Securities and Exchange Commission (the “SEC”)  
Office of International Corporate Finance  
450 Fifth Street, N.W.  
Washington, D.C. 20549  
USA  

19 October 2007  

By Courier  

Dear Sir or Madam  

RE: BlueBay Asset Management plc  

On behalf of BlueBay Asset Management plc (the “Company”), a company incorporated under the laws of the United Kingdom, we herewith submit information with respect to the Company as required by subparagraph (b)(1)(iii) of Rule 12g3-2 under the Securities Exchange Act of 1934 (the “Exchange Act”) in order to maintain the exemption of the Company from the requirements of section 12(g) of the Exchange Act.

Information Furnished  

We last wrote to the SEC on 26th September 2007, furnishing a list of the additional information the Company made public, filed or distributed since the date of our previous letter. Please now find attached hereto as Appendix A a list of the information the Company has made public, filed or distributed between 26th September 2007 and the date of this letter. Please also find enclosed copies of the documents referred to in Appendix A.

The information and documents being furnished hereby are being furnished with the understanding that such information and documents will not be deemed “filed” with the SEC or otherwise be subject to the liabilities of section 18 of the Exchange Act, and that neither this letter nor the furnishing of such information and documents constitutes an admission for any purpose that the Company is subject to the Exchange Act or otherwise seeks the benefits or protections of the U.S. legal system.

Can you please acknowledge receipt by stamping and returning the enclosed copy of this letter, using the self-addressed envelope and FedEx payment slip also enclosed.
If you have any questions or comments regarding the foregoing, please contact the undersigned at the below noted phone number or e-mail address.

Yours faithfully

[Signature]

Simon Sutcliffe
Legal Associate
BlueBay Asset Management plc
Times Place
45 Pall Mall
London
SW1Y 5JG

Tel: 020 7389 8372
Fax: 020 7930 7400

Email: ssutcliffe@bluebayinvest.com

www.bluebayinvest.com
FILE No: 82-35048

APPENDIX A

MATERIAL MADE PUBLIC, FILED OR DISTRIBUTED BY THE COMPANY

<table>
<thead>
<tr>
<th>Press Release / Regulatory News Items</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Title</strong></td>
</tr>
<tr>
<td>Regulatory News Item</td>
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<tr>
<th>UK Companies House / FSA / UKLA Filings</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Title</strong></td>
</tr>
<tr>
<td>Nil</td>
</tr>
</tbody>
</table>
REG-BlueBay Asset Man <BBAY.L> Notice of AGM
12/10/2007

RNS Number: 6440F
BlueBay Asset Management PLC
12 October 2007

Documents for the 2007 Annual General Meeting

Notice of 2007 Annual General Meeting

Proxy Form

The Company's Annual General Meeting will be held on 14 November 2007.

Copies of the above documents have been submitted to the UK Listing Authority, and will shortly be available for inspection at the UK Listing Authority's Document Viewing Facility, which is situated at:

Financial Services Authority
25 The North Colonnade
Canary Wharf
London
E14 9HS

Telephone: 020 7066 1000

This information is provided by RNS
The company news service from the London Stock Exchange

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Back

REG-BlueBay Asset Man <BBAY.L> Interim Management Statement
15/10/2007

RNS Number: 6753F
BlueBay Asset Management PLC
15 October 2007

INTERIM MANAGEMENT STATEMENT

BlueBay Asset Management plc (BlueBay) announces the following interim management statement for the first quarter to 30 September 2007.

At 30 September 2007, BlueBay's assets under management amounted to $14.7 billion, an increase of $1.6 billion since 30 June 2007, when the reported assets under management were $13.1 billion.

The breakdown of assets under management at 30 September 2007 compared to 30 June 2007 is as follows:

<table>
<thead>
<tr>
<th>Product</th>
<th>30 September 2007</th>
<th>30 June 2007</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>US$ billions</td>
<td>US$ billions</td>
</tr>
<tr>
<td>Long/short</td>
<td>5.5</td>
<td>4.9</td>
</tr>
<tr>
<td>Long-only</td>
<td>6.9</td>
<td>5.6</td>
</tr>
<tr>
<td>Structured products</td>
<td>2.3</td>
<td>2.6</td>
</tr>
<tr>
<td>TOTAL</td>
<td>14.7</td>
<td>13.1</td>
</tr>
</tbody>
</table>

The increase in assets under management during the period can be broken down into net subscriptions of $1.1 billion and fund appreciation of $0.5 billion.

BlueBay launched during the quarter a new long-only fund, the High Yield Enhanced Fund on the BlueBay Structured Funds umbrella fund platform, which had assets under management of $124 million as of 30 September 2007.

Commenting on the interim management statement, Hugh Willis, BlueBay's Chief Executive Officer said:

"We are pleased that, despite volatile credit market conditions during the July to September period, BlueBay's investors have continued to entrust the firm with significant levels of fresh assets to manage. We remain confident of the firm's prospects over the remainder of the 2008 financial year."

For further information please contact:

BlueBay Asset Management plc
Hugh Willis, CEO
Nick Williams, CFO
Alex Rhein, COO

Brunswick Group LLP
Nigel Prideaux/Tim Williamson

020 7389 3700
020 7404 5959

Notes to Editors:

Information on BlueBay

Founded in 2001, BlueBay is one of the largest independent managers of fixed income credit funds and products in Europe. It listed on the London Stock Exchange in November 2006. With approximately US$14.7 billion of assets under management as at 30 September 2007, it has one of the largest concentrations of fixed income credit expertise in Europe. BlueBay specialises in two major sub-asset classes of credit - European corporate debt and emerging markets debt.

Within each sub-asset class, the Company offers three distinct product lines: long/short funds, long-only funds and structured products. It also manages a number of long-only segregated accounts on behalf of large institutional clients. BlueBay's overall aim is to provide a broad range of credit products to modern institutional investors which offer attractive risk-adjusted performance characteristics. BlueBay distributes its products directly, through wholesalers and via intermediaries. Its sales and marketing team is based in the Company's offices in London, Tokyo and New York.

This information is provided by RNS
The company news service from the London Stock Exchange

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Back

BlueBay Asset Management plc is authorised and regulated by the Financial Services Authority
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REG-BlueBay Asset Man <BBAY.L> Announcement Correction
19/10/2007

RNS Number: 0253G
BlueBay Asset Management PLC
19 October 2007

BlueBay Asset Management plc
Preliminary Announcement Correction

In reviewing the Preliminary Results for the year ended 30 June 2007 and the Annual Report and Financial Statements for the fiscal year 2007, it has come to the Company’s attention that the Basic Earnings per share for 2007 was misstated in both documents. This should have read 29.3p instead of the 25.0p that was reported. The Diluted Earnings per share number was correctly reported at 18.5p in these documents.

This information is provided by RNS
The company news service from the London Stock Exchange

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Back
REG-BlueBay Asset Man <BBAY.L> Annual Information Update
19/10/2007

RNS Number: 0448G
BlueBay Asset Management PLC
19 October 2007

BlueBay Asset Management plc

ANNUAL INFORMATION UPDATE

BlueBay Asset Management plc (the "Company") provides this annual information update in accordance with the requirements of the Prospectus Directive (Directive 2003/71/EC), Prospectus Rule 5.2 and following publication of the Annual Report on 24 September 2007. This update refers to information and documents that were published, or made available to the public, during the relevant period in compliance with laws and rules dealing with the regulation of securities, issuers of securities and securities markets.

ANNOUNCEMENTS MADE VIA A REGULATORY INFORMATION SERVICE

The Company made the following UK regulatory announcements via Regulatory News Service (RNS) on or around the dates indicated:

<table>
<thead>
<tr>
<th>Date</th>
<th>Announcement</th>
</tr>
</thead>
<tbody>
<tr>
<td>19 October 2007</td>
<td>Announcement Correction</td>
</tr>
<tr>
<td>19 October 2007</td>
<td>Interim Management Statement</td>
</tr>
<tr>
<td>12 October 2007</td>
<td>Notice of AGM</td>
</tr>
<tr>
<td>25 September 2007</td>
<td>Annual Report and Accounts</td>
</tr>
<tr>
<td>20 September 2007</td>
<td>Blocklisting Interim Review</td>
</tr>
<tr>
<td>18 September 2007</td>
<td>Preliminary Results</td>
</tr>
<tr>
<td>21 August 2007</td>
<td>Holdings in Company</td>
</tr>
<tr>
<td>1 August 2007</td>
<td>Total Voting Rights</td>
</tr>
<tr>
<td>13 July 2007</td>
<td>Trading Statement</td>
</tr>
<tr>
<td>29 June 2007</td>
<td>Total Voting Rights</td>
</tr>
<tr>
<td>11 June 2007</td>
<td>Director Shareholding</td>
</tr>
<tr>
<td>17 April 2007</td>
<td>Trading Statement</td>
</tr>
<tr>
<td>30 March 2007</td>
<td>Voting Rights and Capital</td>
</tr>
<tr>
<td>20 March 2007</td>
<td>Interim Results</td>
</tr>
<tr>
<td>13 March 2007</td>
<td>Additional Adviser</td>
</tr>
<tr>
<td>16 January 2007</td>
<td>Trading Statement</td>
</tr>
<tr>
<td>12 January 2007</td>
<td>Notice of Trading Statement</td>
</tr>
<tr>
<td>29 December 2006</td>
<td>Stabilisation Notice</td>
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</table>

7 December 2006 Voting Rights and Capital
28 November 2006 Holdings in Company
28 November 2006 Holdings in Company
28 November 2006 Holdings in Company
24 November 2006 Holdings in Company
24 November 2006 Holdings in Company
23 November 2006 Holdings in Company
23 November 2006 Holdings in Company/Employee
23 November 2006 Holdings in Company/Employee
23 November 2006 Holdings in Company/Director
23 November 2006 Director/PDMR Shareholding
23 November 2006 Holdings in Company
23 November 2006 Director/PDMR Shareholding
23 November 2006 Director/PDMR Shareholding
23 November 2006 Director/PDMR Shareholding
23 November 2006 Director/PDMR Shareholding
23 November 2006 Holdings in Company
23 November 2006 Director/PDMR Shareholding
23 November 2006 Holdings in Company/Employee
23 November 2006 Holdings in Company/Director
23 November 2006 Director/PDMR Shareholding
21 November 2006 Over-allotment Option
17 November 2006 Stabilisation Notice
17 November 2006 IPO Offer Price of 300p
6 November 2006 IPO Offer Price Range

Copies of the above announcements can be downloaded from www.rns.com or the Company’s website: www.bluebayinvest.com.

INFORMATION FILED AT COMPANIES HOUSE

The Company filed the following documents at the Registrar of Companies in England and Wales (Companies House), on or around the dates indicated:

Date Document
26 July 2007 288b Secretary Resignation
25 July 2007 288a Secretary Appointment
26 July 2007 288c Directors Particulars Changed
1 June 2007 Articles of Association
1 June 2007 Shareholder Resolutions
28 April 2007 403a Declaration of Mortgage/Charge
3 March 2007 288c Directors Particulars Changed
3 March 2007 288a Director Appointment
22 February 2007 88 (2) R Allotment of Shares
22 February 2007 88 (2) R Allotment of Shares
22 February 2007 Form 123
22 February 2007 Form 123
22 February 2007 Form 122
22 February 2007 Form 122
22 February 2007 Shareholder Resolutions
20 February 2007 288a Director Appointment
20 February 2007 288a Director Appointment
20 February 2007 288a Director Appointment
20 February 2007 288b Director Resignation
20 February 2007 288b Director Resignation
8 December 2006 363s Annual Return
15 November 2006 Certificate of re-registration to plc
15 November 2006 Re-registration Memorandum and Articles
15 November 2006 Balance Sheet
15 November 2006 Auditors' Report
15 November 2006 Auditors' Statement
15 November 2006 Declaration on Re-Registration to plc
15 November 2006 Application for Re-Registration to plc

Copies of documents filed at Companies House can be obtained from Companies House website at www.companieshouse.gov.uk or Companies House, Crown Way, Cardiff, CF14 3UZ.

INFORMATION FILED AT THE SECURITIES AND EXCHANGE COMMISSION

The Company has submitted the following filings to the US Securities and Exchange Commission (SEC) on or around the dates indicated:

<table>
<thead>
<tr>
<th>Date</th>
<th>Document</th>
</tr>
</thead>
<tbody>
<tr>
<td>19 October 2007</td>
<td>Voluntary Supplemental Material by Foreign Issuers</td>
</tr>
<tr>
<td>26 September 2007</td>
<td>Voluntary Supplemental Material by Foreign Issuers</td>
</tr>
<tr>
<td>23 August 2007</td>
<td>Voluntary Supplemental Material by Foreign Issuers</td>
</tr>
<tr>
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<td>Voluntary Supplemental Material by Foreign Issuers</td>
</tr>
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<td>19 July 2007</td>
<td>13F-HR Quarterly Report filed by Institutional Managers, Holdings</td>
</tr>
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<td>19 June 2007</td>
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</tr>
<tr>
<td>1 May 2007</td>
<td>Voluntary Supplemental Material by Foreign Issuers</td>
</tr>
<tr>
<td>26 March 2007</td>
<td>Voluntary Supplemental Material by Foreign Issuers</td>
</tr>
<tr>
<td>6 December 2006</td>
<td>13F-HR Quarterly Report filed by Institutional Managers, Holdings</td>
</tr>
<tr>
<td>6 December 2006</td>
<td>13F-HR Quarterly Report filed by Institutional Managers, Holdings</td>
</tr>
<tr>
<td>27 November 2006</td>
<td>12G3-2B Exemptions for ADR's and certain foreign securities</td>
</tr>
<tr>
<td>27 November 2006</td>
<td>ARS Annual Report to Security Holders</td>
</tr>
<tr>
<td>27 November 2006</td>
<td>ARS Annual Report to Security Holders</td>
</tr>
<tr>
<td>27 November 2006</td>
<td>Voluntary Supplemental Material by Foreign Issuers</td>
</tr>
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</table>

Details of the above filings can be found on the SEC's website at www.sec.gov.

INFORMATION SENT TO THE UK LISTING AUTHORITY

The Company submitted copies of the following documents to the UK Listing Authority on or around the dates indicated:

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<tr>
<td>30 March 2007</td>
<td>Interim Results</td>
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<tr>
<td>22 November 2006</td>
<td>IPO Prospectus</td>
</tr>
</tbody>
</table>

The above documents may be viewed at the UK Listing Authority's Document Viewing Facility, 25 The North Colonnade, Canary Wharf, London E14 5HS.

INFORMATION PROVIDED TO SHAREHOLDERS

The Company provided the following information to shareholders on or around the dates indicated:

<table>
<thead>
<tr>
<th>Date</th>
<th>Document</th>
</tr>
</thead>
<tbody>
<tr>
<td>12 October 2007</td>
<td>Annual Report, Notice of AGM and Form of Proxy</td>
</tr>
</tbody>
</table>

Copies of the above documents may be obtained from the Company Secretary at the Company's registered office, Times Place, 45 Pall Mall, London, SW1Y 5JG or the Company's website: www.bluebayinvest.com

Neither the Company, nor any other person, takes any responsibility for, or makes any representation, express or implied, as to the accuracy or completeness of, the information reflected above. The information is not necessarily up to date as at the date of this annual information update and the Company does not

http://www.bluebayinvest.com/investors/rss.html?id=1192802404nRNS0448G

19/10/2007
undertake any obligation to update any such information in the future. Further, such information may have been prepared in accordance with the laws or regulations of a particular jurisdiction and may not comply with or meet the relevant standards of disclosure in any other jurisdiction. This annual information update does not constitute an offer of any securities addressed to any person and should not be relied on by any person.

Name of contact and telephone number for enquiries:

James Brace, Company Secretary, 0207 389 3700

This information is provided by RNS
The company news service from the London Stock Exchange