

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 Afild 115	Unrealized Gain/Loss	Classification	
680001	RUBRICS GLOBAL FIXED INC	001357ABD	AlB Group PLC VAR 10/04/25	US001357ABD8	AlB Group VAR 10/04/25	IE	IE	2,000,000,000	100.336155	100.336155	2,006,723.10	2,006,723.10	B		-12.10650	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	00774APAC287	AerCap Ireland Capital DAC / AerCa 3.15% 15/02/24	IE00774APAC287	AerCap I 3.15% 15/02/24	IE	IE	2,000,000,000	98.346699	98.346699	1,966,933.98	1,966,933.98	B		-36.75845	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	00774AMAR6	AerCap Ireland Capital DAC / AerCa 4.625% 15/10/27	US00774AMAR6	AerCap I 4.625% 15/10/27	IE	IE	1,000,000,000	102.085315	102.085315	1,020,883.15	1,020,883.15	B		34,216.88	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	02376RAC60	American Airlines Group Inc 5% 01/06/22	US02376RAC60	American 5% 01/06/22	US	US	1,000,000,000	100.114500	100.114500	1,001,145.00	1,001,145.00	B		-1.65342	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	03522AA658	Anheuser-Busch Cos LLC / Anheuser - 3.65% 01/02/26	US03522AA658	ANHEUSER - 3.65% 01/02/26	BE	US	500,000,000	102.430336	102.430336	512,151.68	512,151.68	B		27,838.39	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	00783AKA68	Apple Inc 2.4% 03/05/23	US00783AKA68	APPLE Inc 2.4% 03/05/23	US	US	3,000,000,000	100.626280	100.626280	301,878.84	301,878.84	PVB		3,082.54	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	00787BAA29	Burris PLC VAR 15/10/27	US00787BAA29	Burris VAR 15/10/27	GB	GB	2,000,000,000	103.07614700	103.07614700	2,078,070.00	2,078,070.00	B		111,800.88	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	251525AM3	Deutsche Bank AG VAR 24/05/28	US251525AM33	Deutsche VAR 24/05/28	DE	DE	3,000,000,000	99.052930	99.052930	2,971,587.90	2,971,587.90	B	PVB		-84,729.09	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	029265WAA6	Enel SpA VAR 24/09/23	US29265WAA62	ENEL SPA VAR 24/09/23	IT	IT	2,000,000,000	107.618500	107.618500	2,152,370.00	2,152,370.00	B		-173,526.79	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	0435397K21	Ford Motor Credit Co LLC 3.096% 04/05/23	US435397K210	Ford Moto 3.096% 04/05/23	US	US	1,000,000,000	100.000000	100.000000	1,000,000.00	1,000,000.00	B		21,895.20	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	0435397P29	Ford Motor Credit Co LLC FRN 03/08/22	US435397P29	FORD MOTO FRN 03/08/22	US	US	2,000,000,000	99.681602	99.681602	1,993,362.04	1,993,362.04	B	PVB		-2,747.76	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	045683A717	ING Groep NV FRN 02/10/23	US45683A7173	ING GROEP FRN 02/10/23	NL	NL	1,200,000,000	100.625605	100.625605	1,207,507.26	1,207,507.26	B		36,993.46	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	0594918B069	MicroSoft Corp 2% 08/08/23	US594918B069	MICROSOFT 2% 08/08/23	US	US	450,000,000	100.381644	100.381644	451,717.40	451,717.40	B		6,241.02	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	063906CA82	NetWest Markets PLC FRN 29/09/22	US63906CA828	NetWest M FRN 29/09/22	GB	GB	550,000,000	100.329175	100.329175	551,810.46	551,810.46	B	PVB		5,311.12	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	731011AA6	PLD&S 2.5% 06/04/26	US731011AA68	PLD&S 2.5% 06/04/26	PL	PL	50,000,000	102.291000	102.291000	51,145.50	51,145.50	B		1,235.22	IN SCOPE	
680001	RUBRICS GLOBAL FIXED INC	780097BF7	NatWest Group PLC FRN 15/05/23	US780097BF78	NATWEST G FRN 15/05/23	GB	GB	2,000,000,000	100.103860	100.103860	2,002,077.20	2,002,077.20	B		35,880.20	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	912810TD00	US TSX N/B 2.25% 15/02/52	US912810TD00	US TSX 2.25% 15/02/52	US	US	7,000,000,000	95.890625	95.890625	6,712,343.75	6,712,343.75	TO		31,724.24	IN SCOPE	
680001	RUBRICS GLOBAL FIXED INC	91282CDQ11	US TSX N/B 1.25% 31/12/26	US91282CDQ11	US TSX 1.25% 31/12/26	US	US	10,000,000,000	94.628906	94.628906	9,462,890.60	9,462,890.60	TN		-364,676.98	IN SCOPE	
680001	RUBRICS GLOBAL FIXED INC	91282CDY19	US TSX N/B 1.875% 15/03/52	US91282CDY19	US TSX 1.875% 15/03/52	US	US	6,000,000,000	96.062500	96.062500	5,763,750.00	5,763,750.00	TN		-125,444.11	IN SCOPE	
680001	RUBRICS GLOBAL FIXED INC	91282CCZ12	US TSY N/B 1.5% 15/02/25	US91282CCZ14	US TSY 1.5% 15/02/25	US	US	40,000,000,000	97.320313	97.320313	38,928,126.20	38,928,126.20	TN		-737,465.71	IN SCOPE	
680001	RUBRICS GLOBAL FIXED INC	91282CCF11	US TSY N/B 1.875% 28/02/27	US91282CCF10	US TS 1.875% 28/02/27	US	US	33,000,000,000	97.484475	97.484475	32,169,843.75	32,169,843.75	TN		-389,172.88	IN SCOPE	
680001	RUBRICS GLOBAL FIXED INC	91282CED19	US TSY N/B 1.75% 15/03/25	US91282CED92	US TSY 1.75% 15/03/25	US	US	36,000,000,000	97.996094	97.996094	35,278,593.84	35,278,593.84	TN		-167,156.12	IN SCOPE	
680001	RUBRICS GLOBAL FIXED INC	92857W8K5	Vodafone Group PLC 3.75% 05/05/28	US92857W8K53	Vodafone 3.75% 05/05/28	GB	GB	1,000,000,000	104.958330	104.958330	1,049,583.30	1,049,583.30	B		60,751.81	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	92857X597	RUBRICS EMEI MAT FIXA VCL	IE0092857X597	RUBRICS EMEI MAT FIXA VCL	IE	IE	13,988,000,000	101.87916000	101.87916000	13,991,988.00	13,991,988.00	B	NTFF		215,258.86	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	BHANNV11	SEVERN TRENT PLC 1.3% 11/07/22 IFL	X07960781953	SEVERN 1.3% 11/07/22 IFL	GB	GB	1,251,260,000	172.811212	172.811212	1,926,838.08	1,926,838.08	B		4,492.08	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	B8CMMV53	NTPC Ltd 4.75% 03/10/22	X0835676353	NTPC LTD 4.75% 03/10/22	IN	IN	500,000,000	100.911980	100.911980	756,839.85	756,839.85	B	PVB		2,070.31	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	KCV4W33	Glencore Finance Canada Ltd 4.25% 25/10/22	US938874AM93	Glencore 4.25% 25/10/22	AU	CA	750,000,000	100.817000	100.817000	504,085.00	504,085.00	B		7,390.54	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	KCV3Y44	RUBRICS GLOB CRD FIXA VCL	IE00KCV3Y445	RUBRICS GLOB CRD FIXA VCL	IE	IE	997,350,000,000	105.30961825	105.30961825	1,051,299,350.25	1,051,299,350.25	B	PVB		207,684.08	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	KCV3V54	RUBRICS GLOB CRD FIXA VCL	IE00KCV3V547	RUBRICS GLOB CRD FIXA VCL	IE	IE	567,000,000	17.373700	17.373700	9,852,929.10	9,852,929.10	MF		-142,722.20	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	KCV3H43	Credit Suisse AG 6.5% 08/08/23	X0957135212	CREDIT SU 6.5% 08/08/23	CH	EU	1,000,000,000	102.781000	102.781000	1,027,810.00	1,027,810.00	B		20,141.70	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	B0D9RQ27	Credit Suisse Group AG VAR 29/07/20	CH0325765157	Credit Su VAR 29/07/20	CH	CH	3,000,000,000	100.375000	100.375000	3,011,250.00	3,011,250.00	B	YBNA		-167,400.75	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	IE00B0BV16	RUBRICS GLOBAL CREDIT FND	IE00B0BV16	RUBRICS GLOBAL CREDIT FND	IE	IE	250,000,000	2.887130	2.887130	2,887.33	2,887.33	MF		387.33	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	B0D6VBJ3	RUBRICS GLOBAL CREDIT FND-PB	IE00B0BVBJ30	RUBRICS GLOBAL CREDIT FND-PB	IE	IE	250,000,000	11.586411	11.586411	2,803.35	2,803.35	MF		103.35	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	B0D6VBL4	RUBRICS GLOBAL CREDIT FND-PC	IE00B0BVBL45	RUBRICS GLOBAL CREDIT FND-PC	IE	IE	250,000,000	10.865120	10.865120	2,716.28	2,716.28	MF		216.28	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	B0D6VBL5	RUBRICS GLOBAL CREDIT FND-PD	IE00B0BVBL51	RUBRICS GLOBAL CREDIT FND-PD	IE	IE	250,000,000	11.115000	11.115000	2,778.75	2,778.75	MF	NTFF		278.75	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	B0D6VBM6	RUBRICS GLOBAL CREDIT FND-PE	IE00B0BVBM68	RUBRICS GLOBAL CREDIT FND-PE	IE	IE	250,000,000	10.027620	11.57083	2,506.88	2,789.27	MF		6.88	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	B0D6VP75	RUBRICS GLOBAL CREDIT FND-PF	IE00B0BVVP75	RUBRICS GLOBAL CREDIT FND-PF	IE	IE	250,000,000	25.614422	25.614422	2,614,000.00	2,614,000.00	MF		114.60	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	B0D6VBP9	RUBRICS GLOBAL CREDIT FND-PG	IE00B0BVBP99	RUBRICS GLOBAL CREDIT FND-PG	IE	IE	250,000,000	11.173889	11.173889	2,557.70	2,557.70	MF	NTFF		114.60	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	B0D6VBQ7	RUBRICS GLOBAL CREDIT FND-PH	IE00B0BVQ707	RUBRICS GLOBAL CREDIT FND-PH	IE	IE	250,000,000	9.851720	10.705457	2,462.93	2,676.36	MF	NTFF		-37.07	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	B0DCPC29	KOREA DEVELOPMENT BANK 2% 12/09/26	US005036C100	KOREA 2% 12/09/26	KR	KR	250,000,000	96.514720	96.514720	241,286.80	241,286.80	B		1,763.00	IN SCOPE	
680001	RUBRICS GLOBAL FIXED INC	RUBRIS MONEV UK PLC VAR 08/06/71	Virion Money UK PLC VAR 08/06/71	XS1846647839	Virion M VAR 08/06/71	IE	EU	1,000,000,000	101.261090	101.261090	3,172,560.04	3,172,560.04	B	DOB		-126,640.26	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	B0RSDNL0	Bank of Ireland Group PLC VAR 19/09/27	XS1685476175	BANK OF I VAR 19/09/27	IE	EU	2,000,000,000	100.097500	100.097500	2,001,950.00	2,001,950.00	B		-35,805.63	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	B0RSDN22	Bank of Ireland Group PLC VAR 19/09/27	XS1685476092	BANK OF I VAR 19/09/27	IE	EU	3,222,000,000	99.930000	99.930000	3,219,744.60	3,219,744.60	B		2,375.32	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	B0FKXD22	Banco de Sabadell SA VAR 18/08/70	XS1611838990	Banco de VAR 18/08/70	ES	EU	2,400,000,000	100.610000	100.610000	2,414,640.00	2,414,640.00	B		-60,568.35	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	B0F8R882	SSE PLC VAR 16/09/77	XS1657343744	SSE PLC VAR 16/09/77	GB	EU	2,115,000,000	100.609000	100.609000	2,127,860.35	2,127,860.35	B	PVB		-80,224.84	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	B0F8R884	SSE PLC VAR 16/09/77	XS1657349665	SSE PLC VAR 16/09/77	GB	EU	3,000,000,000	100.180000	100.180000	3,005,009.91	3,005,009.91	B		30,365.59	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	BF17004	Anglo American Capital PLC 1.625% 18/09/25	XS1688640611	Anglo Amer 1.625% 18/09/25	ZA	EU	1,500,000,000	99.566000	99.566000	1,493,409.00	1,493,409.00	B		94,062.46	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	BF1Y028	CaixaBank SA VAR 18/10/70	XS1645651909	CaixaBank VAR 18/10/70	ES	EU	3,000,000,000	101.125000	112.516357	3,033,750.00	3,033,750.00	B		18,756.36	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	BF4VJCB	Deutsche Pfandbriefbank AG VAR 28/06/27	XS1637926157	Deutsche VAR 28/06/27	DE	EU	1,500,000,000	98.858000	109.999988	2,965,740.00	3,299,819.64	B		-83,442.01	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	B0M72R3	USIS Group AG VAR 31/01/71	US024244A280	USIS GROUP AG VAR 31/01/71	US	US	3,000,000,000	99.445000	99.445000	2,982,450.00	2,982,450.00	B		-114,024.00	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	B0M7M8C	American Airlines Group Inc 5% 01/06/22	US02442AA6C3	American 5% 01/06/22	US	US	1,000,000,000	100.114500	100.114500	1,151,316.75	1,151,316.75	B		-1,787.55	OUT OF SCOPE	
680001	RUBRICS GLOBAL FIXED INC	BKVB8826	Holcim Finance Luxembourg SA 2.375% 09/04/25	XS2156242443	Holcim FI 2.												

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680009	RUBRICS GLOBAL CREDIT	04010D184	Ares Capital Corp 2.875% 15/06/27	US04010D1847	Ares Capl 2.875% 15/06/27	US	US	300,000,000	91.286337	91.286337	273,859.01	273,859.01	B		-18,191.27	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	04650848D	AT&T Inc. 4.35% 01/09/24	US04650848D1	AT&T INC 4.35% 01/09/24	US	US	300,000,000	114.933006	114.933006	605,144.93	605,144.93	B	PVB	88,491.37	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	05055QD19	BP Capital Markets PLC VAR 22/09/71	US05055QD19A	BP Capita VAR 22/09/71	US	GB	1,200,000,000	100.900000	100.900000	2,217,600.00	2,217,600.00	B		217.60	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	05056QD77	BP Capital Markets PLC VAR 22/12/70	US05056QD777	BP Capita VAR 22/12/70	US	GB	0.000000	0.000000	0.000000	0.00	0.00	B		0.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	05581LA47	BNP Paribas SA 4.375% 28/09/25	US05581LA470	BNP Parib 4.375% 28/09/25	FR	FR	1,001,199,566	101.199566	101.199566	5,905,987.83	5,905,987.83	B	PVB	10,014.79	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	05969AH42	Banco Santander SA 3.8% 23/02/28	US05969AH429	BANCO SAN 3.8% 23/02/28	ES	ES	2,000,000,000	98.019051	98.019051	1,969,381.02	1,969,381.02	B		-88,426.94	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	05971LA47	Banco Santander S.A. 1.75% 15/11/25	US05971LA479	BANCO SAN 1.75% 15/11/25	ES	ES	400,000,000	43.153440	43.153440	413,113.38	413,113.38	B		-8,102.18	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	06051GGC7	Bank of America Corp 4.183% 25/11/27	US06051GGC78	Bank of A 4.183% 25/11/27	US	US	569,000,000	102.218699	102.218699	581,624.40	581,624.40	B		13,262.39	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	06738BEA2	Barclays PLC VAR 15/12/70	US06738BEA29	Barclays PLC VAR 15/12/70	GB	GB	5,300,000,000	103.903500	103.903500	5,506,885.50	5,506,885.50	B		-294,334.58	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	06738BEA4	Barclays PLC VAR 15/12/70	US06738BEA40	Barclays VAR 15/12/70	GB	GB	500,000,000	102.250000	102.250000	511,250.00	511,250.00	B		-28,007.48	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	06750JAC2	Barclays Bank PLC 7.625% 24/11/22	US06750JAC27	Barclays B 7.625% 24/11/22	US	GB	1,233,530,895	101.538895	101.538895	1,184,279.92	1,184,279.92	B	PVB	40,276.82	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	07556Q8T1	Beazer Homes USA Inc 7.25% 15/10/29	US07556Q8T13	BEAZER HO 7.25% 15/10/29	US	US	414,000,000	100.705000	100.705000	416,938.70	416,938.70	B		-15,008.92	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	084664C7	Berkshire Hathaway Finance Corp 2.5% 15/01/51	US084664C75	BERKSHIRE 2.5% 15/01/51	US	US	700,000,000	81.046361	81.046361	567,324.53	567,324.53	B		-63,729.37	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	092618AA5	Blackstone Private Credit Fund 1.75% 15/09/24	US092618AA59	Blackstone 1.75% 15/09/24	US	US	15,000,000	94.118707	94.118707	141,178.06	141,178.06	B		-85.04	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	092618AA6	Blackstone Private Credit Fund 3.25% 15/03/27	US092618AA68	Blackston 3.25% 15/03/27	US	US	300,000,000	92.252300	92.252300	276,756.90	276,756.90	B		-14,158.22	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	110X3AB9	British Airways 2019 -1 Class A Pas 3.35% 15/06/29	US110X3AB91	BRITISH A 3.35% 15/06/29	GB	GB	243,504,110	94.977781	94.977781	231,274.80	231,274.80	B		-11,316.17	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	111021AL5	British Telecommunications PLC 5.125% 04/12/28	US111021AL54	BRITISH T 5.125% 04/12/28	GB	GB	400,000,000	104.989700	104.989700	419,958.80	419,958.80	B		-12,534.94	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	11271LAE2	Brookfield Residence Inc 4.35% 15/04/30	US11271LAE20	BROOKFIELD 4.35% 15/04/30	CA	CA	1,000,000,000	104.217115	104.217115	1,042,171.15	1,042,171.15	B		-20,028.74	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	11283AD2	Brookfield Residential Properties 4.875% 15/02/30	US11283AD22	Brookfield 4.875% 15/02/30	CA	CA	300,000,000	89.616000	89.616000	268,848.00	268,848.00	B		-30,170.02	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	127867A8	Cligroup Inc 4.45% 29/09/27	US127867A87	Cligroup I 4.45% 29/09/27	US	US	1,000,000,000	101.479980	101.479980	1,034,799.80	1,034,799.80	B	PVB	-32,050.46	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	195325D3	COLOMBIA 3% 30/01/30	US195325D3R6	COLOMB 3% 30/01/30	CO	CO	250,000,000	86.309500	86.309500	215,773.75	215,773.75	G		-23,566.05	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	195325D5	COLOMBIA 3.25% 22/04/32	US195325D5Z1	COLOMB 3.25% 22/04/32	CO	CO	200,000,000	83.790000	83.790000	167,580.00	167,580.00	G		-19,963.50	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	19532EAF9	COLOMBIA 4.25% 22/02/42	US19532EAF91	COLOMBIA 4.25% 22/02/42	CO	CO	78,497,000	78.497000	78.497000	353,236.50	353,236.50	G		-38,750.07	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	19532EAG9	Colorado Interstate Gas Co LLC 4.15% 15/08/26	US19532EAG99	Colorado 4.15% 15/08/26	US	US	200,000,000	102.640409	102.640409	202,624.75	202,624.75	B		8,007.61	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	19532EAE6	Colorado Interstate Gas Co LLC 6.85% 15/06/37	US19532EAE66	Colorado 6.85% 15/06/37	US	US	430,000,000	115.532192	115.532192	87,258.50	87,258.50	B		8,933.64	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	21079NAA9	Continental Airlines 2007-1 Class 5.903% 19/04/22	US21079NAA90	Continent 5.903% 19/04/22	US	US	150,205,600	100.145028	100.145028	150,423.44	150,423.44	B		156.51	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	21079RAA2	Continental Airlines 2007-1 Class 6.903% 19/04/22	US21079RAA25	Continent 6.903% 19/04/22	US	US	13,470,930	100.001782	100.001782	13,471.17	13,471.17	B	PVB	-5.73	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	22331AB21	DR Horton Inc 4.75% 15/03/21	US22331AB211	DR HORTON 4.75% 15/03/21	US	US	1,000,000,000	99.295264	99.295264	101,529.84	101,529.84	B		-4,169.37	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	22331AB88	DR Horton Inc 2.6% 15/10/25	US22331AB881	DR HORTON 2.6% 15/10/25	US	US	1,000,000,000	97.489511	97.489511	974,895.11	974,895.11	B		-24,358.80	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	22331ABQ1	DR Horton Inc 1.3% 15/10/26	US22331ABQ13	DR HORTON 1.3% 15/10/26	US	US	1,000,000,000	91.154472	91.154472	455,772.36	455,772.36	B		-1,339.91	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	25160PAE7	Deutsche Bank AG/New York NY VAR 08/07/31	US25160PAE79	Deutsche WA 08/07/31	DE	DE	2,500,000,000	103.810969	103.810969	2,595,267.25	2,595,267.25	B		-346,203.03	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	29250NAE4	ENEL SPA VAR 15/07/77	US29250NAE49	ENEL SPA VAR 15/07/77	US	IT	5,000,000,000	107.618600	107.618600	5,018,175.61	5,018,175.61	B		15,313.02	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	29250WAAG	ENEL SPA VAR 24/09/73	US29250WAAG2	ENEL SPA VAR 24/09/73	US	IT	5,000,000,000	107.618600	107.618600	5,919,017.00	5,919,017.00	B	PVB	-302,478.06	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	30216KAF9	EXPORT-IMPORT BK INDIA 2.25% 13/01/31	US30216KAF93	EXPORT 2.25% 13/01/31	IN	IN	400,000,000	86.007183	86.007183	344,028.73	344,028.73	B		-30,498.77	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	303901AE2	Fairfax Financial Holdings Ltd 7.75% 15/07/37	US303901AE28	FAIRFAX F 7.75% 15/07/37	CA	CA	163,000,000	126.687822	126.687822	206,501.15	206,501.15	B	YBNA	19,853.29	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	30391B00	Fairfax Financial Holdings Ltd 3.375% 03/03/31	US30391B006	Fairfax F 3.375% 03/03/31	CA	CA	500,000,000	93.747772	93.747772	468,738.86	468,738.86	B		-30,659.29	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	3362796	Glencore Building Soc 22/04/71	US336279698	Glencore 22/04/71	GB	GB	40,440,400	103.400180	103.400180	42,140.00	42,140.00	B		-64.30	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	3362798W9	Ford Motor Co 9.98% 15/02/47	US3362798W93	Ford Motor 9.98% 15/02/47	US	US	1,000,000,000	137.520000	137.520000	137,520.00	137,520.00	B		-11,324.10	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	35671DCD8	Freeport-McMoran Inc 4.25% 01/03/30	US35671DCD86	FREEPORT 4.25% 01/03/30	US	US	100,843,500	102.843500	102.843500	252,108.75	252,108.75	B		-549.22	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	35671DCD9	Freeport-McMoran Inc 4.375% 01/08/28	US35671DCD98	Freeport- 4.375% 01/08/28	US	US	2,250,000,000	100.481500	100.481500	2,260,833.75	2,260,833.75	B		-67,619.38	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	36926CWF5	General Electric Co FRM 05/05/26	US36926CWF53	GENERAL E FRM 05/05/26	US	US	2,630,000,000	98.303470	98.303470	2,638,912.87	2,638,912.87	B		196,566.83	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	37045VAT7	General Motors Co 5.95% 01/04/49	US37045VAT70	GENERAL M 5.95% 01/04/49	US	US	843,000,000	111.625560	111.625560	941,003.47	941,003.47	B	PVB	-196,547.59	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	37045XBK1	General Motors Financial Co Inc 3.7% 09/05/23	US37045XBK19	GENERAL M 3.7% 09/05/23	US	US	250,000,000	101.082280	101.082280	252,705.70	252,705.70	B		3,201.35	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	37045XBZ7	General Motors Financial Co Inc 4.35% 17/01/27	US37045XBZ78	GENERAL M 4.35% 17/01/27	US	US	300,000,000	101.984547	101.984547	305,953.64	305,953.64	B		7,127.24	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	378272AE3	Glencore Funding LLC 2.5% 01/09/30	US378272AE33	Glencore 2.5% 01/09/30	AU	AU	150,000,000	89.642633	89.642633	134,643.95	134,643.95	B		-12,301.86	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	378272AE2	Glencore Funding LLC 2.625% 23/09/31	US378272AE28	Glencore 2.625% 23/09/31	AU	AU	100,000,000	89.636870	89.636870	89,636.87	89,636.87	B		-7,198.23	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	404280BA4	HSBC Holdings PLC 4.25% 14/03/24	US404280BA48	HSBC HOLD 4.25% 14/03/24	GB	GB	1,200,000,000	101.583350	101.583350	1,219,200.00	1,219,200.00	B	PVB	9,716.47	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	404280BB4	HSBC Holdings PLC 3.9% 25/05/26	US404280BB43	HSBC HOLD 3.9% 25/05/26	GB	GB	500,000,000	101.192656	101.192656	505,963.28	505,963.28	B		6,609.37	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	404280BC4	HSBC Holdings PLC VAR 13/03/28	US404280BC42	HSBC HOLD VAR 13/03/28	GB	GB	300,000,000	100.548700	100.548700	301,646.10	301,646.10	B		2,618.36	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	404280BB8	HSBC Holdings PLC VAR 23/09/27	US404280BB87	HSBC HOLD VAR 23/09/27	GB	GB	3,000,000,000	101.467000	101.467000	3,044,010.00	3,044,010.00	B		-97,889.86	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	4081324	BNP Paribas SA FRN 23/03/71	FR0008131403	BNP Parib FRN 23/03/71	FR	FR	78,570,000	78.570000	78.570000	440,020.00	440,020.00	B		44,620.46	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	419838AA5	Hawaiian Airlines 2013-1 Class A P 3.9% 15/01/26	US419838AA57	Hawaiian 3.9% 15/01/26	US	US	574,534,9241	94.061795	94.061795	539,592.12	539,592.12	B		-40,177.92	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	42117K8C9	Welltower Inc 4.5% 15/01/24	US42117K8C99	WELLTOWER 4.5% 15/01/24	US	US	450,000,000	102.315756	102.315756	460,411.09	460,411.09	B	PVB	5,935.30	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	44801AAZ0	Huandu Capital America 4.3% 01/02/24	US44801AAZ03	Huandu C 4.3% 01/02/24	US	US	206,000,000	101.691466	101.691466	209,484.42	209,484.42	B		-42.30	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	45434M287	Indian Railway Finance Corp Ltd 3.95% 13/02/50	US45434M2874	INDIAN R 3.95% 13/02/50	IN	IN	86,116,143	86.116143	86.116143	344,564.57	344,564.57	B		-40,405.92	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	456837ARA	ING Groep NV VAR 16/11/70	US456837ARA4	ING Groep VAR 16/11/70	NL	NL	1,922,000,000	100.633500	100.633500	1,934,175.87					

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 Affield 115	Unrealized Gain/Loss	Classification
680009	RUBRICS GLOBAL CREDIT	B5TRJ22	Votorantin Cimentos International 7.25% 05/04/41	USP9R80BAA83	VOTORANT1 7.25% 05/04/41	BR	LU	300,000,000	118.556000	118.556000	355,668.00	355,668.00	B		-37,811.80	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7NVV07	Glencore Finance Europe Ltd 6% 05/04/22	X30767865263	GLNCOR1 6% 05/04/22	AU	AU	3,000,000	130,490,995	131,665,000	3,000,000	3,000,000	PVB		-4,416.80	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8H4N01	SEVERN TRENT PLC 1.1% 14/07/22 IFL	X15867974923	SEVERN 1.1% 14/07/22 IFL	GB	EU	131,250,000	172.511100	172.511100	22,628,916.00	22,628,916.00	B		10,927.07	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8QXWV3	NTPC Ltd 4.75% 03/10/22	X05835676353	NTPC LTD 4.75% 03/10/22	IN	EU	1,000,000,000	1,001,91980	1,001,91980	1,009,119.80	1,009,119.80	B		6,211.34	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8L3C53	Orsted AS VAR 26/06/13	X09443705433	ORSTED AS VAR 26/06/13	DK	EU	1,560,000,000	105.494400	117.379544	590,768.34	657,316.54	B	PVB	-11,503.69	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8KCW43	Glencore Finance Canada Ltd 4.25% 25/10/22	US0C8874AM93	GLNCOR1 4.25% 25/10/22	AU	CA	1,600,000,000	101,817000	101,817000	1,189,477.20	1,189,477.20	B		23,035.90	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8D0731	Societe Generale SA VAR 23/06/71	X050180353285	SOCIETE G VAR 23/06/71	FR	EU	1,100,000,000	75.374588	75.374588	3,378,039.20	3,378,039.20	B		-11,171.22	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8D46G0	QBE Insurance Group Ltd VAR 17/06/46	X51423728233	QBE INSUR VAR 17/06/46	AU	EU	2,000,000,000	103.476260	103.476260	2,069,525.20	2,069,525.20	B	PVB	-140,401.94	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8D7823	Glencore Funding LLC 3% 27/10/22	USU37818AS70	GLNCOR1 3% 27/10/22	AU	US	53,000,000	100.403906	100.403906	53,214.07	53,214.07	B		616.25	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8D778M	BNP Paribas SA VAR 31/05/28	X51423878591	BNP PARIB VAR 31/05/28	FR	EU	2,000,000,000	101.233825	76.202082	2,024,676.50	1,520,441.63	B		-44,820.03	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8D5L8V	AT Securities BV VAR 15/05/21	X51085237354	AT SECUR VAR 15/05/21	DE	EU	10,250,000,000	99.077600	99.077600	10,155,443.75	10,155,443.75	B		-56,961.81	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8D573R	Volkswagen International Finance VAR 04/09/71	X50968813342	VOLKWAR VAR 04/09/71	FR	EU	2,500,000,000	104.516600	116.290008	2,612,915.00	2,907,250.21	B	DDIB	-52,376.97	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8D81G2	Societe Generale SA VAR 24/01/29	X51555090403	SOCIETE G VAR 24/01/29	FR	EU	1,01,060,305	75.891776	74.81249172	3,613,966.36	3,173,262.00	B		-14,974.84	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8D8N67	Places for People Finance PLC 4.25% 15/12/23	X51527314340	PLACES F 4.25% 15/12/23	GB	EU	195,000,000	102.526210	134.991135	199,926.11	263,232.71	B		255.88	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8D8Z54	Barclays PLC 3.2% 12/05/26	US0G738EAP07	BARCLAYS 3.2% 12/05/26	GB	GB	200,000,000	104.172500	104.172500	208,345.00	208,345.00	B		8,083.86	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8D1S32	Deutsche Telekom International Fin 2.485% 19/09/23	USN27915AS84	DEUTSCHE 2.485% 19/09/23	DE	NL	350,000,000	99.652171	99.652171	348,782.60	348,782.60	B	PVB	2,073.03	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8D11P0	QBE Insurance Group Ltd VAR 24/05/42	X51418959142	QBE INSUR VAR 24/05/42	AU	EU	3,600,000,000	101.431400	132.230003	4,760,380.40	4,760,380.40	B		-195,545.42	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8DFGW2	Verizon Communications Inc 4.5% 17/08/27	AUJ3C80246239	VERIZON C 4.5% 17/08/27	US	US	3,480,000,000	101.669535	76.349280	3,538,099.82	2,656,954.96	B		-85,250.21	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8D5NLD	Bank of Ireland Group PLC VAR 19/09/27	X51685476175	BANK OF I VAR 19/09/27	IE	EU	1,000,000,000	100.097500	131.793373	1,000,975.00	1,311,933.73	B		-2,229.73	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8D5W44	Bank of Ireland Group PLC VAR 19/09/27	X51685476082	BANK OF I VAR 19/09/27	IE	EU	8,871,000,000	99.939000	99.939000	8,864,790.30	8,864,790.30	B	PVB	-86,658.01	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8D7YTP	Phoenix Group Holdings PLC 4.1125% 20/07/22	X51551285007	PHOENIG G 4.1125% 20/07/22	GB	EU	5,542,000,000	100.631600	132.496596	5,577,003.27	7,342,961.36	B	PVB	-24,753.82	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8D8XV8	Lloyds Banking Group PLC 4.75% 23/05/28	AUJ3C80523227	LLOYDS BA 4.75% 23/05/28	GB	GB	1,930,000,000	101.322430	76.088820	1,959,522.07	1,959,522.07	B		-131,560.32	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8D9T24	Barclays PLC VAR 15/06/71	X5117313811	BARCLAYS VAR 15/06/71	GB	EU	2,000,000,000	102.877000	135.453002	2,057,540.00	2,709,060.04	B	DDIB	-72,501.48	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8D9W82	SSE PLC VAR 16/09/07	X51172437614	SSE PLC VAR 16/09/07	GB	EU	4,000,000,000	100.609000	4,024,360,000	4,000,360,000	4,000,360,000	B		-10,439.77	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8D9K46	SSE PLC VAR 16/09/07	X51172438655	SSE PLC VAR 16/09/07	GB	EU	424,000,000	100.180000	131.901997	429,264.47	559,264.47	B		-983.21	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8D9YX4	Barclays PLC VAR 15/12/70	X51688012023	BARCLAYS VAR 15/12/70	GB	EU	9,900,000,000	100.567000	132.415141	13,108,742.51	16,278,841.21	B	DDIB	-627,894.21	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7Q2735	Vodafone Group PLC 4.2% 13/12/27	AUJ3C80249373	VODAFONE 4.2% 13/12/27	GB	GB	2,510,000,000	100.246055	75.293855	2,516,628.03	1,889,875.26	B		-12,249.49	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7F5E18	Virgin Money UK PLC VAR 22/06/25	X51637813512	VMFIN VAR 22/06/25	GB	EU	131,353,189	122.483312	122.483312	16,540,235.77	16,540,235.77	B		-4,695.85	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7F47N1	Westpac Banking Corp VAR 16/08/29	X51664771187	WESTPAC B VAR 16/08/29	AU	EU	808,000,000	101.231485	76.200325	817,950.40	614,244.22	B		-10,742.03	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7F4VR1	Landesbank Baden-Wuerttemberg 4.9% 29/06/27	DE000L8D1990	LANDESBAN 4.9% 29/06/27	DE	DE	6,000,000,000	97.038755	72.871771	5,822,325.30	4,372,306.20	B		-559,607.39	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7FM0R0	Boral Finance Pty Ltd 3.75% 01/05/28	FR001060EAB85	BORAL FIN 3.75% 01/05/28	AU	AU	200,000,000	98.078380	98.078380	196,035.66	196,035.66	B	PVB	1,476.66	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7F5J61	Yorkshire Building Society VAR 13/09/28	X51681848930	YORKSHIR VAR 13/09/28	GB	EU	6,000,000	0.000000	0.000000	0.00	0.00	B		-11,780.50	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7F2N03	Societe Generale SA 7% 20/09/28	FR0013365871	SOCIETE G 7% 20/09/28	FR	FR	600,000,000	97.565027	73.826764	585,395.56	439,605.92	B		-63,705.98	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7F4M12	Gol Finance SA 7% 31/01/25	USL44418AA43	GOL FINAN 7% 31/01/25	BR	LU	300,000,000	83.152500	83.152500	249,457.50	249,457.50	B		-24,927.12	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7FMH27	Landesbank Baden-Wuerttemberg 5% 17/05/28	DE000L81P720	LANDESBAN 5% 17/05/28	DE	DE	8,400,000,000	97.026999	72.889978	8,153,291.92	6,122,758.12	B		-867,947.83	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7FVJF6	Virgin Money UK PLC VAR 14/12/28	X51921970688	VIRGIN MU VAR 14/12/28	GB	EU	3,195,000,000	108.924500	108.924500	3,416,237.78	4,047,989.47	B		19,508.89	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7FVW46	BNP Paribas SA VAR 16/02/71	X51637818064	BNP PARIB VAR 16/02/71	FR	EU	508,000,000	108.626000	108.626000	548,311.98	548,311.98	B		-49,276.74	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7FVXQ7	Goldman Sachs Group Inc(The 4.5% 16/05/28)	AUJ3C80252889	GOLDMAN S 4.5% 16/05/28	US	US	2,800,000,000	100.154654	75.211627	2,801,483.33	2,102,592.68	B		-20,929.86	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7FVYX6	DNO ASA 8.375% 29/05/24	N0010852643	DNO ASA 8.375% 29/05/24	NO	NO	808,000,000	101.000000	101.000000	816,000.00	816,000.00	B		-18,815.48	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7FRT19	First Quantum Minerals Ltd 6.875% 01/03/26	US03535CA174	FIRST QUA 6.875% 01/03/26	ZM	CA	500,000,000	102.892500	102.892500	514,462.50	514,462.50	B		-4,174.94	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7GDC2X	Rothsay Life PLC VAR 12/03/71	X51695334000	ROTHSAY VAR 12/03/71	GB	EU	700,000,000	106.965000	139.551141	2,139,102.81	2,139,102.81	B		-167,265.95	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7G7T77	Traffura Finance SA 5.25% 19/03/23	X51793296465	TRAFURAZ 5.25% 19/03/23	NL	EU	250,000,000	98.390000	98.390000	245,975.00	245,975.00	B		5,412.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7GYH11	Commerzbank AG 5.5% 29/08/28	X51869582335	COMMERZBA 5.5% 29/08/28	DE	EU	800,000,000	98.139076	73.688064	785,112.61	899,584.51	B		-60,755.17	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7GM3G0	Beazley Insurance DAC 5.5% 10/09/29	X52010045438	BEAZLEY I 5.5% 10/09/29	GB	EU	100,150,000	100.150000	100.150000	90,139.00	90,139.00	B		-13,911.80	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B671793	RL Finance Bonds No. 2 plc VAR 30/11/43	X52009135718	RL FINAN B 3% 30/11/43	GB	EU	500,000,000	136.344000	136.344000	525,142.50	525,142.50	B	PVB	-46,495.85	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7HMF74	UBS Group AG VAR 31/07/71	USH40U0J1737	UBS GROUP 31/07/71	CH	CH	1,400,000,000	104.400500	104.400500	1,461,607.00	1,461,607.00	B		-40,166.18	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7IOZ58	Verizon Communications Inc 2.65% 06/05/30	AUJ3C8028159	VERIZON C 2.65% 06/05/30	US	US	1,000,000,000	86.647386	65.068317	866,473.86	866,473.86	B		-122,541.38	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7M6G66	BNP Paribas SA VAR 25/09/71	USF1815XK938	BNP PARIB VAR 25/09/71	FR	FR	1,000,000,000	103.679000	103.679000	1,036,750.00	1,036,750.00	B		-36,833.12	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7B4Z18	Credit Agricole SA VAR 23/03/71	USF227978778	CREDIT AGR VAR 23/03/71	FR	EU	1,256,000,000	105.687500	105.687500	1,327,435.00	1,327,435.00	B	DDIB	-105,136.60	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7C8946	Michael O'Rourke Holdings Ltd VAR 18/03/29	X52041944002	MICHAEL O 1.8% 18/03/29	IE	IE	200,000,000	101.079800	101.079800	89,876.34	89,876.34	B		-14,476.19	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7BILG5	Traffura Group Pte Ltd VAR 31/01/71	X2033327854	TRAFURAZ VAR 31/01/71	SG	EU	1,500,000,000	99.721000	110.954202	1,495,815.00	1,664,313.03	B		-92,318.62	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7BIQ01	Aroundtown VAR 25/06/71	X201778892	AROUNDTOWN VAR 25/06/71	DE	US	4,143,000,000	99.32862	130.774462	4,141,998.42	4,141,998.42	B		-17,511.12	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7B9N09	General Motors Financial Co Inc 3.85% 21/02/23	US03C801606	GENERAL M 3.85% 21/02/23	US	US	2,000,000,000	101.959850	76.299366	2,031,917.00	1,525,878.92	B		26,296.31	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7P13K1	ING Groep NV VAR 16/04/71	X5165601145	ING GROEP VAR 16/04/71	NL	EU	400,000,000	101.354000	101.354000	412,418.80	412,418.80	B		-21,967.37	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7BF820	UniCredit SpA VAR 02/04/34	X51972731787	UNICREDIT VAR 02/04/34	IT	EU	1,800,000,000	106.991360	106.991360	1,909,644.48	1,909,644.48	B		-144,928.83	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7BV399	Bayport Management Ltd 11.5% 14/06/22	N0010856180	BAYPORT 11.5% 14/06/22	MU	MU	1,800,000,000	97.250000	1,750,500.00	1,750,500.00	1,750,500.00	B		-48,178.57	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B7VJ123	Nationwide Building Society VAR 20/12/20	X52048709427</												

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 Aflied 115	Unrealized Gain/Loss	Classification
680009	RUBRICS GLOBAL CREDIT	BMTFPQW3	DNO ASA 7.875% 09/09/26	NO0011088593	DNO ASA 7.875% 09/09/26	NO	NO	1,800,000,000	99.250000	99.250000	1,786,500.00	1,786,500.00	B		-13,500.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BWYMZ31	Bellis Acquisition Co PLC 3.25% 16/02/26	US3240371992	Bellis Ac 3.25% 16/02/26	GB	EU	100,000,000	92.836000	121.969848	92,836.00	121,969.85	B		-3,755.94	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BWYV48	Mileage Plus Holdings LLC / Mileage 6.5% 20/06/27	US105050A661	Mileage 6.5% 20/06/27	US	US	355,000,000	108.375000	104.375000	385,000.00	370,531.25	B		-7,887.50	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BXM858	Macquarie Bank Ltd 3.624% 03/06/30	USG56849SQ14	Macquarie 3.624% 03/06/30	US	AU	500,000,000	94.394764	94.394764	471,973.82	471,973.82	B		-28,026.18	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BXMR418	Jervois Mining USA Ltd 12.5% 20/07/26	NO001041568	Jervois 12.5% 20/07/26	FI	US	500,000,000	107.250000	107.250000	536,250.00	536,250.00	B		44,783.41	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BMYF587	Phoenix Group Holdings PLC VAR 04/09/31	X51282954787	PHOENIX G VAR 04/09/31	GB	EU	4,200,000,000	99.959800	99.959800	4,183,023.60	4,183,023.60	B		-114,137.80	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BMYT429	Scientie Group Trust 2 VAR 24/09/80	USG50514A428	SCIENTIE G VAR 24/09/80	AU	AU	7,950,000,000	98.250000	98.250000	7,810,875.00	7,810,875.00	B		-22,567.17	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BMZCKG0	AUSTRALIA 1.75% 21/06/51	AUJ000097495	AUSTR A 1.75% 21/06/51	AU	AU	1,050,000,000	71.897168	53.91562	754,920.26	566,911.40	G		-134,941.32	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	BNOSDL6	Qantas Airways Ltd 5.25% 09/09/30	AUJCB0274280	QANTAS A 5.25% 09/09/30	AU	AU	500,000,000	97.252464	73.032257	486,262.32	365,161.29	B		-17,824.91	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BN1SF2	ABU DHABI GOV'T INT'L 1.7% 02/03/31	X5223210413	ABU DH 1.7% 02/03/31	AE	EU	200,000,000	91.379000	91.379000	182,758.00	182,758.00	B		-16,723.05	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	BN2V39	Solscan Corp 6.5% 29/04/26	NO0012981339	Solscan G 6.5% 29/04/26	HK	MH	800,000,000	102.250000	102.250000	818,800.00	818,800.00	B		15,509.25	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BNZB78	Virgin Money UK PLC VAR 11/12/30	X5227898421	VIROG MDO VAR 11/12/30	GB	EU	1,500,000,000	103.598000	136.402307	1,553,970.00	1,553,970.00	B		45,081.94	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BNZB78	National Australia Bank Ltd 2.332% 21/08/30	USG65947CA79	National 2.332% 21/08/30	AU	AU	1,000,000,000	87.141196	87.141196	871,411.96	871,411.96	B		-128,584.04	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BN4FB85	4Finance SA 10.75% 26/10/26	NO0011283116	4Finance 10.75% 26/10/26	CY	LU	500,000,000	93.030000	103.509848	465,150.00	517,547.43	B		-34,850.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BN4G61	Lloyds Banking Group PLC VAR 03/12/35	X5255524640	LLOYDS BA VAR 03/12/35	GB	EU	0,000,000	0.000000	0.000000	0.00	0.00	B		0.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BN4K635	UAE INT'L GOV'T BOND 2.875% 19/10/41	X5239708320	UAE I 2.875% 19/10/41	AE	EU	250,000,000	91.552200	91.552200	228,880.50	228,880.50	G		-10,870.66	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	BN4N4C5	Golar LNG Ltd 7% 20/10/25	NO001123432	Golar LNG 7% 20/10/25	CM	BM	950,000,000	100.000000	100.000000	950,000.00	950,000.00	B		8,865.83	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BN72226	Eni SPA VAR 18/01/71	X5224292532	Eni SPA VAR 18/01/71	IT	EU	2,400,000,000	99.346400	110.537004	2,384,304.96	2,384,304.96	B		592.81	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BN9Z779	Lancashire Holdings Ltd VAR 16/09/41	X5231725400	Lancshir VAR 16/09/41	GB	EU	1,400,000,000	93.600000	93.600000	1,310,400.00	1,310,400.00	B		-94,829.47	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BNK329	SHARABAN PETRO EUM G 12% 30/07/25	NO0011057622	SHARABAN PET 12% 07/25	CA	CA	200,000,000	100.750000	100.750000	201,500.00	201,500.00	B		4,400.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BNQ93K2	Access Bank PLC VAR 07/07/71	X52393246819	Access BA VAR 07/07/71	NG	EU	200,000,000	93.125000	93.125000	186,250.00	186,250.00	B		-13,152.01	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BNHT595	Piraeus Financial Holdings SA VAR 16/12/70	X5235477265	Piraeus F VAR 16/12/70	GR	EU	1,400,000,000	91.954200	102.312500	1,287,358.80	1,423,375.01	B		-94,856.82	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BNK619	HKN Energy III Ltd 12% 26/05/25	NO0011002495	HKN Ener 12% 26/05/25	US	KY	800,000,000	101.250000	101.250000	810,000.00	810,000.00	B		9,750.46	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BNK2V70	abrdn plc VAR 13/06/70	X52320716618	abrdn plc VAR 13/06/70	GB	EU	0,000,000	0.000000	0.000000	0.00	0.00	B		0.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BNRSW19	Berkeley Group PLC/The 2.5% 11/08/31	X52370459211	Berkeley 2.5% 11/08/31	GB	EU	88,168,100	116.096529	116.096529	903,723.03	1,189,886.93	B		-83,334.95	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BNR5150	Mime Petroleum AS 10.25% 10/11/26	NO001142036	Mime Pet 10.25% 10/11/26	NO	NO	1,000,000,000	97.750000	97.750000	977,500.00	977,500.00	B		392.88	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BNTK935	Just Group PLC VAR 30/03/71	X52368682729	Just Group VAR 30/03/71	GB	EU	300,000,000	84.650000	111.455081	253,951.50	334,365.24	B		-37,077.68	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BNW4729	Volksbanken Financial Services Aust 1.2% 08/04/24	AUJCB0279289	Volksbank 1.2% 08/04/24	DE	AU	300,000,000	96.397352	97.380106	293,301.56	323,361.66	B		-714.33	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BNZ1G0D	Waldorf Production UK PLC 9.75% 01/10/24	NO0011009385	Waldfor 9.75% 01/10/24	US	GB	458,333,000	101.675000	101.675000	466,010.08	466,010.08	B		7,677.08	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0578910	Verizon Communications Inc 3% 23/03/31	AUJCB0278877	Verizon C 3% 23/03/31	US	US	1,000,000,000	87.713000	65.868546	877,130.00	658,685.46	B		-120,719.90	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0613496	Coburn Resources Pty Ltd/Australi 12.1% 20/03/26	NO0010958589	Coburn R 12.1% 20/03/26	AU	AU	1,200,000,000	103.345500	103.345500	1,240,122.00	1,240,122.00	B		28,669.69	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0820460	Copper Mountain Mining Corp 8% 09/04/26	NO0010968415	Copper Mt 8% 09/04/26	CA	CA	1,960,000,000	102.500000	102.500000	2,009,000.00	2,009,000.00	B		95,650.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BP201752	SFL Corp Ltd 7.25% 12/02/26	NO0010929494	SFL Corp 7.25% 12/05/26	NO	BM	99,278,000	99.278000	99.278000	1,389,892.00	1,389,892.00	B		-15,379.79	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BP434754	Norlandia Health & Care Group AS FRN 27/05/25	NO0010997943	Norlandia FRN 27/05/25	NO	NO	4,000,000,000	99.250000	10.649817	3,970,000.00	425,992.67	B		-30,000.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BP480F9	Pershing Square Holdings Ltd/Fund 1.375% 01/10/27	X52392996109	Pershing 1.375% 01/10/27	US	EU	3,000,000,000	100.064000	100.209376	3,006,281.29	3,006,281.29	B		-17,247.33	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BP91FGD	IG Group Holdings PLC 3.125% 18/11/28	X5240801100	IG Group 3.125% 18/11/28	GB	EU	1,000,000,000	93.327100	122.879126	933,271.00	1,228,791.26	B		-88,882.75	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BPFC3B4	Tidewater Inc 8.9% 16/11/26	NO0011129578	Tidewater 8.9% 16/11/26	US	US	200,000,000	103.626000	103.626000	207,250.00	207,250.00	B		9,978.74	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BR17790	Orange SA VAR 01/04/71	X51115502988	Orange SA VAR 01/04/71	FR	EU	127,000,000	102.575000	135.055374	130,270.25	171,520.32	B	DDIB	4,237.45	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8L40797	Altera Shuttle Tankers LLC 9.5% 15/12/25	NO0011167785	Altera S 9.5% 15/12/25	US	MH	600,000,000	89.500000	89.500000	537,000.00	537,000.00	B		-46,465.40	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8LQMC0	AXA SA VAR 04/03/71	X51134541561	AXA SA VAR 04/03/71	FR	EU	800,000,000	105.808500	139.312761	846,468.00	1,114,502.09	B	DDIB	47,086.86	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8LQV14	Scientie Group Trust 1 / Scientie Gr 3.5% 12/02/25	USG35114A891	Scientie G 3.5% 12/02/25	AU	AU	300,000,000	100.437907	100.437907	301,313.72	301,313.72	B		428.25	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B8SWMW2	QBE Insurance Group Ltd VAR 02/12/44	X51144495808	QBE INSUR VAR 02/12/44	AU	EU	501,000,000	104.905911	104.905911	525,596.60	525,596.60	B	PVB	1,240.60	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BWV1P24	Intermedie Capital Group PLC 5% 24/03/23	X51200576699	Intermedie 5% 24/03/23	GB	EU	2,661,000,000	102.389280	134.810845	2,724,578.74	2,967,316.60	B	PVB	44,210.60	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BVXK766	Fairfax US Inc 4.875% 13/08/24	US103061AA43	Fairfax U 4.875% 13/08/24	CA	US	2,527,000,000	102.688575	102.688575	2,594,816.47	2,594,816.47	B	PVB	59,585.13	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BWZM6E1	Scientie Group Trust 1 / Scientie Gr 3.25% 28/10/25	USG35114A057	Scientie G 3.25% 28/10/25	AU	AU	300,000,000	99.721107	99.721107	299,163.32	299,163.32	B	PVB	831.76	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BWYX291	SRI LANKA 6.85% 03/11/25	USY8137FAE89	SRI LA 6.85% 03/11/25	LK	LK	300,000,000	98.637000	49.637000	148,911.00	148,911.00	B	PVB	-77,411.25	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	BYMT068	Societe Generale SA VAR 02/06/27	X51240208675	SOCTIE G VAR 02/06/27	FR	EU	2,308,000,000	100.665100	75.209558	2,321,075.05	2,174,023.71	B		-60,118.10	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYNPLR3	Beazley Insurance DAC 5.875% 04/11/26	X51508669790	Beazley I 5.875% 04/11/26	GB	EU	3,000,000,000	103.625000	103.625000	3,108,750.00	3,108,750.00	B	PVB	111,841.95	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYP8WY4	Alibaba Group Holding Ltd 3.8% 28/11/24	US101609VA020	ALIBABA G 3.8% 28/11/24	CN	KY	450,000,000	100.549636	100.549636	452,473.36	452,473.36	B		3,053.99	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYPF782	Societe Generale SA VAR 19/05/27	X51415104244	SOCTIE G 5% 19/05/27	FR	EU	4,708,000,000	100.215799	75.209541	4,718,244.56	3,943,190.96	B		-344,210.85	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYW8B8	Pershing Square Holdings Ltd/Fund 5.5% 15/07/22	X51242569666	Pershing 5.5% 15/07/22	US	EU	500,000,000	100.677900	100.677900	503,389.50	503,389.50	B	PVB	764.50	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYL7823	Paragon Banking Group PLC 6% 28/08/24	X51127525758	PARAGON B 6% 28/08/24	GB	EU	3,764,600,000	106.181400	13						