

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 Affid 115	Unrealized Gain/Loss	Classification
680001	RUBRICS GLOBAL FIXED INC	00135TAB0	AIB Group PLC VAR 10/04/25	US00135TAB08	AIB Group VAR 10/04/25	IE	IE	2,000,000,000	99.945488	99.945488	1,998,909.76	1,998,909.76	B		-7,514.46	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	251256CB3	Deutsche Bank AG/New York NY VAR 26/11/25	US251256CB33	Deutsche Bank 26/11/25	DE	DE	1,000,000,000	98.652418	98.652418	986,524.18	986,524.18	B		19,610.34	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	4042080XB6	HSBC Holdings PLC VAR 12/09/26	US4042080XB6	HSBC HOLD VAR 12/09/26	GB	GB	1,000,000,000	98.186725	98.186725	981,867.25	981,867.25	B		3,523.74	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	46647PCZ71	JPMorgan Chase & Co VAR 26/04/26	US46647PCZ71	JPMorgan Chase 26/04/26	US	US	500,000,000	98.497132	98.497132	492,485.66	492,485.66	B		-81,547.74	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	833677BJ7	Societe Generale SA 4.25% 14/04/25	US833677BJ79	SOCIETE G 4.25% 14/04/25	FR	FR	1,000,000,000	98.091734	98.091734	980,917.34	980,917.34	B		3,980.60	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	85207UAH86	Sprint LLC 7.125% 15/06/24	US85207UAH86	Sprint LLC 7.125% 15/06/24	US	US	1,000,000,000	100.214700	100.214700	1,002,147.00	1,002,147.00	B	PVB	-604.46	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	912797KG1	US TSY BILL 0% 25/06/24	US912797KG11	US TSY 0% 25/06/24	US	US	5,400,000,000	98.780092	98.780092	5,334,124.97	5,334,124.97	TO		2,176.98	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	912810TN8	US TSY N/B 3.625% 15/02/53	US912810TN81	US TS 3.625% 15/02/53	US	US	10,050,000,000	88.003906	88.003906	8,844,392.55	8,844,392.55	TO		-984,616.85	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	912828YL8	US TSY I/L 0.125% 15/10/24 IFL	US912828YL86	US TS 0.125% 15/10/24 IFL	US	US	6,500,000,000	119.471188	119.471188	7,765,627.23	7,765,627.23	G		478,271.48	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CEC10	US TSY N/B 1.875% 28/02/27	US91282CEC10	US TS 1.875% 28/02/27	US	US	3,500,000,000	93.097656	93.097656	3,258,417.96	3,258,417.96	TN		-207,441.31	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CEH07	US TSY N/B 2.625% 15/04/25	US91282CEH07	US TS 2.625% 15/04/25	US	US	850,000,000	97.608425	97.608425	829,671.61	829,671.61	TN		-16,709.87	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CGH88	US TSY N/B 3.5% 31/01/28	US91282CGH88	US TSY 3.5% 31/01/28	US	US	6,000,000,000	97.144532	97.144532	5,828,671.92	5,828,671.92	TN		-91,661.66	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CGM73	US TSY N/B 3.5% 15/02/33	US91282CGM73	US TSY 3.5% 15/02/33	US	US	27,000,000,000	94.804687	94.804687	25,597,265.49	25,597,265.49	TN		-929,956.26	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CGP05	US TSY N/B 4% 29/02/28	US91282CGP05	US TSY 4% 29/02/28	US	US	20,000,000,000	98.898437	98.898437	19,779,687.40	19,779,687.40	TN		-484,333.20	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CGT2	US TSY N/B 3.625% 31/03/28	US91282CGT27	US TS 3.625% 31/03/28	US	US	12,500,000,000	97.552734	97.552734	12,194,091.75	12,194,091.75	TN		-293,005.77	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CH2	US TSY N/B 3.5% 30/04/28	US91282CH227	US TSY 3.5% 30/04/28	US	US	5,000,000,000	97.074219	97.074219	4,853,710.95	4,853,710.95	TN		-178,407.76	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CHC82	US TSY N/B 3.375% 15/05/33	US91282CHC82	US TS 3.375% 15/05/33	US	US	4,000,000,000	93.781250	93.781250	3,751,250.00	3,751,250.00	TN		-86,455.15	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CHE49	US TSY N/B 3.625% 31/05/28	US91282CHE49	US TS 3.625% 31/05/28	US	US	15,000,000,000	97.529297	97.529297	14,629,394.55	14,629,394.55	TN		-158,053.15	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CHT11	US TSY N/B 3.875% 15/08/33	US91282CHT18	US TS 3.875% 15/08/33	US	US	2,400,000,000	97.460938	97.460938	2,378,046.89	2,378,046.89	TN		68,935.63	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CJAO9	US TSY N/B 4.625% 30/09/28	US91282CJAO9	US TS 4.625% 30/09/28	US	US	8,000,000,000	101.507810	101.507810	8,120,624.80	8,120,624.80	TN		132,514.59	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CJ11	US TSY N/B 4.5% 15/11/33	US91282CJ18	US TSY 4.5% 15/11/33	US	US	10,800,000,000	102.335935	102.335935	11,052,280.98	11,052,280.98	TN		-166,782.98	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CJ25	US TSY N/B 4% 15/02/34	US91282CJ259	US TSY 4% 15/02/34	US	US	3,700,000,000	98.445312	98.445312	3,642,476.54	3,642,476.54	TN		27,467.25	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	84QTF72	HSBC Holdings PLC 6.5% 20/05/24	XS0429422721	HSBC HOLD 6.5% 20/05/24	GB	EU	500,000,000	100.101900	126.453725	500,509.50	500,509.50	B	PVB	-506.98	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	861KD59	RUBRICS EMER MKT FIX INC-A	IE00861KD597	RUBRICS EMER MKT FIX INC	IE	IE	11,056,060	142.260000	142.260000	1,572,835.10	1,572,835.10	MF	NTTF	229,054.20	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8RCY572	RUBRICS GLOB CRD FIX-D	IE008RCY5725	RUBRICS GLOB CRD FIX-D	IE	IE	343,751,104	16.224000	16.224000	5,577,086.66	5,577,086.66	MF	NTTF	420,596.99	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8RCY5V4	RUBRICS GLOB CRD FIX-A	IE008RCY5V47	RUBRICS GLOB CRD FIX-A	IE	IE	567,000,000	17.540700	17.540700	9,945,576.90	9,945,576.90	MF		-50,074.40	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8D0YT20	Verizon Communications Inc 4.073% 18/06/24	USX157903819	Verizon C 4.073% 18/06/24	US	EU	500,000,000	99.721800	125.973564	498,609.60	498,609.60	B	YBNA	-1,091.00	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	BLDCCG9	Permanent TSB Group Holdings PLC VAR 30/06/25	XS249384610	Permanent VAR 30/06/25	IE	EU	2,500,000,000	100.132800	108.145821	2,503,320.00	2,503,320.00	B		3,953.23	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	8N6GNB6	BUNDESREPUB. DEUTSCHLAND 1.8% 15/08/53	DE0001102614	BUNDESA 1.8% 15/08/53	DE	DE	4,100,000,000	86.596100	93.525861	3,550,440.10	3,550,440.10	G		44,033.93	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	8QFM6Q0	BUNDESREPUB. DEUTSCHLAND 2.3% 15/02/33	DE000U22007	BUNDES 2.3% 15/02/33	DE	DE	3,000,000,000	100.360000	108.391202	3,010,800.00	3,010,800.00	G		43,597.35	IN SCOPE
680003	RUBRICS EM FIXED INC	912796Z23	US TSY BILL 0% 20/06/24	US912796Z23	US TSY 0% 20/06/24	US	US	200,000,000	98.841890	98.841890	197,683.78	197,683.78	TN		-33.20	IN SCOPE
680003	RUBRICS EM FIXED INC	912797G72	US TSY BILL 0% 28/03/24	US912797G72	US TSY 0% 28/03/24	US	US	0.0000	0.000000	0.000000	0.00	0.00	TN		0.00	IN SCOPE
680003	RUBRICS EM FIXED INC	912797HF4	US TSY BILL 0% 11/04/24	US912797HF4	US TSY 0% 11/04/24	US	US	150,000,000	99.854613	99.854613	149,781.92	149,781.92	TI		63.57	IN SCOPE
680003	RUBRICS EM FIXED INC	912797JU2	US TSY BILL 0% 01/08/24	US912797JU2	US TSY 0% 01/08/24	US	US	200,000,000	98.250060	98.250060	196,500.12	196,500.12	TI		-58.82	IN SCOPE
680003	RUBRICS EM FIXED INC	912797JX6	US TSY BILL 0% 21/05/24	US912797JX62	US TSY 0% 21/05/24	US	US	200,000,000	99.269445	99.269445	198,538.89	198,538.89	TI		23.52	IN SCOPE
680003	RUBRICS EM FIXED INC	912797KC0	US TSY BILL 0% 22/08/24	US912797KC07	US TSY 0% 22/08/24	US	US	260,000,000	97.963638	97.963638	254,705.46	254,705.46	TI		61.60	IN SCOPE
680003	RUBRICS EM FIXED INC	912797KQ9	US TSY BILL 0% 23/07/24	US912797KQ92	US TSY 0% 23/07/24	US	US	150,000,000	98.364247	98.364247	147,546.37	147,546.37	TI		40.80	IN SCOPE
680003	RUBRICS EM FIXED INC	912828AN73	US TSY N/B 2.875% 15/05/28	US912828AN73	US TS 2.875% 15/05/28	US	US	500,000,000	94.701172	94.701172	473,505.86	473,505.86	TN		-8,848.28	IN SCOPE
680003	RUBRICS EM FIXED INC	91282CGN5	US TSY N/B 4.625% 28/02/25	US91282CGN56	US TS 4.625% 28/02/25	US	US	150,000,000	99.598147	99.598147	149,397.22	149,397.22	TN		-1,068.91	IN SCOPE
680003	RUBRICS EM FIXED INC	91282CGT2	US TSY N/B 3.625% 31/03/28	US91282CGT27	US TS 3.625% 31/03/28	US	US	500,000,000	97.552734	97.552734	487,763.67	487,763.67	TN		-12,394.55	IN SCOPE
680003	RUBRICS EM FIXED INC	91282CHA2	US TSY N/B 3.5% 30/04/28	US91282CHA27	US TSY 3.5% 30/04/28	US	US	600,000,000	97.074218	97.074218	582,445.31	582,445.31	TN		-8,113.83	IN SCOPE
680003	RUBRICS EM FIXED INC	91282CHC8	US TSY N/B 3.375% 15/05/33	US91282CHC82	US TS 3.375% 15/05/33	US	US	800,000,000	93.781250	93.781250	750,250.00	750,250.00	TN		-24,971.67	IN SCOPE
680003	RUBRICS EM FIXED INC	91282CHE4	US TSY N/B 3.625% 31/05/28	US91282CHE49	US TS 3.625% 31/05/28	US	US	800,000,000	97.529298	97.529298	780,234.38	780,234.38	TN		-11,968.09	IN SCOPE
680003	RUBRICS EM FIXED INC	91282CJAO	US TSY N/B 4.625% 30/09/28	US91282CJAO9	US TS 4.625% 30/09/28	US	US	150,000,000	101.507813	101.507813	152,261.72	152,261.72	TN		2,389.11	IN SCOPE
680003	RUBRICS EM FIXED INC	91282CJ25	US TSY N/B 4% 15/02/34	US91282CJ259	US TSY 4% 15/02/34	US	US	90,000,000	98.445311	98.445311	88,600.78	88,600.78	TN		207.82	IN SCOPE
680003	RUBRICS EM FIXED INC	8MCD7M1	POLAND GOVERNMENT BOND 0.25% 25/10/26	PL0000113460	POLAND 0.25% 25/10/26	PL	PL	250,000,000	88.518000	122.197591	221,295.00	221,295.00	B		5,493.98	IN SCOPE
680003	RUBRICS EM FIXED INC	8M1W785	International Bank for Reconstruction 5% 22/01/26	US22288097640	Internatn 5% 22/01/26	US	EU	1,300,000,000	94.145000	18.808007	1,223,885.00	1,223,885.00	B		21,846.50	IN SCOPE
680003	RUBRICS EM FIXED INC	8M1WMLN7	International Bank for Reconstruction 4.5% 15/04/26	XS2298592770	Internatn 4.5% 15/04/26	US	EU	3,500,000,000	95.900000	0.006112	3,391,500,000.00	3,391,500,000.00	B		-21,912.75	IN SCOPE
680003	RUBRICS EM FIXED INC	8M2R040	HUNGARY 1.5% 22/04/26	HU0000404611	HUNGAR 1.5% 22/04/26	HU	HU	25,000,000,000	90.400500	0.247779	22,600,155.00	22,600,155.00	G		61,943.37	IN SCOPE
680003	RUBRICS EM FIXED INC	8NK92V5	CZECH 6% 26/02/26	CZ0001006506	CZECH 6% 26/02/26	CZ	CZ	1,200,000,000	104.104000	4.446422	1,249,248.00	1,249,248.00	G		53,357.06	IN SCOPE
680003	RUBRICS EM FIXED INC	8P6QMB1	MEXICO ST 5.5% 04/03/27	MX0MGM0001C8	MEXICO 5.5% 04/03/27	MX	MX	2,400,000,000	89.940000	5.410989	2,158,560.00	2,158,560.00	G		129,863.74	IN SCOPE
680003	RUBRICS EM FIXED INC	8Y9L04														

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680009	RUBRICS GLOBAL CREDIT	172967KA8	Citigroup Inc 4.45% 29/09/27	US172967KA87	CITIGROUP 4.45% 29/09/27	US	US	1,000,000,000	97.326227	97.326227	973,262.27	973,262.27	B	PVB	-69,339.37	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	172967MF5	Citigroup Inc VAR 24/04/25	US172967MF56	CITIGROUP VAR 24/04/25	US	US	101,000,000	99.833663	99.833663	100,832.00	100,832.00	B		31.15	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	196500AA0	Colorado Interstate Gas Co LLC / C 4.15% 15/08/26	US196500AA09	COLORADO 4.15% 15/08/26	US	US	200,000,000	96.663835	96.663835	193,327.67	193,327.67	B	PVB	-4,507.80	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	20826FAD8	ConocoPhillips Co 3.35% 15/11/24	US20826FAD87	CONOCOPH 3.35% 15/11/24	US	US	610,000,000	98.636926	98.636926	601,685.25	601,685.25	B		-101.95	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	22546QAP2	UBS AG/Stamford CT 3.625% 09/09/24	US22546QAP28	UBS AG/St 3.625% 09/09/24	CH	CH	1,000,000,000	99.077458	99.077458	990,774.58	990,774.58	B	PVB	-590.57	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	25250L2L4	UBS AG/Stamford CT 7.95% 09/01/25	US25250L2L41	UBS AG/St 7.95% 09/01/25	CH	CH	1,800,000,000	101.690040	101.690040	1,830,420.72	1,830,420.72	B		-239.65	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	23331ABN8	DR Horton Inc 2.6% 15/10/25	US23331ABN81	DR HORTON 2.6% 15/10/25	US	US	1,000,000,000	95.885360	95.885360	958,853.60	958,853.60	B		-40,820.38	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	23331ABQ1	DR Horton Inc 1.3% 15/10/26	US23331ABQ13	DR Horton 1.3% 15/10/26	US	US	500,000,000	91.072468	91.072468	455,362.34	455,362.34	B		-19,078.06	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	233331BD8	DTE Energy Co 4.22% 01/11/24	US233331BD84	DTE ENERGY 4.22% 01/11/24	US	US	4,800,000,000	99.089975	99.089975	4,756,318.80	4,756,318.80	B		-7,074.24	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	251252AP6	Deutsche Bank AG 4.5% 01/04/25	US251252AP63	Deutsche 4.5% 01/04/25	DE	DE	300,000,000	98.359997	98.359997	295,079.99	295,079.99	B	PVB	4,848.04	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	257375AH8	Eastern Energy Gas Holdings LLC 3.6% 15/12/24	US257375AH87	Eastern E 3.6% 15/12/24	US	US	575,000,000	98.554946	98.554946	566,690.94	566,690.94	B		-280.05	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	29278GAL2	Enel Finance International NV 2.65% 10/09/24	US29278GAL23	Enel Fina 2.65% 10/09/24	IT	NL	4,791,000,000	98.597919	98.597919	4,723,826.30	4,723,826.30	B		-4,273.04	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	294429AQ8	Equifax Inc 2.6% 01/12/24	US294429AQ85	EQUIFAX I 2.6% 01/12/24	US	US	3,300,000,000	98.038388	98.038388	3,235,266.80	3,235,266.80	B		2,062.96	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	30040WAS7	Eversource Energy 4.2% 27/06/24	US30040WAS70	Eversource 4.2% 27/06/24	US	US	3,000,000,000	99.669444	99.669444	2,990,083.32	2,990,083.32	B		827.94	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	30216KFA9	EXPORT-IMPORT BK INDIA 7.25% 13/01/31	US30216KFA93	EXPORT 7.25% 13/01/31	IN	IN	400,000,000	82.751745	82.751745	331,006.98	331,006.98	G		-49,299.26	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	110.699933	110.699933	180,440.89	180,440.89	B	IBNA	-3,123.93	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	337738AS7	Fiserv Inc 2.75% 01/07/24	US337738AS78	FISERV IN 2.75% 01/07/24	US	US	6,270,000,000	99.262514	99.262514	6,223,759.63	6,223,759.63	B		-475.79	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	35671DC15	Freemont McMoran Inc 4.25% 01/03/30	US35671DC156	FREEMONT 4.25% 01/03/30	US	US	250,000,000	94.839652	94.839652	237,099.13	237,099.13	B		-14,869.52	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	35671DC68	Freemont McMoran Inc 4.375% 01/08/28	US35671DC688	FREEMONT 4.375% 01/08/28	US	US	2,250,000,000	96.194629	96.194629	2,164,379.15	2,164,379.15	B		-139,392.10	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	36962GQW5	General Electric Co FRN 05/05/26	US36962GQW52	GENERAL E FRN 05/05/26	US	US	2,682,000,000	100.343810	100.343810	2,691,220.98	2,691,220.98	B	PVB	132,173.89	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	37045XB72	General Motors Financial Co Inc 4.35% 17/01/27	US37045XB728	GENERAL M 4.35% 17/01/27	US	US	300,000,000	97.730327	97.730327	293,190.98	293,190.98	B		-6,123.08	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	37045XDD5	General Motors Financial Co Inc 1.25% 08/01/26	US37045XDD57	GENERAL M 1.25% 08/01/26	US	US	95,000,000	93.121537	93.121537	88,465.46	88,465.46	B	PVB	-1,906.02	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	37045XDM5	General Motors Financial Co Inc 1.2% 15/10/24	US37045XDM56	GENERAL M 1.2% 15/10/24	US	US	610,000,000	97.627757	97.627757	595,529.32	595,529.32	B		280.59	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	373234KK6	Georgia Power Co 2.2% 15/09/24	US373234KK69	Georgia P 2.2% 15/09/24	US	US	4,650,000,000	98.417562	98.417562	4,576,416.63	4,576,416.63	B		-2,322.69	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	378272AY4	Glencore Funding LLC 2.5% 01/09/30	US378272AY43	Glencore 2.5% 01/09/30	AU	US	150,000,000	85.026953	85.026953	127,540.43	127,540.43	B		-13,783.93	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	378272BG2	Glencore Funding LLC 2.625% 23/09/31	US378272BG28	Glencore 2.625% 23/09/31	AU	US	100,000,000	83.488720	83.488720	83,488.72	83,488.72	B		-14,011.90	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	404280AS8	HSBC Holdings PLC VAR 17/03/73	US404280AS86	HSBC HOLD VAR 17/03/73	GB	GB	1,000,000,000	99.792820	99.792820	997,928.20	997,928.20	B	DDIB	4,166.16	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	1,100,000,000	97.425184	97.425184	1,071,677.02	1,071,677.02	B	PVB	-23,688.88	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	404280BK4	HSBC Holdings PLC VAR 13/03/28	US404280BK42	HSBC HOLD VAR 13/03/28	GB	GB	300,000,000	96.462747	96.462747	289,388.24	289,388.24	B		-9,965.23	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	404280CE7	HSBC Holdings PLC VAR 07/11/25	US404280CE72	HSBC HOLD VAR 07/11/25	GB	GB	2,230,000,000	98.059712	98.059712	2,186,731.58	2,186,731.58	B		2,453.77	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	4081324	BNP Paribas SA FRN 23/03/73	FR0008131403	BNP Parib FRN 23/03/73	FR	FR	0.0000	0.000000	0.000000	0.00	0.00	B		0.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	44891ABY2	Hyundai Capital America 1% 17/09/24	US44891ABY29	Hyundai C 1% 17/09/24	US	US	3,000,000,000	97.848184	97.848184	2,935,445.52	2,935,445.52	B		-2,038.38	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	46625HRH9	JPMorgan Chase & Co VAR 01/02/28	US46625HRH99	JPMORGAN VAR 01/02/28	US	US	210,000,000	96.384376	96.384376	202,407.19	202,407.19	B	PVB	-8,330.65	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	46647PBP0	JPMorgan Chase & Co VAR 13/05/31	US46647PBP09	JPMORGAN VAR 13/05/31	US	US	500,000,000	97.385542	97.385542	436,927.71	436,927.71	B		-63,072.29	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	46647PCZ7	JPMorgan Chase & Co VAR 26/04/26	US46647PCZ71	JPMORGAN VAR 26/04/26	US	US	850,000,000	98.497132	98.497132	837,225.62	837,225.62	B		-14,325.35	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	539439AG6	Lloyds Banking Group PLC VAR 27/06/72	US539439AG62	LLOYDS BA VAR 27/06/72	GB	GB	1,000,000,000	99.319330	99.319330	993,919.30	993,919.30	B		-2,288.05	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	53944YAQ6	Lloyds Banking Group PLC VAR 14/12/46	US53944YAQ61	LLOYDS BA VAR 14/12/46	GB	GB	400,000,000	69.828413	69.828413	279,313.65	279,313.65	B		-93,596.17	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	53944YAT0	Lloyds Banking Group PLC VAR 11/08/26	US53944YAT01	LLOYDS BA VAR 11/08/26	GB	GB	250,000,000	98.834468	98.834468	247,086.17	247,086.17	B		-2,427.38	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	556079AD3	Macquarie Bank Ltd VAR 03/03/36	US556079AD36	MACQUARIE VAR 03/03/36	AU	AU	400,000,000	82.927645	82.927645	331,710.58	331,710.58	B		-55,176.25	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	56585AAG7	Marathon Petroleum Corp 3.625% 15/09/24	US56585AAG76	MARATHON 3.625% 15/09/24	US	US	1,710,000,000	99.011528	99.011528	1,693,097.13	1,693,097.13	B		-1,415.80	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	58769JAA5	Mercedes-Benz Finance North Americ 5.5% 27/11/24	US58769JAA51	MERCEDES- 5.5% 27/11/24	DE	US	400,000,000	99.990535	99.990535	399,962.14	399,962.14	B		-301.99	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	594918CC6	Microsoft Corp 2.525% 01/06/50	US594918CC64	MICROSOFT 2.525% 01/06/50	US	US	200,000,000	65.676570	65.676570	131,353.14	131,353.14	B		-9,781.81	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	599191AA1	Mileage Plus Holdings LLC / Mileage 6.5% 20/06/27	US599191AA16	MILEAGE P 6.5% 20/06/27	US	US	280,000,000	100.715600	100.715600	280,003.68	280,003.68	B		-50,444.32	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	606822CH5	Mitsubishi UFJ Financial Group Inc VAR 18/07/25	US606822CH58	MITSUBISHI VAR 18/07/25	JP	JP	8,800,000,000	99.661757	99.661757	2,790,529.20	2,790,529.20	B		914.65	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	61761VLV0	Morgan Stanley 3.7% 23/10/10	US61761VLV06	MORGAN ST 3.7% 23/10/10	US	US	2,610,000,000	99.014295	99.014295	603,987.20	603,987.20	B	PVB	36.42	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	63111XAD3	Nasdaq Inc 1.65% 15/01/31	US63111XAD30	NASDAQ IN 1.65% 15/01/31	US	US	690,000,000	80.612722	80.612722	556,227.78	556,227.78	B		-120,708.53	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	63859XAD9	Nationwide Building Society 4% 14/09/26	US63859XAD93	NATIONWID 4% 14/09/26	GB	GB	400,000,000	95.987888	95.987888	383,951.55	383,951.55	B	PVB	-12,507.50	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	65339KBL3	NexEra Energy Capital Holdings In 4.25% 01/09/24	US65339KBL35	NEXTERA E 4.25% 01/09/24	US	US	5,410,000,000	99.345480	99.345480	5,374,590.47	5,374,590.47	B		-6,228.83	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	65339KFL5	NexEra Energy Capital Holdings In 4.2% 20/06/24	US65339KFL57	NEXTERA E 4.2% 20/06/24	US	US	610,000,000	99.661272	99.661272	607,933.76	607,933.76	B		-59	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	65557DAL5	Nordea Bank Abp VAR 13/03/73	US65557DAL55	NORDEA BA VAR 13/03/73	FI	FI	400,000,000	99.475810	99.475810	397,903.24	397,903.24	B	DDIB	4,109.41	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	681919BA3	Omnicom Group Inc / Omnicom Capita 3.65% 01/11/24	US681919BA38	OMNICOM G 3.65% 01/11/24	US	US	1,164,000,000	98.793976	98.793976	1,149,961.88	1,149,961.88	B		-1,751.52	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	68389XAU9	Oracle Corp 3.4% 08/07/24	US68389XAU90	ORACLE CO 3.4% 08/07/24											

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 Afid115	Unrealized Gain/Loss	Classification
680009	RUBRICS GLOBAL CREDIT	B87W554	Digital Stout Holding LLC 4.25% 17/01/25	XS0876477810	DIGITAL S 4.25% 17/01/25	US	EU	600,000,000	99.012580	125.077642	594,075.48	750,465.85	B		-187.69	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B804660	QBE Insurance Group Ltd VAR 17/06/46	XS142372823	QBE INSUR VAR 17/06/46	AU	EU	1,300,000,000	98.563803	98.563803	1,281,329.44	1,281,329.44	PVB		-143,889.74	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BD0YT20	Verizon Communications Inc 4.073% 18/06/24	XS1579033819	Verizon C 4.073% 18/06/24	US	EU	1,000,000,000	99.721800	125.973564	997,218.00	1,259,735.64	B	IBYNA	1,104.84	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B02PFV9	Aviz Budget Finance Plc 4.75% 30/01/26	XS1889107931	AVIS BUDG 4.75% 30/01/26	US	EU	4,000,000,000	100.117500	108.129297	400,470.00	432,517.00	B		12,006.48	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B08ZS14	Barclays PLC 5.2% 12/05/26	US06738EAP07	Barclays 5.2% 12/05/26	GB	GB	200,000,000	99.038475	99.038475	198,076.95	198,076.95	B		-2,057.62	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BDFBGW2	Verizon Communications Inc 4.5% 17/08/27	AU3CB0246239	Verizon C 4.5% 17/08/27	US	US	3,480,000,000	99.155218	64.689268	3,450,601.59	3,450,601.59	PVB		-119,612.57	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BD24G98	Apple Inc 0.875% 24/05/25	XS1619312173	Apple Inc 0.875% 24/05/25	US	EU	1,700,000,000	99.192786	104.970535	1,652,277.00	1,784,499.10	B		1,362.06	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B02SRI7	Volkswagen International Finance N VAR 27/06/72	XS1799938995	Volkswagen VAR 27/06/72	DE	EU	1,000,000,000	99.621500	107.593605	996,215.36	1,075,936.05	B		314.77	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BD2VX18	Lloyds Banking Group PLC 4.75% 23/05/28	AU3CB0253227	LLOYDS BA 4.75% 23/05/28	GB	GB	1,930,000,000	97.605616	63.678301	1,883,788.39	1,228,991.21	B		-152,333.79	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF2XVC1	Barclays PLC VAR 15/12/72	XS1658012023	Barclays VAR 15/12/72	GB	EU	900,000,000	98.750000	124.745938	888,750.00	888,750.00	B	DDIB	-58,540.94	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF2ZQT5	Vodafone Group PLC 4.2% 13/12/27	AU3CB0249373	Vodafone 4.2% 13/12/27	GB	GB	2,510,000,000	97.531366	63.629860	2,448,037.29	1,597,109.49	B		-152,279.79	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF475W8	Virgin Money UK PLC VAR 22/06/25	XS1637124741	VIRGIN MO VAR 22/06/25	GB	EU	366,000,000	99.367000	125.525363	363,683.22	459,422.83	B	PVB	459,422.83	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF47N11	Westpac Banking Corp VAR 16/08/29	XS1663477187	WESTPAC B VAR 16/08/29	AU	EU	808,000,000	99.453688	64.883991	803,585.80	524,262.65	B		-19,514.92	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF4TVR1	Landesbank Baden-Wuerttemberg 4.9% 29/06/27	DE000LB1DV90	LANDESBAN 4.9% 29/06/27	DE	DE	3,800,000,000	92.337567	60.241405	3,508,827.55	2,289,173.37	B		-450,104.53	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF7M0R0	Roral Finance Pty Ltd 3.75% 01/05/28	USQ1700EA885	BORAL FN 3.75% 01/05/28	AU	AU	200,000,000	92.516845	92.516845	185,033.69	185,033.69	B	PVB	-11,307.96	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF7MHZ7	Landesbank Baden-Wuerttemberg 5% 17/05/28	DE000LB1P720	LANDESBAN 5% 17/05/28	DE	DE	2,400,000,000	90.095112	58.778418	2,162,282.69	2,140,682.03	B		-364,620.03	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF7Y407	Goldman Sachs Group Inc/The 4.5% 16/05/28	XS2102522989	GOLDSMAN S 4.5% 16/05/28	US	US	280,000,000	96.470971	62.938054	270,118.72	176,226.55	B		-24,291.92	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BGMWQ20	Beazley Insurance DAC 5.5% 10/09/29	XS2100454838	BEAZLEY I 5.5% 10/09/29	GB	EU	900,000,000	96.740800	96.740800	870,667.20	870,667.20	B		-40,508.32	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BGMWQ30	Glencore Finance Europe Ltd 0.625% 11/09/24	XS2051397961	Glencore 0.625% 11/09/24	AU	EU	2,475,000,000	98.541400	106.427071	2,438,899.65	2,634,070.01	B		858.21	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B15BG57	Credit Agricole SA VAR 23/03/73	USF2R125CF03	Credit Ag VAR 23/03/73	FR	FR	1,000,000,000	100.004300	100.004300	1,000,043.00	1,000,043.00	B		48.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1K0PM9	Virgin Money UK PLC VAR 24/06/25	XS1212608470	VIRGIN MO VAR 24/06/25	GB	EU	300,000,000	99.724600	107.728068	299,238.08	323,184.20	B		5,681.50	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1K4CV9	Tesco Corporate Treasury Services 2.5% 02/05/25	XS1989383192	TESCO COR 2.5% 02/05/25	GB	EU	280,000,000	97.167500	122.746844	272,069.00	343,691.16	B		3,093.40	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1LJZ18	Erste Group Bank AG VAR 15/10/73	XS1961057780	Erste Gro VAR 15/10/73	AT	EU	600,000,000	97.482200	105.283110	584,893.20	631,698.66	B		30,720.63	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1N0Q55	Swedbank AB VAR 17/03/73	XS2046625765	Swedbank VAR 17/03/73	SE	EU	1,400,000,000	99.601900	99.601900	1,394,426.60	1,394,426.60	B		10,698.08	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1V13K1	ING Groep NV VAR 16/04/72	XS1956051145	ING Groep VAR 16/04/72	NL	EU	800,000,000	100.031000	100.031000	800,248.00	800,248.00	B		-26,335.91	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1V1J23	Nationwide Building Society VAR 20/12/72	XS2048709427	Nationwid VAR 20/12/72	GB	EU	3,200,000,000	99.242000	125.367457	3,175,744.00	4,011,758.61	B		-93,701.58	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1V4K11	Indian Railway Finance Corp Ltd 3.73% 29/03/24	XS1969727491	INDIAN RA 3.73% 29/03/24	IN	EU	400,000,000	100.000000	100.000000	400,000.00	400,000.00	B		7,000.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1V1X74	Deutsche Bank AG 2.625% 16/12/24	XS2102507600	Deutsche 2.625% 16/12/24	DE	EU	500,000,000	97.949200	123.734327	489,746.00	618,671.63	B		363.40	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1VNZW7	Glencore Finance Europe Ltd 3.125% 26/03/26	XS1968703345	Glencore 3.125% 26/03/26	AU	EU	300,000,000	99.952160	121.172961	287,764.80	363,518.88	B		11,098.04	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1V2P58	Danske Bank A/S VAR 21/06/29	XS196769738	DANSKE BA VAR 21/06/29	DK	EU	2,500,000,000	99.542700	107.508499	2,488,567.50	2,687,712.47	B		12,561.28	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1K5MWN7	AIB Group PLC VAR 09/04/73	XS2056679951	AIB Group VAR 09/04/73	IE	EU	1,000,000,000	99.473800	107.434085	994,738.00	1,074,340.85	B		4,716.62	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1K6YK6	Lloyds Banking Group PLC VAR 27/03/73	XS2080995405	Lloyds BA VAR 27/03/73	GB	EU	3,250,000,000	98.307500	124.186949	3,194,993.75	4,036,075.85	B		-244,815.09	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1K9RDW4	Qantas Airways Ltd 3.15% 27/09/28	AU3CB0283182	Qantas AI 3.15% 27/09/28	AU	AU	1,700,000,000	91.178192	59.485023	1,550,029.26	1,011,245.40	B		-123,881.45	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1K1GW44	Sumitomo Corp 2.6% 09/07/24	XS2022128917	Sumitomo 2.6% 09/07/24	JP	EU	993,000,000	99.109000	99.109000	984,152.37	984,152.37	B		-208.53	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1KPH45	General Motors Financial Co Inc 2.35% 03/09/25	XS2049548527	GENERAL M 2.35% 03/09/25	US	EU	200,000,000	95.772200	120.984232	191,544.40	241,968.46	B		-1,243.11	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1KVH91	Nissan Motor Co Ltd 2.652% 17/03/26	XS2228683277	Nissan Mo 2.652% 17/03/26	JP	EU	650,000,000	97.540900	105.346507	634,015.85	684,752.30	B		6,112.89	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1KY5B0	Australia & New Zealand Banking Gr VAR 21/11/29	XS2028218951	Australia VAR 21/11/29	AU	EU	2,000,000,000	97.802400	105.628993	1,956,048.00	2,112,578.60	B		-84.64	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1L0L399	Qantas Airways Ltd 2.95% 27/11/29	AU3CB0268357	Qantas AI 2.95% 27/11/29	AU	AU	3,200,000,000	86.891572	56.688415	2,780,530.00	1,814,029.28	B		-194,172.45	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1L10N73	Sumitomo Mitsui Financial Group In 4.436% 02/04/24	USJ7771XA858	Sumitomo 4.436% 02/04/24	JP	JP	3,300,000,000	100.000000	100.000000	3,300,000.00	3,300,000.00	B		524.12	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1L1N015	Phoenix Group Holdings PLC VAR 26/04/73	XS2106524262	Phoenix G VAR 26/04/73	GB	EU	900,000,000	97.864700	97.864700	880,782.30	880,782.30	B		-16,992.96	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1L57N6X	BP Capital Markets PLC VAR 22/06/73	XS2193961324	BP Capital VAR 22/06/73	US	EU	300,000,000	97.516000	105.319614	292,548.00	315,958.84	B		-12,257.94	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1L6BZC0	QATAR 3.4% 16/04/25	XS2155352151	QATAR 3.4% 16/04/25	QA	EU	500,000,000	98.323300	98.323300	491,616.50	491,616.50	G		-8,059.99	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	B1LBN0F9	Commerzbank AG 1.75% 22/01/25	XS2106542165	COMMERZBA 1.75% 22/01/25	DE	EU	200,000,000	97.014000	122.552936	194,028.00	245,105.87	B		21,073.99	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1LBRWQ6	AUSTRALIA 0.25% 21/11/25	AU0000095457	AUSTRAL 0.25% 21/11/25	AU	AU	400,000,000	94.510908	61.659301	378,043.63	246,637.20	G		-3,813.75	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	B1LCC699	Permanent TSB Group Holdings PLC VAR 30/06/25	XS2493846310	PERMANENT TSB VAR 30/06/25	IE	EU	1,400,000,000	100.132800	108.145821	1,401,859.20	1,514,041.50	B		6,837.93	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1LWDM99	Glencore Funding LLC 4.625% 29/04/24	XSU102895844	Glencore 4.625% 29/04/24	AU	EU	265,000,000	99.885177	99.885177	264,695.72	264,695.72	B	PVB	-572.13	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1M8R686	Delta Air Lines Inc 7% 01/05/25	XSU24740AM10	DELTA AIR 7% 01/05/25	US	US	350,000,000	101.335806	101.335806	354,675.32	354,675.32	B		-4,776.31	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1M9BV45	Nissan Motor Co Ltd 3.522% 17/09/25	USJ57160D9X83	Nissan Mo 3.522% 17/09/25	JP	JP	1,000,000,000	96.458962	96.458962	964,589.62	964,589.62	B		-38,748.17	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1M9BWS6	Nissan Motor Co Ltd 4.81% 17/09/30	USJ57160D223	NISSAN MO 4.81% 17/09/30	JP	JP	270,000,000	93.534537	93.534537	254,413.94	254,413.94	B		-17,621.34	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1M9W5N7	CK Hutchison International 20 Ltd 2.5% 08/05/30	USG2181L1A410	CK Hutchi 2.5% 08/05/30	GB	KY	250,000,000	87.302924	87.302924	218,257.31	218,257.31	B		-31,059.05	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1M9FNN08	HSBC Holdings PLC VAR 24/07/27	XS2322315727	HSBC Hold VAR 24/07/27	GB	EU	200,000,000	92.350600	116.661895	184,701.20	233,323.79	B		11,424.86	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B1M9GV38	Glencore Funding LLC 2.5% 01/09/30	XSU37818AX665	Glencore 2.5% 01/09/30	AU	US	1,150,000,000	85.0							