

Account Number	Account Name	Security Number (Full)	Security Description (Long 1)	Security ISIN	Security Description (Short)	Country	Country of Taxation	Shares/Par (Full)	Price	Price (Base)	Traded Market Value	Traded Market Value (Base)	Asset Group	User Defined Aff15	Unrealized Gain/Loss
680001	RUBRICS GLOBAL FIXED INC	00206RAXO	AT&T INC 4.45% 15/05/2021	US00206RAXO8	AT&T INC 4.45% 15/05/21	US	US	500,000,000	102.344256	102.344256	511,721.28	511,721.28	B	PVB	4,231.63
680001	RUBRICS GLOBAL FIXED INC	00206RDV1	AT&T INC FRN 15/07/2021	US00206RDV15	AT&T INC FRN 15/07/21	US	US	2,200,000,000	97.743614	97.743614	2,150,359.51	2,150,359.51	B	PVB	25,021.66
680001	RUBRICS GLOBAL FIXED INC	01609WAP7	ALIBABA GROUP HOLDING LTD 3.13% 28/11/2021	US01609WAP77	ALIBABA G 3.13% 28/11/21	CN	KY	900,000,000	101.379166	101.379166	912,412.49	912,412.49	B	PVB	19,563.61
680001	RUBRICS GLOBAL FIXED INC	03522AAG5	ANHEUSER-BUSCH COS LLC / ANHEU 3.65% 01/02/2026	US03522AAG58	ANHEUSER- 3.65% 01/02/26	BE	US	500,000,000	105.088660	105.088660	525,434.30	525,434.30	B	PVB	49,288.85
680001	RUBRICS GLOBAL FIXED INC	03783AAK6	APPLE INC 2.4% 03/05/2023	US03783AAK68	APPLE INC 2.4% 03/05/23	US	US	300,000,000	104.395117	104.395117	313,185.35	313,185.35	B	PVB	16,602.39
680001	RUBRICS GLOBAL FIXED INC	06738EAR6	BARCLAYS PLC FRN 10/08/2021	US06738EAR66	BARCLAYS FRN 10/08/21	GB	GB	1,000,000,000	96.606507	96.606507	966,065.07	966,065.07	B	PVB	2,622.84
680001	RUBRICS GLOBAL FIXED INC	14913QDX6	CATERPILLAR FINANCIAL SERVICES FRN 17/05/2021	US14913QDX61	CATERPILL FRN 17/05/21	US	US	1,200,000,000	97.986490	97.986490	1,175,837.88	1,175,837.88	B	PVB	16,997.53
680001	RUBRICS GLOBAL FIXED INC	233851D10	DAIMLER FINANCE NORTH AMERICA 3.35% 04/05/2021	US233851D103	DAIMLER F 3.35% 04/05/21	DE	US	1,000,000,000	99.019171	99.019171	990,191.71	990,191.71	B	PVB	3,069.35
680001	RUBRICS GLOBAL FIXED INC	345397XZ1	FORD MOTOR CREDIT CO LLC 3.1% 04/05/2023	US345397XZ10	FORD MOTO 3.1% 04/05/23	US	US	1,000,000,000	92.000000	92.000000	920,000.00	920,000.00	B	PVB	-17,945.25
680001	RUBRICS GLOBAL FIXED INC	37045X854	GENERAL MOTORS FINANCIAL CO IN 3.45% 14/01/2022	US37045X8545	GENERAL M 3.45% 14/01/22	US	US	470,000,000	93.588551	93.588551	439,866.19	439,866.19	B	PVB	11,340.51
680001	RUBRICS GLOBAL FIXED INC	404280AYS	HSBC HOLDINGS PLC 2.95% 25/05/2021	US404280AYS5	HSBC HOLD 2.95% 25/05/21	GB	GB	500,000,000	100.556100	100.556100	502,780.50	502,780.50	B	PVB	3,084.14
680001	RUBRICS GLOBAL FIXED INC	404280BC2	HSBC HOLDINGS PLC VAR 31/12/2049	US404280BC26	HSBC HOLD VAR 31/12/49	GB	GB	2,000,000,000	98.263500	98.263500	1,965,270.00	1,965,270.00	B	DDIB	145,121.01
680001	RUBRICS GLOBAL FIXED INC	40429CGD8	HSBC FINANCE CORP 6.68% 15/01/2021	US40429CGD83	HSBC FINA 6.68% 15/01/21	US	US	1,000,000,000	100.567675	100.567675	1,005,676.75	1,005,676.75	B	PVB	-13,650.92
680001	RUBRICS GLOBAL FIXED INC	456837AE3	ING GROEP NV VAR 31/12/2049	US456837AE31	ING GROEP VAR 31/12/49	NL	NL	3,000,000,000	95.050000	95.050000	2,851,500.00	2,851,500.00	B	DDIB	-142,508.82
680001	RUBRICS GLOBAL FIXED INC	459200KD2	INTERNATIONAL BUSINESS MACHINE FRN 13/05/2021	US459200KD25	INTERNATI FRN 13/05/21	US	US	2,000,000,000	98.806627	98.806627	1,976,132.54	1,976,132.54	B	PVB	25,953.26
680001	RUBRICS GLOBAL FIXED INC	53947QA5A	LLOYDS BANK PLC 6.5% 14/09/2020	US53947QA5A8	LLOYDS BA 6.5% 14/09/20	GB	GB	300,000,000	101.312340	101.312340	303,937.02	303,937.02	B	PVB	-655.19
680001	RUBRICS GLOBAL FIXED INC	549818BQ6	MICROSOFT CORP 2% 08/08/2023	US549818BQ69	MICROSOFT 2% 08/08/23	US	US	450,000,000	103.597851	103.597851	466,190.33	466,190.33	B	PVB	27,720.95
680001	RUBRICS GLOBAL FIXED INC	731011AU6	REPUBLIC OF POLAND GOVERNMENT 3.25% 06/04/2026	US731011AU68	REPUBLIC 3.25% 06/04/26	PL	PL	50,000,000	107.343000	107.343000	53,671.50	53,671.50	G	PVB	3,805.89
680001	RUBRICS GLOBAL FIXED INC	767201A55	RIO TINTO FINANCE USA LTD 3.75% 15/06/2025	US767201A558	RIO TINTO 3.75% 15/06/25	AU	AU	955,000,000	105.225060	105.225060	1,004,899.32	1,004,899.32	B	PVB	67,790.93
680001	RUBRICS GLOBAL FIXED INC	869608AL6	SVENSKA HANDELSBANKEN AB 2.45% 30/03/2021	US869608AL62	SVENSKA H 2.45% 30/03/21	SE	SE	1,000,000,000	100.453145	100.453145	1,004,531.45	1,004,531.45	B	PVB	6,095.44
680001	RUBRICS GLOBAL FIXED INC	9127962A6	UNITED STATES TREASURY BILL 0% 07/04/2020	US9127962A61	US TSY BILL 0% 07/04/20	US	US	25,000,000,000	99.999058	99.999058	24,999,764.50	24,999,764.50	TI		1,816.22
680001	RUBRICS GLOBAL FIXED INC	912828SK2	UNITED STATES TREASURY NOTE/BOND 2.88% 31/10/2023	US912828SK26	US TSY NB 2.88% 31/10/23	US	US	5,000,000,000	109.070305	109.070305	5,453,515.25	5,453,515.25	TN		475,356.21
680001	RUBRICS GLOBAL FIXED INC	912828SP1	UNITED STATES TREASURY NOTE/BOND 2.88% 31/01/2023	US912828SP13	US TSY NB 2.88% 30/11/23	US	US	7,500,000,000	109.347655	109.347655	8,201,074.13	8,201,074.13	TN		659,758.87
680001	RUBRICS GLOBAL FIXED INC	912828SU0	UNITED STATES TREASURY NOTE/BOND 2.63% 31/12/2023	US912828SU08	US TSY NB 2.63% 31/12/23	US	US	100,000,000,000	108.617185	108.617185	108,617,185.00	108,617,185.00	TN		4,879,714.30
680001	RUBRICS GLOBAL FIXED INC	912828GA3	UNITED STATES TREASURY NOTE/BOND 2.63% 31/01/2026	US912828GA35	US TSY NB 2.63% 31/01/26	US	US	6,000,000,000	112.367185	112.367185	6,742,031.10	6,742,031.10	TN		73,116.90
680001	RUBRICS GLOBAL FIXED INC	912828B66	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2024	US912828B666	US TSY NB 2.75% 15/02/24	US	US	1,250,000,000	109.308900	109.308900	1,366,357.38	1,366,357.38	TN		110,594.93
680001	RUBRICS GLOBAL FIXED INC	912828P87	UNITED STATES TREASURY NOTE/BOND 1.13% 28/02/2021	US912828P873	US TSY NB 1.13% 28/02/21	US	US	0.0000	0.000000	0.000000	0.00	0.00	B	PVB	0.00
680001	RUBRICS GLOBAL FIXED INC	912828YB0	UNITED STATES TREASURY NOTE/BOND 1.63% 15/08/2029	US912828YB05	US TSY NB 1.63% 15/08/29	US	US	21,000,000,000	108.558590	108.558590	22,797,303.90	22,797,303.90	TN		1,732,078.98
680001	RUBRICS GLOBAL FIXED INC	912828Y00	UNITED STATES TREASURY NOTE/BOND 1.75% 31/12/2024	US912828Y008	US TSY NB 1.75% 31/12/24	US	US	29,000,000,000	106.492185	106.492185	30,882,733.65	30,882,733.65	TN		1,696,169.68
680001	RUBRICS GLOBAL FIXED INC	912828Z94	UNITED STATES TREASURY NOTE/BOND 1.5% 15/02/2030	US912828Z948	US TSY NB 1.5% 15/02/30	US	US	89,000,000,000	107.693355	107.693355	95,847,085.95	95,847,085.95	TN		1,145,174.04
680001	RUBRICS GLOBAL FIXED INC	92857WBK5	VODAFONE GROUP PLC 4.38% 30/05/2028	US92857WBK53	VODAFONE 4.38% 30/05/28	GB	GB	1,000,000,000	105.831450	105.831450	1,058,314.50	1,058,314.50	B	PVB	73,104.96
680001	RUBRICS GLOBAL FIXED INC	ACPI68004	RUBRICS IND FXD INC UCIT-A3	IE0084716687	RUBRICS IND FXD INC UCIT-	IE	IE	9,888,254.00	94.490000	94.490000	934,341.12	934,341.12	MF	NTTF	45,683.73
680001	RUBRICS GLOBAL FIXED INC	B61KDS9	RUBRICS EMER MKT FIX INC-A	IE00861KDS97	RUBRICS EMER MKT FIX INC-	IE	IE	43,068,060.00	132.840000	132.840000	5,721,161.09	5,721,161.09	MF	NTTF	721,162.94
680001	RUBRICS GLOBAL FIXED INC	B7G6XT0	ANGLO AMERICAN CAPITAL PLC 3.5% 28/03/2022	XS0764637194	ANGLO AME 3.5% 28/03/22	ZA	EU	2,000,000,000	100.780100	100.780100	2,015,602.00	2,015,602.00	B	PVB	-5,113.06
680001	RUBRICS GLOBAL FIXED INC	B7R2NY2	PARAGON BANKING GROUP PLC 6% 05/12/2020	US0891023086	PARAGON B 6% 05/12/20	GB	EU	1,500,000,000	102.327000	102.327000	1,536,490.50	1,536,490.50	B	PVB	190,320.55
680001	RUBRICS GLOBAL FIXED INC	B8BFRS2	INTERMEDIATE CAPITAL GROUP PLC 6.25% 19/09/2020	XS0818634668	INTERMEDI 6.25% 19/09/20	GB	EU	680,000,000	95.030881	95.030881	646,209.99	646,209.99	B	PVB	-37,087.08
680001	RUBRICS GLOBAL FIXED INC	B8CY8F6	CNOOC FINANCE 2012 LTD 3.88% 02/05/2022	USG23530A992	CNOOC FIN 3.88% 02/05/22	CN	VG	500,000,000	103.208016	103.208016	516,040.08	516,040.08	B	PVB	9,218.66
680001	RUBRICS GLOBAL FIXED INC	B8HPP56	HBOS CAPITAL FUNDING LP 6.85% 31/12/2049	XS0165483164	HBOS CAP 6.85% 31/12/49	GB	EU	500,000,000	94.700000	94.700000	473,500.00	473,500.00	B	IVBNA	-24,004.71
680001	RUBRICS GLOBAL FIXED INC	B8QXMV3	NTPC LTD 4.75% 03/10/2022	US0835676353	NTPC LTD 4.75% 03/10/22	IN	EU	750,000,000	100.143911	100.143911	751,079.33	751,079.33	B	PVB	-21,026.76
680001	RUBRICS GLOBAL FIXED INC	B9ZV600	QANTAS AIRWAYS LTD 6.5% 27/04/2020	AU3C80280122	QANTAS AI 6.5% 27/04/20	AU	AU	500,000,000	100.291026	100.291026	501,455.13	501,455.13	B	PVB	579.93
680001	RUBRICS GLOBAL FIXED INC	BCRM453	GLENCORE FINANCE CANADA LTD 4.25% 25/10/2022	US959874AM93	GLENCORE 4.25% 25/10/22	CH	CA	500,000,000	95.977802	95.977802	479,889.01	479,889.01	B	PVB	-2,703.88
680001	RUBRICS GLOBAL FIXED INC	BCRY5T2	RUBRICS GLOB CRD FIX-D	IE008CRY5T25	RUBRICS GLOB CRD FIX-D	IE	IE	1,447,751,140.00	15.582700	15.582700	22,559,871.13	22,559,871.13	MF	NTTF	2,629,258.91
680001	RUBRICS GLOBAL FIXED INC	B02MD50	BNP PARIBAS SA VAR 31/12/2049	US1F1R15XK41	BNP PARIB VAR 31/12/49	FR	FR	2,000,000,000	97.687500	97.687500	1,953,750.00	1,953,750.00	B	DDIB	186,057.59
680001	RUBRICS GLOBAL FIXED INC	B02YKY4	COOPERATIVE RABOBANK UA VAR 31/12/2049	XS1400626690	COOPERATI VAR 31/12/49	NL	EU	2,000,000,000	95.375000	95.375000	1,907,500.00	1,907,500.00	B	DDIB	107,334.45
680001	RUBRICS GLOBAL FIXED INC	B05DX67	SINOCPEC GROUP OVERSEAS DEVELOP 2.5% 13/09/2022	USG8201NAG72	SINOCPEC G 2.5% 13/09/22	CN	VG	500,000,000	100.169898	100.169898	500,849.49	500,849.49	B	PVB	8,216.07
680001	RUBRICS GLOBAL FIXED INC	B06V8H1	RUBRICS GLOBAL CREDIT FND-PB	IE008B06V8H16	RUBRICS GLOBAL CREDIT FND	IE	IE	250,000,000	10.852920	10.852920	2,713.23	2,713.23	MF	NTTF	213.23
680001	RUBRICS GLOBAL FIXED INC	B06V8I3	RUBRICS GLOBAL CREDIT FND-PB	IE008B06V8I30	RUBRICS GLOBAL CREDIT FND	IE	IE	250,000,000	9.987120	9.987120	2,496.78	2,496.78	MF	NTTF	-3.22
680001	RUBRICS GLOBAL FIXED INC	B06V8K4	RUBRICS GLOBAL CREDIT FND-PC	IE008B06V8K45	RUBRICS GLOBAL CREDIT FND	IE	IE	250,000,000	10.284660	10.284660	2,571.15	2,571.15	MF	NTTF	11.15
680001	RUBRICS GLOBAL FIXED INC	B06V8L5	RUBRICS GLOBAL CREDIT FND-PD	IE008B06V8L51	RUBRICS GLOBAL CREDIT FND	IE	IE	250,000,000	10.614200	10.614200	2,653.55	2,653.55	MF	NTTF	153.55
680001	RUBRICS GLOBAL FIXED INC	B06V8M6	RUBRICS GLOBAL CREDIT FND-PE	IE008B06V8M68	RUBRICS GLOBAL CREDIT FND	IE	IE	250,000,000	9.767800	9.767800	2,441.95	2,441.95	MF	NTTF	-58.05
680001	RUBRICS GLOBAL FIXED INC	B06V8N7	RUBRICS GLOBAL CREDIT FND-PF	IE008B06V8N75	RUBRICS GLOBAL CREDIT FND	IE	IE	250,000,000	10.053720	10.053720	2,513.43	2,513.43	MF	NTTF	13.43
680001	RUBRICS GLOBAL FIXED INC	B06V8P9	RUBRICS GLOBAL CREDIT FND-PG	IE008B06V8P99	RUBRICS GLOBAL CREDIT FND	IE	IE	250,000,000	9.868120	9.868120	2,467.03	2,467.03	MF	NTTF	-32.97
680001	RUBRICS GLOBAL FIXED INC	B06V8Q0	RUBRICS GLOBAL CREDIT FND-PH	IE008B06V8Q07	RUBRICS GLOBAL CREDIT FND	IE	IE	250,000,000	9.647600	9.647600	2				

680003	RUBRICS EM FIXED INC	87973RAEO	TEMASEK FINANCIAL LTD 3.63% 01/08/2028	US87973RAE09	TEMASEK F 3.63% 01/08/28	SG	SG	350,000,000	116.544531	116.544531	407,905.86	407,905.86	B	30,088.78	OUT OF SCOPE	
680003	RUBRICS EM FIXED INC	912796L2	UNITED STATES TREASURY BILL 0% 12/05/2020	US912796L22	US TSY BILL 0% 12/05/20	US	US	1,200,000,000	99.990320	99.990320	1,199,883.84	1,199,883.84	TI	192.66	IN SCOPE	
680003	RUBRICS EM FIXED INC	912796S2	UNITED STATES TREASURY BILL 0% 23/04/2020	US912796S24	US TSY BILL 0% 23/04/20	US	US	1,500,000,000	99.998686	99.998686	1,499,980.29	1,499,980.29	TI	69.55	IN SCOPE	
680003	RUBRICS EM FIXED INC	912796TQ	UNITED STATES TREASURY BILL 0% 09/04/2020	US912796TQ9	US TSY BILL 0% 09/04/20	US	US	2,200,000,000	99.998244	99.998244	2,199,961.37	2,199,961.37	TI	708.02	IN SCOPE	
680003	RUBRICS EM FIXED INC	912796TR	UNITED STATES TREASURY BILL 0% 16/04/2020	US912796TR2	US TSY BILL 0% 16/04/20	US	US	2,500,000,000	99.997292	99.997292	2,499,932.30	2,499,932.30	TI	1,437.80	IN SCOPE	
680003	RUBRICS EM FIXED INC	912796TS	UNITED STATES TREASURY BILL 0% 30/04/2020	US912796TS4	US TSY BILL 0% 30/04/20	US	US	1,500,000,000	99.996354	99.996354	1,499,945.31	1,499,945.31	TI	1,710.74	IN SCOPE	
680003	RUBRICS EM FIXED INC	912796TT	UNITED STATES TREASURY BILL 0% 07/05/2020	US912796TT6	US TSY BILL 0% 07/05/20	US	US	2,400,000,000	99.994625	99.994625	2,399,871.00	2,399,871.00	TI	2,399.87	IN SCOPE	
680003	RUBRICS EM FIXED INC	BR187L2	BRAZILIAN GOVT INTERNAT'LBD 10.25% 10/01/2028	US1057568NB9	BRAZIL 10.25% 10/01/28	BR	BR	2,100,000,000	98.453500	18.982206	2,067,523.50	398,626.34	G	PVB	-205,854.90	OUT OF SCOPE
680003	RUBRICS EM FIXED INC	B23Q633	BOGOTA DISTRICTO CAPITAL 9.75% 26/07/2028	USP17460A85	BOGOTA DI 9.75% 26/07/28	CO	CO	1,000,000,000	96.000000	0.023645	960,000,000.00	236,447.26	G		-83,743,430.00	IN SCOPE
680003	RUBRICS EM FIXED INC	B4VQ654	VEDANTA RESOURCES LTD 8.25% 07/06/2021	US95328DAG54	VEDANTA R 8.25% 07/06/21	IN	GB	300,000,000	96.454000	96.454000	139,362.00	139,362.00	G	PVB	-167,594.95	OUT OF SCOPE
680003	RUBRICS EM FIXED INC	B563HT5	ALROSA FINANCE SA 7.75% 03/11/2020	XS055499320	ALROSA FI 7.75% 03/11/20	RU	EU	250,000,000	101.519000	101.519000	253,797.50	253,797.50	B	PVB	-1,452.01	OUT OF SCOPE
680003	RUBRICS EM FIXED INC	B5WOTD8	COLOMBIA GOVT INTERNAT'LBD 7.75% 14/04/2021	XS0502258444	COLOMBIA 7.75% 14/04/21	CO	EU	1,000,000,000	102.650770	0.025283	1,026,507,700.00	252,828.16	G	PVB	11,253,698.97	IN SCOPE
680003	RUBRICS EM FIXED INC	B8CY8F6	CNOOC FINANCE 2012 LTD 3.88% 02/05/2022	USG23530AA92	CNOOC FIN 3.88% 02/05/22	CN	VG	250,000,000	103.208016	103.208016	258,020.04	258,020.04	G	PVB	4,609.33	OUT OF SCOPE
680003	RUBRICS EM FIXED INC	B9B7Z20	AMERICA MOVIL SAB DE CV 6.45% 05/12/2022	XS0860706939	AMERICA M 6.45% 05/12/22	MX	EU	7,000,000,000	94.091000	4.010827	6,586,370.00	280,757.88	B	PVB	-409,120.12	OUT OF SCOPE
680003	RUBRICS EM FIXED INC	DD06ZV6	SRI LANKA GOVT INTERNATIONAL BOND 5.75% 18/01/2022	USY8137FAG38	SRI LANKA 5.75% 18/01/22	LK	LU	250,000,000	69.000000	69.000000	172,500.00	172,500.00	G	PVB	-769,789.78	IN SCOPE
680003	RUBRICS EM FIXED INC	DD3VPX8	ZENITH BANK PLC 7.38% 30/05/2022	XS1619839779	ZENITH BA 7.38% 30/05/22	NG	EU	500,000,000	101.193500	101.193500	505,967.50	505,967.50	B	PVB	5,967.50	OUT OF SCOPE
680003	RUBRICS EM FIXED INC	DD5X267	SINOPEC GROUP OVERSEAS DEVELOP 2.5% 13/09/2022	USG8201NAG72	SINOPEC G 2.5% 13/09/22	CN	VG	250,000,000	100.169896	100.169896	250,424.74	250,424.74	B	PVB	4,108.03	OUT OF SCOPE
680003	RUBRICS EM FIXED INC	DD80S5M	ERSTE GROUP BANK AG VAR 31/12/2049	XS1425367494	ERSTE GRO VAR 31/12/49	AT	EU	200,000,000	99.645800	99.645800	199,293.67	199,293.67	B	DDIB	-29,130.47	OUT OF SCOPE
680003	RUBRICS EM FIXED INC	DD91Q65	SINOPEC GROUP OVERSEAS DEVELOP 4.25% 12/09/2028	USG82016K32	SINOPEC G 4.25% 12/09/28	CN	VG	200,000,000	111.181520	111.181520	222,363.04	222,363.04	B		-2,011.03	OUT OF SCOPE
680003	RUBRICS EM FIXED INC	DF5FGG9	REC LTD 3.07% 18/12/2020	XS173387810	REC LTD 3 07% 18/12/20	IN	EU	500,000,000	99.813500	99.813500	499,067.50	499,067.50	B		-932.50	OUT OF SCOPE
680003	RUBRICS EM FIXED INC	DGRBQ82	PETROLEOS MEXICANOS 3.13% 27/11/2020	US0997488440	PETROLEOS 3.13% 27/11/20	MX	EU	200,000,000	94.664000	103.870295	189,328.00	207,740.59	B	PVB	-13,222.47	OUT OF SCOPE
680003	RUBRICS EM FIXED INC	BH1QZK9	AFREN PLC 6.63% 09/12/2020	USG01283AG83	AFREN PL 6.63% 09/12/20	GB	GB	512,313,900	0.242999	0.242999	1,244.92	1,244.92	G		-486,124.48	OUT OF SCOPE
680003	RUBRICS EM FIXED INC	BHVLQ05	EUROPEAN BANK FOR RECONSTRUCTI 7.25% 21/05/2020	XS1913453988	EUROPEAN 7.25% 21/05/20	GB	EU	16,000,000,000	99.793000	1.272707	15,966,880.00	204,353.16	B		-35,248.60	IN SCOPE
680003	RUBRICS EM FIXED INC	BHIGNS2	AIRPORT AUTHORITY 3.45% 21/02/2029	XS1934321400	AIRPORT A 3.45% 21/02/29	HK	EU	350,000,000	110.990711	110.990711	388,467.49	388,467.49	G		19,777.21	IN SCOPE
680003	RUBRICS EM FIXED INC	BIV8G02	QATAR GOVT INTERNATIONAL BOND 4% 14/03/2029	XS1959337582	QATAR 4% 14/03/29	QA	EU	200,000,000	107.359000	107.359000	214,718.00	214,718.00	G		2,095.49	IN SCOPE
680003	RUBRICS EM FIXED INC	BV532X4	DELHI INTERNATIONAL AIRPORT LT 6.13% 03/02/2022	XS1165980274	DELHI INT 6.13% 03/02/22	IN	EU	200,000,000	93.511725	93.511725	187,023.45	187,023.45	B	PVB	-15,610.03	OUT OF SCOPE
680003	RUBRICS EM FIXED INC	BX8Y2G1	ACI AIRPORT SUDAMERICA SA 6.88% 29/11/2032	USE0351QA07	ACI AIRPO 6.88% 29/11/32	UY	ES	186,053,930	100.874999	100.874999	187,681.90	187,681.90	B	PVB	-10,000.40	OUT OF SCOPE
680003	RUBRICS EM FIXED INC	BYPDJH1	STATE GRID OVERSEAS INVESTMENT 2.75% 04/05/2022	USG8450L6G98	STATE GR 2.75% 04/05/22	CN	VG	250,000,000	101.396920	101.396920	253,492.30	253,492.30	B		5,018.30	OUT OF SCOPE
680003	RUBRICS EM FIXED INC	BYTYX10	PETROLEOS MEXICANOS 1.5% 08/12/2020	CH0305117886	PETROLEOS 1.5% 08/12/20	MX	MX	250,000,000	95.752000	98.964485	239,380.00	247,411.21	B	PVB	-12,436.82	OUT OF SCOPE
680003	RUBRICS EM FIXED INC	BZ0P4Q3	DNO ASA 8.75% 18/06/2020	NO0010740392	DNO ASA 8.75% 18/06/20	NO	NO	200,000,000	95.500092	95.500092	191,000.00	191,000.00	B		-7,937.91	OUT OF SCOPE
680003	RUBRICS EM FIXED INC	BZ3CH28	CEMEX SAB DE CV 7.75% 16/04/2026	USP2253TK62	CEMEX SAB 7.75% 16/04/26	MX	MX	250,000,000	90.056000	90.056000	225,140.00	225,140.00	B	PVB	-43,335.14	OUT OF SCOPE
680003	RUBRICS EM FIXED INC	BZ52Y80	EUROPEAN BANK FOR RECONSTRUCTI 9.25% 02/12/2020	XS1327550783	EUROPEAN 9.25% 02/12/20	GB	EU	5,350,000,000	101.030000	0.006194	5,405,105,000.00	331,398.18	B		-73,224,510.14	IN SCOPE
680003	RUBRICS EM FIXED INC	BZB1G64	OMAN GOVERNMENT INTERNATIONAL 3.63% 15/06/2021	XS1405781342	OMAN GOVE 3.63% 15/06/21	OM	EU	400,000,000	92.503000	92.503000	370,012.00	370,012.00	G	PVB	-24,525.07	IN SCOPE
680004	RUBRICS IFI	ACP680005	00001 IFI Rubrics Limited	US0000000000	IFI Rubrics Limited	US	US	48,466,460	111.040000	111.040000	5,381,715.72	5,381,715.72	MF		494,259.07	IN SCOPE
680004	RUBRICS IFI	DTCCDEPOS	DTCC DEPOS OPT MATU09/04/2017	US0000000000	DTCC OPT USD	US	US	20,000,000	100.000000	100.000000	20,000.00	20,000.00	TD		0.00	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	00206RAX0	AT&T INC 4.45% 15/05/2021	US00206RAX08	AT&T INC 4.45% 15/05/21	US	US	67,000,000	102.344254	102.344254	68,570.65	68,570.65	B	PVB	571.44	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	00206RBD3	AT&T INC 3% 15/02/2022	US00206RBD35	AT&T INC 3% 15/02/22	US	US	525,000,000	100.932794	100.932794	529,897.17	529,897.17	B	PVB	5,395.29	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	00206RCED	AT&T INC 3.9% 11/03/2024	US00206RCED9	AT&T INC 3.9% 11/03/24	US	US	250,000,000	105.133112	105.133112	262,832.78	262,832.78	B	PVB	10,811.49	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	00206RCM2	AT&T INC 3% 30/06/2022	US00206RCM25	AT&T INC 3% 30/06/22	US	US	503,000,000	100.991581	100.991581	507,987.65	507,987.65	B	PVB	10,498.65	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	00206RCNO	AT&T INC 3.4% 15/05/2025	US00206RCNO8	AT&T INC 3.4% 15/05/25	US	US	1,116,000,000	104.206745	104.206745	1,162,947.27	1,162,947.27	B	PVB	68,923.91	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	00206RDP4	AT&T INC 3.8% 01/03/2024	US00206RDP47	AT&T INC 3.8% 01/03/24	US	US	380,000,000	104.705700	104.705700	397,881.66	397,881.66	B	PVB	18,550.09	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	00206RRD0	AT&T INC 5.25% 01/03/2037	US00206RRD03	AT&T INC 5.25% 01/03/37	US	US	600,000,000	117.070165	117.070165	702,420.99	702,420.99	B	PVB	99,720.34	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	00206RRGQ9	AT&T INC 4.3% 15/02/2030	US00206RRGQ92	AT&T INC 4.3% 15/02/30	US	US	1,377,000,000	107.601060	107.601060	1,481,666.60	1,481,666.60	B	PVB	117,900.28	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	00772BAN1	AERCAP IRELAND CAPITAL DAC / A 4.25% 01/07/2020	US00772BAN10	AERCAP IR 4.25% 01/07/20	IE	IE	912,000,000	98.654590	98.654590	899,729.86	899,729.86	B	PVB	-13,192.98	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	00772BAQ4	AERCAP IRELAND CAPITAL DAC / A 4.63% 30/10/2020	US00772BAQ41	AERCAP IR 4.63% 30/10/20	IE	IE	911,000,000	97.013746	97.013746	883,795.23	883,795.23	B	PVB	-30,438.53	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	00772BAR2	AERCAP IRELAND CAPITAL DAC / A 3.95% 01/02/2022	US00772BAR24	AERCAP IR 3.95% 01/02/22	IE	IE	235,000,000	90.635809	90.635809	212,994.15	212,994.15	B	PVB	-2,921.80	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	00774MAD7	AERCAP IRELAND CAPITAL DAC / A 3.3% 23/01/2023	US00774MAD74	AERCAP IR 3.3% 23/01/23	IE	IE	250,000,000	85.197216	85.197216	212,993.04	212,993.04	B	PVB	-27,844.92	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	00912AKZ7	AIR LEASE CORP 2.5% 01/03/2021	US00912AKZ78	AIR LEASE 2.5% 01/03/21	US	US	280,000,000	92.000961	92.000961	257,602.69	257,602.69	B	PVB	-15,019.51	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	00912AKC7	AIR LEASE CORP 3.88% 03/07/2023	US00912AKC74	AIR LEASE 3.88% 03/07/23	US	US	300,000,000	83.397953	83.397953	250,193.86	250,193.86	B	PVB	-45,120.77	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	02376AEZ2	AMERICAN AIRLINES GROUP INC 3.75% 01/03/2025	US02376AEZ27	AMERICAN 3.75% 01/03/25	US	US	1,000,000,000	70.562500	70.562500	705,625.00	705,625.00	B	PVB	-277,130.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	02376YAA5	AMERICAN AIRLINES 2016-1 CLASS 5.25% 15/01/2024	US02376YAA55	AMERICAN 5.25% 15/01/24	US	US	927,873,974	100.786780	100.786780	935,275.01	935,275.01	B	PVB	-22,858.07	OUT OF SCOPE
68000																

680009	RUBRICS GLOBAL CREDIT	37045XBV7	GENERAL MOTORS FINANCIAL CO IN 2.65% 13/04/2020	US37045XBV73	GENERAL M 2.65% 13/04/20	US	US	150,000,000	99.922933	99.922933	149,884.40	149,884.40	B	PVB	-72.86	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	404280AAP4	HSBC HOLDINGS PLC 4.25% 14/03/2024	US404280AAP4	HSBC HOLD 4.25% 14/03/24	GB	GB	1,200,000,000	102.802110	102.802110	1,233,625.32	1,233,625.32	B	PVB	14,836.50	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	404280AYS	HSBC HOLDINGS PLC 2.95% 25/05/2021	US404280AYS5	HSBC HOLD 2.95% 25/05/21	GB	GB	250,000,000	100.556100	100.556100	251,390.25	251,390.25	B	PVB	1,542.07	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	404280BB4	HSBC HOLDINGS PLC 3.9% 25/05/2026	US404280BB43	HSBC HOLD 3.9% 25/05/26	GB	GB	500,000,000	101.938960	101.938960	509,694.80	509,694.80	B	PVB	10,652.21	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	404280BC2	HSBC HOLDINGS PLC VAR 31/12/2049	US404280BC26	HSBC HOLD VAR 31/12/49	GB	GB	10,200,000,000	98.263500	98.263500	10,022,877.00	10,022,877.00	B	DDIB	-636,015.59	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	404280BK4	HSBC HOLDINGS PLC VAR 13/03/2028	US404280BK42	HSBC HOLD VAR 13/03/28	GB	GB	300,000,000	101.907290	101.907290	305,721.87	305,721.87	B	PVB	7,020.75	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	40429CGD8	HSBC FINANCE CORP 6.68% 15/01/2021	US40429CGD83	HSBC FINA 6.68% 15/01/21	US	US	667,000,000	100.567675	100.567675	670,786.39	670,786.39	B	PVB	-11,418.32	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	419838AA5	HAWAIIAN AIRLINES 2013-1 CLASS 3.9% 15/01/2026	US419838AA57	HAWAIIAN 3.9% 15/01/26	US	US	653,412,0250	95.169200	95.169200	621,847.00	621,847.00	B	PVB	-42,189.54	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	419839AA3	HAWAIIAN AIRLINES 2013-1 CLASS 4.95% 15/01/2022	US419839AA37	HAWAIIAN 4.95% 15/01/22	US	US	33,940,8243	95.228860	95.228860	32,321.46	32,321.46	B	PVB	-120,107.9	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	42217KBA3	WELLTOWER INC 3.75% 15/03/2023	US42217KBA33	WELLTOWER 3.75% 15/03/23	US	US	100,000,000	100.825020	100.825020	100,825.02	100,825.02	B	PVB	771.60	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	42217KBC9	WELLTOWER INC 4.5% 15/01/2024	US42217KBC99	WELLTOWER 4.5% 15/01/24	US	US	450,000,000	103.263051	103.263051	464,683.73	464,683.73	B	PVB	5,169.71	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	456837AE3	ING GROEP NV VAR 31/12/2049	US456837AE31	ING GROEP VAR 31/12/49	NL	NL	2,000,000,000	95.050000	95.050000	1,901,000.00	1,901,000.00	B	DDIB	-114,619.23	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	459745GF6	INTERNATIONAL LEASE FINANCE CO 8.25% 15/12/2020	US459745GF62	INTERNATI 8.25% 15/12/20	US	US	3,900,000,000	99.291733	99.291733	3,872,377.59	3,872,377.59	B	PVB	-149,695.14	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	459745GK5	INTERNATIONAL LEASE FINANCE CO 8.63% 15/01/2022	US459745GK57	INTERNATI 8.63% 15/01/22	US	US	174,000,000	99.681316	99.681316	173,445.49	173,445.49	B	PVB	-13,253.35	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	459745GN9	INTERNATIONAL LEASE FINANCE CO 5.88% 15/08/2022	US459745GN96	INTERNATI 5.88% 15/08/22	US	US	343,000,000	92.163455	92.163455	316,120.65	316,120.65	B	PVB	-365,487.87	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	459745GQ2	INTERNATIONAL LEASE FINANCE CO 4.63% 15/04/2021	US459745GQ28	INTERNATI 4.63% 15/04/21	US	US	528,000,000	92.347816	92.347816	487,596.47	487,596.47	B	PVB	-46,625.47	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	46625HRY8	JPMORGAN CHASE & CO VAR 01/02/2028	US46625HRY89	JPMORGAN VAR 01/02/28	US	US	210,000,000	106.056119	106.056119	222,717.85	222,717.85	B	PVB	11,213.80	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	494550B54	KINDER MORGAN ENERGY PARTNERS 4.15% 01/02/2024	US494550B548	KINDER MO 4.15% 01/02/24	US	US	84,000,000	100.487786	100.487786	84,409.74	84,409.74	B	PVB	-443.28	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	51817UJ25	LATAM AIRLINES 2015-1 PASS THR 4.5% 15/11/2023	US51817UJ252	LATAM AIR 4.5% 15/11/23	CL	CL	234,504,3662	85.499999	85.499999	200,501.23	200,501.23	B	PVB	-26,968.01	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	53947NAA2	LYOYD BANK PLC 6.5% 14/09/2020	US53947NAA28	LYOYD BA 6.5% 14/09/20	GB	GB	250,000,000	101.312340	101.312340	253,280.85	253,280.85	B	PVB	-323.70	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	53947OAA5	LYOYD BANK PLC 6.5% 14/09/2020	US53947OAA58	LYOYD BA 6.5% 14/09/20	GB	GB	856,000,000	101.312340	101.312340	867,233.63	867,233.63	B	PVB	-660.99	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	55608JAE8	MACQUARIE GROUP LTD 6.25% 14/01/2021	US55608JAE82	MACQUARIE 6.25% 14/01/21	AU	AU	110,000,000	102.082609	102.082609	117,290.87	117,290.87	B	PVB	-215.24	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	55608KAD7	MACQUARIE GROUP LTD 6.25% 14/01/2021	US55608KAD72	MACQUARIE 6.25% 14/01/21	AU	AU	241,000,000	102.082606	102.082606	246,019.08	246,019.08	B	PVB	-586.32	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	55608YAA3	MACQUARIE BANK LTD 6.63% 07/04/2021	US55608YAA38	MACQUARIE 6.63% 07/04/21	AU	AU	494,000,000	103.228065	103.228065	509,946.64	509,946.64	B	PVB	-174.53	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	57445300	AMP GROUP FINANCE SERVICES LTD 6.88% 23/08/2022	XS0100688430	AMP GROUP 6.88% 23/08/22	AU	EU	2,446,000,000	108.434500	134.453358	2,652,307.87	3,288,729.14	B	PVB	127,898.40	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	5941397	BANK OF SCOTLAND CAPITAL FUNDI VAR 31/12/2049	XS0109139344	BANK OF S 31/12/49	GB	EU	1,100,000,000	102.464600	127.050981	1,024,646.00	1,270,509.81	B	PVB	-32,715.96	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	594918AT1	MICROSOFT CORP 2.38% 01/05/2023	US594918AT18	MICROSOFT 2.38% 01/05/23	US	US	250,000,000	104.156824	104.156824	260,392.06	260,392.06	B	PVB	12,964.23	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	594918BQ6	MICROSOFT CORP 2% 08/08/2023	US594918BQ69	MICROSOFT 2% 08/08/23	US	US	134,000,000	103.597851	103.597851	138,821.12	138,821.12	B	PVB	7,936.28	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	63859XAD9	NATIONWIDE BUILDING SOCIETY 4% 14/09/2026	US63859XAD93	NATIONWID 4% 14/09/26	GB	GB	400,000,000	96.729798	96.729798	386,919.19	386,919.19	B	PVB	-1,367.02	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	706451BG5	PETROLEOS MEXICANOS 6.63% 15/06/2035	US706451BG56	PETROLEOS 6.63% 15/06/35	MX	MX	690,000,000	69.570500	69.570500	480,036.45	480,036.45	B	PVB	-251,428.04	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	7147221	PHOENIX LIFE LTD VAR 31/12/2049	XS0133173137	PHOENIX L VAR 31/12/49	GB	EU	51,000,000	98.938392	122.678659	50,458.58	62,566.12	B	PVB	-2,508.38	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	731011AU6	REPUBLIC OF POLAND GOVERNMENT 3.25% 06/04/2026	US731011AU68	REPUBLIC R 3.25% 06/04/26	PL	PL	100,000,000	107.343000	107.343000	107,343.00	107,343.00	G	PVB	9,324.47	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	745867AM3	PULTEGROUP INC 7.88% 15/06/2032	US745867AM30	PULTEGROU 7.88% 15/06/32	US	US	1,154,000,000	110.966450	110.966450	1,280,552.83	1,280,552.83	B	PVB	19,531.47	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	745867AP6	PULTEGROUP INC 6.38% 15/05/2033	US745867AP60	PULTEGROU 6.38% 15/05/33	US	US	320,000,000	102.036450	102.036450	326,516.64	326,516.64	B	PVB	15,162.32	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	745867AT8	PULTEGROUP INC 6% 15/02/2035	US745867AT82	PULTEGROU 6% 15/02/35	US	US	883,000,000	101.259600	101.259600	894,122.27	894,122.27	B	PVB	32,607.21	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	75625OAF6	RECKITT BENCKISER TREASURY SER FRN 24/06/2022	US75625OAF62	RECKITT B FRN 24/06/22	GB	GB	1,575,000,000	96.472747	96.472747	1,519,445.77	1,519,445.77	B	PVB	-2,069.94	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	88732JIA7	TIME WARNER CABLE LLC 6.55% 01/05/2037	US88732JIA79	TIME WARN 6.55% 01/05/37	US	US	50,000,000	112.544380	112.544380	56,272.19	56,272.19	B	PVB	5,005.13	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	88732JIAN8	TIME WARNER CABLE LLC 7.3% 01/07/2038	US88732JIAN81	TIME WARN 7.3% 01/07/38	US	US	200,000,000	123.060970	123.060970	246,121.94	246,121.94	B	PVB	25,490.41	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	88947EAK6	TOLL BROTHERS FINANCE CORP 5.88% 15/02/2022	US88947EAK64	TOLL BROT 5.88% 15/02/22	US	US	850,000,000	100.500000	100.500000	854,250.00	854,250.00	B	PVB	-15,514.48	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	88947EAN0	TOLL BROTHERS FINANCE CORP 4.38% 15/04/2023	US88947EAN04	TOLL BROT 4.38% 15/04/23	US	US	495,000,000	95.874501	95.874501	474,578.78	474,578.78	B	PVB	-17,471.11	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	88947EAAQ3	TOLL BROTHERS FINANCE CORP 5.63% 15/01/2024	US88947EAAQ35	TOLL BROT 5.63% 15/01/24	US	US	1,679,000,000	96.874500	96.874500	1,626,522.86	1,626,522.86	B	PVB	-76,149.56	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	88947EAR1	TOLL BROTHERS FINANCE CORP 4.88% 15/11/2025	US88947EAR18	TOLL BROT 4.88% 15/11/25	US	US	1,050,000,000	95.874500	95.874500	1,006,682.25	1,006,682.25	B	PVB	-40,712.54	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	88947EAU9	TOLL BROTHERS FINANCE CORP 3.8% 01/11/2029	US88947EAU47	TOLL BROT 3.8% 01/11/29	US	US	1,430,000,000	88.257500	88.257500	1,262,082.25	1,262,082.25	B	PVB	-148,816.64	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	90346WAB9	US AIRWAYS 2013-1 CLASS B PASS 5.38% 15/11/2021	US90346WAB90	US AIRWAY 5.38% 15/11/21	US	US	86,890,3873	95.608205	95.608205	83,074.34	83,074.34	B	PVB	-51,091.91	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	909331AA9	UNITED AIRLINES 2016-2 CLASS B 3.65% 07/10/2025	US909331AA97	UNITED AIR 3.65% 07/10/25	US	US	828,703,7200	93.322950	93.322950	773,370.76	773,370.76	B	PVB	-44,974.15	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	9127962A6	UNITED STATES TREASURY BILL 0% 07/04/2020	US9127962A61	US TSY BILL 0% 07/04/20	US	US	5,000,000,000	99.999058	99.999058	4,999,952.90	4,999,952.90	T	PVB	762.42	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	912828Y53	UNITED STATES TREASURY NOTE/BOND 1.75% 15/11/2029	US912828Y530	US TSY N/B 1.75% 15/11/29	US	US	1,500,000,000	109.882810	109.882810	1,648,242.15	1,648,242.15	TN	PVB	167,724.58	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	92343VBJ2	VERIZON COMMUNICATIONS INC 2.45% 01/11/2022	US92343VBJ26	VERIZON C 2.45% 01/11/22	US	US	300,000,000	101.959507	101.959507	305,878.52	305,878.52	B	PVB	30,578.52	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	92343VBR4	VERIZON COMMUNICATIONS INC 5.15% 15/09/2023	US92343VBR42	VERIZON C 5.15% 15/09/23	US	US	147,000,000	111.266898	111.266898	163,562.34	163,562.34	B	PVB	9,629.32	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	92343VDJ3	VERIZON COMMUNICATIONS INC 2.63% 15/08/2026	US92343VDJ38	VERIZON C 2.63% 15/08/26	US	US	1,212,000,000	103.487225	103.487225	1,254,565.17	1,254,565.17	B	PVB	117,029.45	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	92343VEU4	VERIZON COMMUNICATIONS INC 4.02% 03/12/2029	US92343VEU44	VERIZON C 4.02% 03/12/29	US	US	1,096,000,000	112.983490	112.983490	1,238,299.05	1,238,299.05	B	PVB	150,835.78	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	92346GAX4	VERIZON COMMUNICATIONS INC 5.85% 15/09/2035	US92346GAX43	VERIZON C 5.85% 15/09/35	US	US	1,156,000,000	127.689050	127.689050	1,476,189.46	1,476,189.46	B	PVB	239,900.48	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	92840JAE7	VISTAJET MALTA FINANCE PLC / X 10.5% 01/06/2024	US92840JAE79	VISTAJET 10.5% 01/06/24	CH	MT	600,000,000	81.500500	81.500500	489,003.00	489,003.00	B	PVB	-101,657.12	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	92857WBC3	VODAFONE GROUP PLC 2.95% 19/02/2023	US92857WBC38	VODAFONE 2.95% 19/02/23	GB	GB	113,000,000	102.535168	102.535168	115,864.74	115,864.74	B	PVB	4,232.56	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	91010CN5	PRINCIPALITY BUILDING SOCIETY VAR 31/12/2049	GB008010CN5												

680009	RUBRICS GLOBAL CREDIT	B05BLD8	AT SECURITIES BV VAR 31/12/2049	X51634523754	AT SECURI VAR 31/12/49	DE	EU	3,000,000,000	91.378000	91.378000	2,741,340.00	2,741,340.00	B	PVB	-423,512.92	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B05JDX6	VIRGIN MONEY UK PLC VAR 09/02/2026	X51346646901	VIRGIN MO VAR 09/02/26	GB	EU	6,510,000,000	97.669000	121.104677	6,358,251.90	7,883,914.44	B	PVB	-273,031.44	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B06D2K7	SANTOS FINANCE LTD 4.13% 14/09/2027	X51681539539	SANTOS FI 4.13% 14/09/27	AU	EU	1,450,000,000	97.811332	97.811332	1,418,261.41	1,418,261.41	B	YBNA	-44,508.41	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B08B653	SOCIETE GENERALE SA VAR 31/12/2049	USF43628C734	SOCIETE G VAR 31/12/49	FR	FR	850,000,000	92.497500	92.497500	786,228.75	786,228.75	B	DDIB	-95,001.02	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B08B738	BARCLAYS PLC VAR 31/12/2049	X51481041587	BARCLAYS V VAR 31/12/49	GB	EU	250,000,000	92.000000	92.000000	230,000.00	230,000.00	B	DDIB	-21,672.55	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B08ZS14	BARCLAYS PLC 5.2% 12/05/2026	US06738EA0P7	BARCLAYS 5.2% 12/05/26	GB	GB	200,000,000	102.945410	102.945410	205,890.82	205,890.82	B	PVB	5,502.17	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0915X2	DEUTSCHE TELEKOM INTERNATIONAL 2.49% 19/09/2023	USN27915A4K84	DEUTSCHE 2.49% 19/09/23	DE	NL	350,000,000	99.034963	99.034963	346,622.37	346,622.37	B	PVB	4,394.17	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0B50M6	ERSTE GROUP BANK AG VAR 31/12/2049	X51425367494	ERSTE GRO VAR 31/12/49	AT	EU	9,800,000,000	99.645800	109.336587	9,765,288.40	10,714,985.49	B	DDIB	-1,411,253.28	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0C1221	AMERICA MOVIL SAB DE CV VAR 06/09/2073	X50969342384	AMERICA M VAR 06/09/73	MX	EU	4,400,000,000	100.244600	124.298292	4,410,762.40	5,469,124.84	B	PVB	-907,860.18	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0DF1P0	QBE INSURANCE GROUP LTD VAR 24/05/2042	X51419859142	QBE INSUR VAR 24/05/42	AU	EU	1,600,000,000	105.619865	130.963352	1,689,917.84	2,095,413.63	B	PVB	-26,615.03	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0DFSLD0	PARAGON BANKING GROUP PLC VAR 09/09/2026	X514823136154	PARAGON B VAR 09/09/26	GB	EU	3,676,000,000	105.615000	130.957319	3,882,407.40	4,813,991.06	B	PVB	-95,225.70	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0DFBGW2	VERIZON COMMUNICATIONS INC 4.5% 17/08/2027	AU3CB0246239	VERIZON C 4.5% 17/08/27	US	US	1,980,000,000	111.456095	68.216588	2,206,830.68	1,350,688.44	B	DDIB	231,164.56	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0DGN4M3	OMV AG VAR 31/12/2049	X51294342792	OMV AG VAR 31/12/49	AT	EU	500,000,000	101.247150	111.093672	506,235.75	555,468.36	B	DDIB	-37,732.58	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0DRVPT4	PHOENIX GROUP HOLDINGS PLC 4.13% 20/07/2022	X5151285007	PHOENIX G 4.13% 20/07/22	GB	EU	4,942,000,000	100.869660	125.073583	4,984,988.48	6,181,136.47	B	PVB	-18,644.36	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0DVL039	CREDIT SUISSE AG VAR 18/09/2025	X50972523947	CREDIT SU VAR 18/09/25	CH	EU	500,000,000	98.816660	108.426745	494,083.00	542,133.72	B	PVB	-34,931.72	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0F01Z24	BARCLAYS PLC VAR 31/12/2049	X5157133811	BARCLAYS V VAR 31/12/49	GB	EU	250,000,000	89.375000	110.820531	223,437.50	277,051.33	B	DDIB	-29,393.84	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0F088K4	SSE PLC VAR 16/09/2077	X51572349865	SSE PLC VAR 16/09/77	GB	EU	424,000,000	97.475000	120.864126	413,294.00	512,463.90	B	PVB	-12,515.34	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0F09PV5	LENDINVEST SECURED INCOME PLC 5.25% 10/08/2022	X51649806243	LENDINVEST 5.25% 10/08/22	GB	EU	250,000,000	88.750000	110.045563	221,875.00	275,113.91	B	PVB	-27,924.58	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0F20T25	VODAFONE GROUP PLC 4.2% 13/12/2027	AU3CB02493733	VODAFONE 4.2% 13/12/27	GB	GB	1,000,000,000	107.747660	105.946844	1,077,476.60	659,468.44	B	PVB	87,111.16	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0F475W8	VIRGIN MONEY UK PLC VAR 22/06/2025	X51637124741	VIRGIN MO VAR 22/06/25	GB	EU	116,000,000	92.880397	115.167048	107,741.26	133,593.78	B	PVB	-501.92	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0F92XK7	TANNER SERVICIOS FINANCIEROS S.138% 10/11/2020	CH0284125131	TANNER SE 1.38% 10/11/20	CL	CL	2,200,000,000	97.375000	100.641936	2,142,350.00	2,214,122.60	B	PVB	-57,814.70	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0F9W399	YORKSHIRE BUILDING SOCIETY VAR 13/09/2028	X51681849300	YORKSHIRE VAR 13/09/28	GB	EU	250,000,000	91.997424	114.072206	229,993.56	285,180.51	B	PVB	7,669.96	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0FM1YF6	VIRGIN MONEY UK PLC VAR 14/12/2028	X51921970666	VIRGIN MO VAR 14/12/28	GB	EU	600,000,000	101.310100	125.619459	607,860.60	753,716.75	B	PVB	-23,053.94	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0GBX1X9	DNO ASA 8.75% 31/05/2023	NO0010823347	DNO ASA 8.75% 31/05/23	NO	NO	2,000,000,000	60.000000	60.000000	1,200,000.00	1,200,000.00	B	PVB	-846,332.35	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0GMG3M0	BEAZLEY INSURANCE DAC 5.5% 10/09/2029	X52010045438	BEAZLEY I 5.5% 10/09/29	GB	EU	600,000,000	104.625000	104.625000	627,750.00	627,750.00	B	PVB	27,750.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0GMI5H9	LAOS GOVERNMENT INTERNATIONAL 6.88% 30/06/2021	USY52081A471	LAOS GOVE 6.88% 30/06/21	US	LA	500,000,000	99.625000	99.625000	498,125.00	498,125.00	G	PVB	7,257.99	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	B0GQYR88	PREMIER OIL PLC 6.5% 31/05/2021	X50997703250	PREMIER O 6.5% 31/05/21	GB	EU	624,000,000	62.500000	77.496875	390,000.00	483,580.50	B	PVB	-237,913.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0GR0B02	PETROLEOS MEXICANOS 3.13% 27/11/2020	X50997488440	PETROLEOS 3.13% 27/11/20	MX	EU	4,100,000,000	94.664000	103.870295	3,881,224.00	4,258,682.09	B	PVB	-258,971.30	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0GXT793	RL FINANCE BONDS NO. 2 PLC VAR 30/11/2043	X50998135718	RL FINANC VAR 30/11/43	GB	EU	500,000,000	108.254066	134.229629	541,270.33	671,148.15	B	PVB	-19,152.60	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0H7XMN7	SOCIETE GENERALE SA VAR 31/12/2049	USF8586CRRW49	SOCIETE G VAR 31/12/49	FR	FR	250,000,000	90.382500	90.382500	225,956.25	225,956.25	B	DDIB	-16,593.91	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1J6Q3Z2	ORANGE SA VAR 31/12/2049	X51028597315	ORANGE SA VAR 31/12/49	FR	EU	7,321,000,000	104.018050	128.977181	7,615,161.44	9,442,419.43	B	DDIB	-319,170.59	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1J8QB06	PARAGON BANKING GROUP PLC 6.13% 30/01/2022	X51018830270	PARAGON B 6.13% 30/01/22	GB	EU	2,123,900,000	104.851000	130.099988	2,262,930.39	33,638.18	B	DDIB	16,475.68	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B14FZK8	CREDIT AGRICOLE SA VAR 31/12/2049	USF272978778	CREDIT AG VAR 31/12/49	FR	FR	1,256,000,000	97.043600	97.043600	1,218,867.62	1,218,867.62	B	DDIB	-212,568.79	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B15RW79	BANK OF BARODA/LONDON 3.5% 04/04/2022	X51972572025	BK OF BARO 3.5% 04/04/22	IN	EU	1,600,000,000	99.409527	99.409527	1,590,552.43	1,590,552.43	B	PVB	-2,306.21	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B17HNLH8	PETROLEOS MEXICANOS 6.49% 23/01/2027	USP78625DW03	PETROLEOS 6.49% 23/01/27	MX	MX	1,141,000,000	74.375000	104.618750	848,618.75	848,618.75	B	PVB	-268,466.82	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1BT2K2	VIRGIN MONEY UK PLC VAR 31/12/2049	X51959441640	VIRGIN MO VAR 31/12/49	GB	EU	200,000,000	83.447100	103.470232	166,894.20	206,940.46	B	PVB	-33,105.80	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1UN6100	AROUNDTOWN SA VAR 31/12/2049	X52017788592	AROUNDTOW VAR 31/12/49	DE	US	500,000,000	92.325000	114.478384	461,625.00	572,391.92	B	PVB	-27,681.88	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1UN90N9	GENERAL MOTORS FINANCIAL CO IN 3.85% 21/02/2023	AU3CB0261006	GENERAL M 3.85% 21/02/23	US	US	2,000,000,000	102.590750	62.790562	2,051,815.00	1,255,811.25	B	PVB	33,608.10	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1SDX2X1	AMP GROUP FINANCE SERVICES LTD 4% 14/09/2021	X51961019699	AMP GROUP 4% 14/09/21	AU	EU	2,000,000,000	100.562500	100.562500	2,011,250.00	1,417,685.00	B	PVB	16,475.68	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1V3099	BAYPORT MANAGEMENT LTD 11.5% 14/06/2022	NO0010856180	BAYPORT M 11.5% 14/06/22	MU	MU	1,300,000,000	103.588430	103.588430	1,346,649.59	1,346,649.59	B	PVB	46,649.59	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1V91TR8	SANTOS FINANCE LTD 5.25% 13/03/2029	X51912654594	SANTOS FI 5.25% 13/03/29	AU	EU	1,000,000,000	103.064475	103.064475	1,030,644.75	1,030,644.75	B	PVB	37,049.27	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1V4KC1	INDIAN RAILWAY FINANCE CORP LT 3.73% 29/03/2024	X51969727491	INDIAN RA 3.73% 29/03/24	IN	EU	400,000,000	97.389213	97.389213	389,556.85	389,556.85	B	PVB	-10,443.15	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1KFB1T9	ROTHESAY LIFE PLC VAR 17/09/2029	X52049622272	ROTHESAY V VAR 17/09/29	GB	EU	400,000,000	101.090500	125.347166	404,362.00	501,388.66	B	PVB	3,168.45	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1KFFH77	FMG RESOURCES AUGUST 2006 PTY 4.5% 15/09/2027	USQ3919KAM38	FMG RESOU 4.5% 15/09/27	AU	AU	1,890,000,000	89.555000	89.555000	1,692,589.50	1,692,589.50	B	PVB	-175,317.54	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1KMFPR4	BAYPORT MANAGEMENT LTD 10.5% 19/12/2022	NO0010871601	BAYPORT M 10.5% 19/12/22	MU	MU	1,000,000,000	100.001000	100.001000	1,000,010.00	1,000,010.00	B	PVB	-4,514.57	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1KSXV61	TELECOMMUNICATIONS SERVICES OF 8.88% 18/10/2029	USP99031AA32	TELECOMMU 8.88% 18/10/29	TT	TT	1,750,000,000	92.750000	92.750000	1,623,125.00	1,623,125.00	B	PVB	-126,875.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1KTZQK7	INTERMEDIATE CAPITAL GROUP PLC 1.63% 17/02/2027	X52117435904	INTERMED I 1.63% 17/02/27	GB	EU	500,000,000	82.503800	90.527487	412,519.00	452,637.44	B	PVB	-90,751.07	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1KXGQV8	LLOYDS BANKING GROUP PLC VAR 31/12/2049	X51043545059	LLOYDS BA VAR 31/12/49	GB	EU	2,600,000,000	92.393500	101.378984	2,402,231.00	2,635,853.57	B	DDIB	-250,695.41	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1L6T1H7	BRUNTWOOD INVESTMENTS PLC 6% 25/02/2025	X52104011304	BRUNTWOOD 6% 25/02/25	GB	EU	750,000,000	92.250000	114.385388	691,875.00	857,890.41	B	PVB	-58,125.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1L9P8B7	CREDIT AGRICOLE VAR 31/12/2049	X51550501177	CREDIT AG VAR 31/12/49	FR	EU	6,846,000,000	96.125000	105.473381	6,580,717.50	7,220,707.64	B	DDIB	-808,069.63	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1Q249M9	SKY LTD 3.75% 16/09/2024	USG15632AP07	SKY LTD 3.75% 16/09/24	GB	GB	1,200,000,000	103.821560	124.851560	1,245,858.72	1,245,858.72	B	PVB	45,584.67	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1R17T90	ORANGE SA VAR 31/12/2049	X51115502988	ORANGE SA VAR 31/12/49	FR	EU	250,000,000	101.975000	126.443901	254,937.50	316,109.75	B	DDIB	6,622.97	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1SLOMCO	AXA SA VAR 31/12/2049	X51134541561	AXA SA VAR 31/12/49	FR	EU	800,000,000	101.391500	125.720390	811,132.00	1,005,763.12	B	DDIB	-11,680.41	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1SSPYV4	ERSTE GROUP BANK AG VAR 26/05/2025	X51143331109	ERSTE GRO VAR 26/05/25	AT	EU	10,600,000,000	99.736300	99.736300	10,572,047.80	10,572,047.80	B	PVB	-268,961.67	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1SSWBW2	QBE INSURANCE GROUP LTD VAR 02/12/2044	X51144495808	QBE INSUR VAR 02/12/44	AU	EU	300,000,000	99.174500	99.174500	297,523.50	297,523.50	B	PVB	-2,550.46	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1DTCR60	ALDERMORE GROUP PLC VAR 31/12/2049	X51150025549	ALDERMORE VAR 31/12/49											

680009	RUBRICS GLOBAL CREDIT	F2893TAF3	Electricite de France 5.25% 31/12/2049	USF2893TAF33	ELECTRICI 5.25% 29/01/49	FR	FR	600,000.0000	96.549000	96.549000	579,294.00	579,294.00	B	DDIB	-48,928.09	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	N4297BBC7	KONINKLIJKE KPN NV VAR 28/03/2073	USN4297BBC74	KONINKLIJ VAR 28/03/73	NL	NL	1,000,000.0000	100.174500	100.174500	1,001,745.00	1,001,745.00	B	PVB	-59,663.52	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	P78625EA7	PETROLEOS MEXICANOS 5.95% 28/01/2031	USP78625EA73	PETROLEOS 5.95% 28/01/31	MX	MX	547,000.0000	69.852000	69.852000	382,090.44	382,090.44	B		-164,347.24	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	Q3919KAJ0	FMG RESOURCES AUGUST 2006 PTY 4.75% 15/05/2022	USQ3919KAJ09	FMG RESOU 4.75% 15/05/22	AU	AU	750,000.0000	100.159000	100.159000	751,192.50	751,192.50	B		-1,047.49	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	U4945QAB5	KINDER MORGAN INC 5.63% 15/11/2023	USU4945QAB50	KINDER MO 5.63% 15/11/23	US	US	175,000.0000	104.936034	104.936034	183,638.06	183,638.06	B	PVB	1,037.30	OUT OF SCOPE