLC

Registered Number 03262598 Annual return for Period 12-OCT-2007 TO 11-OCT-2008

Amt Sold	Date Sold	Name and Address of Shareholder	Class	Holding
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Continued..

4,500	29-AUG-08			
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33,000	03-SEP-08			
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2,500	04-SEP-08			
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1,000	17-SEP-08			
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400	17-SEP-08			
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100	17-SEP-08			
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100	17-SEP-08			
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39,815	22-SEP-08			
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12,027	23-SEP-08			
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5,002	23-SEP-08			
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1,581	23-SEP-08			
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1,041	23-SEP-08			
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32,421	23-SEP-08			
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13,483	23-SEP-08			
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4,263	23-SEP-08			
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2,805	23-SEP-08
1,476	24-SEP-08
2,082	24-SEP-08
1,369	24-SEP-08
15,832	24-SEP-08
6,584	24-SEP-08
2,167	25-SEP-08
901	25-SEP-08
285	25-SEP-08
187	25-SEP-08
474	30-SEP-08
150	30-SEP-08
99	30-SEP-08
1,139	30-SEP-08
1,300	01-OCT-08
541	01-OCT-08
171	01-OCT-08
113	01-OCT-08
229	02-OCT-08
95	02-OCT-08
30	02-OCT-08

20	02-OCT-08
2,698	03-OCT-08
1,360	07-OCT-08
566	07-OCT-08
179	07-OCT-08
117	07-OCT-08
1,466	10-OCT-08
610	10-OCT-08
193	10-OCT-08
126	10-OCT-08

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BLUEBAY ASSET MANAGEMENT PLC

Registered Number 03262598 Annual return for Period 12-OCT-2007 TO 11-OCT-2008

Amt Sold	Date Sold	Name and Address of Shareholder	Class	Holding
PERSHING NOMINEES LIMITED LDCLT		CAPSTAN HOUSE		
413,600	19-OCT-07		01 ORD 0 1P	72,056,742
		ACCT ONE CLOVE CRESCENT		
25,000	25-OCT-07			
1,889	13-NOV-07	EAST INDIA DOCK		
1,651,250	29-NOV-07	LONDON E14 2BH		
3,609,361	30-NOV-07			
100,000	11-DEC-07			
225,000	12-DEC-07			
75,000	13-DEC-07			
27,148	13-DEC-07			
75,000	13-DEC-07			
25,000	14-DEC-07			
1,078,570	17-DEC-07			
42,052	18-DEC-07			
46,562	19-DEC-07			
81,446	19-DEC-07			

46,156	21-DEC-07
18,750	02-JAN-08
41,549	03-JAN-08
1,162,171	08-JAN-08
1,162,171	08-JAN-08
140,655	24-JAN-08
25,000	18-FEB-08
187,500	25-FEB-08
6,000	25-FEB-08
25,000	26-FEB-08
15,000	26-FEB-08
2,000	27-FEB-08
87,500	27-FEB-08
135,227	28-FEB-08
12,500	28-FEB-08
50,000	03-MAR-08
75,000	07-MAR-08
12,500	14-MAR-08
3,250	17-MAR-08
3,250	19-MAR-08
12,500	20-MAR-08

25,000	27-MAR-08
12,500	27-MAR-08
1,500	31-MAR-08
100,000	02-APR-08
70,000	02-APR-08
3,000	02-APR-08
8,102	04-APR-08
6,250	07-APR-08
10,000	08-APR-08
50,000	09-APR-08
6,730	09-APR-08
3,500	09-APR-08
37,500	11-APR-08
12,500	29-APR-08
80,285	30-APR-08
12,500	02-MAY-08

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BLUEBAY ASSET MANAGEMENT PLC

Registered Number 03262598      Annual return for Period 12-OCT-2007 TO 11-OCT-2008

Holding

Class

Name and Address of Shareholder

Amt Sold    Date Sold

Continued .

18,270    08-MAY-08

20,000    12-MAY-08

100,000    20-MAY-08

21,500    23-MAY-08

19,669    29-MAY-08

5,565    30-MAY-08

11,705    03-JUN-08

27,175    04-JUN-08

91    09-JUN-08

2,512    13-JUN-08

11,889    19-JUN-08

4,075    25-JUN-08

50,000    23-SEP-08

122,961    23-SEP-08

24,200    25-SEP-08

2,000	25-SEP-08				
12,500	26-SEP-08				
100,000	01-OCT-08				
STRAND NOMINEES LIMITED SN ACCT		PO BOX 10		01 ORD 0.1P	40,003,640
2,000 19-MAR-08		TURNPIKE HOUSE 123 HIGH STREET CRAWLEY WEST SUSSEX RH10 1DQ			
EUROCLEAR NOMINEES LIMITED EOC01		C/O THE BANK OF NEW YORK, LONDON		01 ORD 0 1P	10,314,309
5,000 26-MAR-08		ACCT ONE PICCADILLY GARDENS			
15,900 19-JUN-08		MANCHESTER M1 1RN			
900 25-JUN-08					
127 25-JUN-08					
200 30-JUN-08					
1,100 01-JUL-08					
300 17-SEP-08					
9,862 23-SEP-08					
3,658 23-SEP-08					
4,816 24-SEP-08					
659 25-SEP-08					
346 30-SEP-08					
395 01-OCT-08					
70 02-OCT-08					

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Annual Return  
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BLUEBAY ASSET MANAGEMENT PLC

Registered Number 03262598      Annual Return for Period : 12-OCT-2007 to 11-OCT-2008

Total Number of Shareholder Accounts printed 4

Summary By Class:

Class	Name	Holding	Holders
01	01 ORD 0 1P	125,949,321	4
02	02 RES ORD	0	0