

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 AField15	Unrealized Gain/Loss
00000000680001	RUBRICS GLOBAL FIXED INC	00206RAX0	AT&T INC 4.45% 15/05/2021	US00206RAX08	AT&T INC 4.45% 15/05/21	US	US	500,000,000	103.584140	103.584140	517,920.70	517,920.70 B	PVB	7,079.94	OUT OF SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	00206RNC0	AT&T INC 3.4% 15/05/2025	US00206RNC08	AT&T INC 3.4% 15/05/25	US	US	500,000,000	104.416370	104.416370	522,081.85	522,081.85 B	PVB	29,364.09	OUT OF SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	002076AA0	AMEREN CORP 4.75% 01/10/2019	US02076AA008	AMEREN CORP 4.75% 01/10/19	US	US	100,000,000	107.148777	107.148777	10,620,859.00	10,620,859.00 B	PVB	1,024.04	OUT OF SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	037833AK6	APPLE INC 2.4% 03/05/27	US037833AK61	APPLE INC 2.4% 03/05/27	US	US	300,000,000	101.714877	101.714877	305,144.63	305,144.63 B	PVB	1,111.31	OUT OF SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	034397VM2	FORD MOTOR CREDIT CO LLC 8.13% 15/01/2020	US34397VM252	FORD MOTOR 8.13% 15/01/20	US	US	900,000,000	101.660880	101.660880	914,947.92	914,947.92 B	PVB	2,739.22	OUT OF SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	365626GP4	GENERAL ELECTRIC CO 2.1% 11/12/2019	US365626GP44	GENERAL E 2.1% 11/12/19	US	US	500,000,000	99.925420	99.925420	499,627.10	499,627.10 B	PVB	1,528.89	OUT OF SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	404280AY5	HSBC HOLDINGS PLC 2.95% 25/05/2021	US404280AY54	HSBC HOLD 2.95% 25/05/21	GB	GB	500,000,000	101.059080	101.059080	505,295.40	505,295.40 B	PVB	5,731.66	OUT OF SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	404280BB4	HSBC HOLDINGS PLC 3.9% 25/05/2026	US404280BB43	HSBC HOLD 3.9% 25/05/26	GB	GB	500,000,000	105.937726	105.937726	529,688.63	529,688.63 B	PVB	30,724.08	OUT OF SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	40429CDD8	HSBC FINANCE CORP 6.68% 15/01/2021	US40429CDD83	HSBC FINA 6.68% 15/01/21	US	US	1,000,000,000	104.774515	104.774515	1,047,745.15	1,047,745.15 B	PVB	16,178.85	OUT OF SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	53947QAA5	LLOYDS BANK PLC 6.5% 14/09/2020	US53947QAA58	LLOYDS BA 6.5% 14/09/20	GB	GB	300,000,000	104.375750	104.375750	310,612.71	310,612.71 B	PVB	958.00	OUT OF SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	594918B06	MICROSOFT CORP 2% 08/08/2023	US594918B069	MICROSOFT 2% 08/08/23	US	US	450,000,000	100.776784	100.776784	453,495.53	453,495.53 B	PVB	16,379.60	OUT OF SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	731011AU8	REPUB OF POLAND GOVERNMENT 3.25% 06/04/2026	PL731011AU858	REPUBLIC 3.25% 06/04/26	PL	PL	50,000,000	106.498800	106.498800	53,249.40	53,249.40 G	PVB	3,394.99	IN SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	912796YV2	UNITED STATES TREASURY BILL 0% 08/10/2019	US912796YV22	US TSY BILL 0% 08/10/19	US	US	25,000,000,000	99.966070	99.966070	24,991,517.50	24,991,517.50 T	PVB	1,097.14	IN SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	912796WB13	UNITED STATES TREASURY BILL 0% 29/10/2019	US912796WB13	US TSY BILL 0% 29/10/19	US	US	14,000,000,000	99.855139	99.855139	13,979,719.46	13,979,719.46 T	PVB	-839.14	IN SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	912810S18	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2049	US912810S188	US TSY N/B 2.25% 15/08/49	US	US	29,500,000,000	102.89135	102.89135	30,346,394.83	30,346,394.83 T	PVB	276,352.23	IN SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	912828ZF6	UNITED STATES TREASURY NOTE/BOND 1.13% 31/08/2021	US912828ZF66	US TSY N/B 1.13% 31/08/21	US	US	5,000,000,000	99.078121	99.078121	4,950,390.60	4,950,390.60 T	PVB	-8849.86	IN SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	912828W90	UNITED STATES TREASURY NOTE/BOND 1.88% 30/09/2022	US912828W900	US TSY N/B 1.88% 30/09/22	US	US	5,000,000,000	100.904290	100.904290	5,045,214.50	5,045,214.50 T	PVB	61,893.30	IN SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	9128283Q14	UNITED STATES TREASURY NOTE/BOND 2% 15/01/2021	US9128283Q14	US TSY N/B 2% 15/01/21	US	US	10,000,000,000	100.279290	100.279290	10,027,929.00	10,027,929.00 T	PVB	59,311.98	IN SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	9128284A52	UNITED STATES TREASURY NOTE/BOND 2.63% 28/02/2023	US9128284A52	US TSY N/B 2.63% 28/02/23	US	US	5,000,000,000	103.474605	103.474605	5,173,730.25	5,173,730.25 T	PVB	174,809.45	IN SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	9128284U11	UNITED STATES TREASURY NOTE/BOND 2.63% 30/06/2023	US9128284U11	US TSY N/B 2.63% 30/06/23	US	US	10,000,000,000	103.826170	103.826170	10,382,617.00	10,382,617.00 T	PVB	411,620.92	IN SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	9128285B2	UNITED STATES TREASURY NOTE/BOND 2.75% 30/09/2020	US9128285B29	US TSY N/B 2.75% 30/09/20	US	US	10,000,000,000	100.916015	100.916015	10,091,601.50	10,091,601.50 T	PVB	99,177.17	IN SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	9128285K2	UNITED STATES TREASURY NOTE/BOND 2.88% 31/10/2023	US9128285K26	US TSY N/B 2.88% 31/10/23	US	US	5,000,000,000	105.144525	105.144525	5,257,216.25	5,257,216.25 T	PVB	282,122.94	IN SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	9128285P13	UNITED STATES TREASURY NOTE/BOND 2.88% 30/11/2023	US9128285P13	US TSY N/B 2.88% 30/11/23	US	US	7,500,000,000	105.251950	105.251950	7,893,896.25	7,893,896.25 T	PVB	346,925.70	IN SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	9128286A3	UNITED STATES TREASURY NOTE/BOND 2.63% 31/01/2026	US9128286A35	US TSY N/B 2.63% 31/01/26	US	US	6,000,000,000	106.074215	106.074215	6,364,452.90	6,364,452.90 T	PVB	343,914.44	IN SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	912828663	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2024	US9128286637	US TSY N/B 2.75% 15/02/24	US	US	1,250,000,000	104.988275	104.988275	1,312,353.44	1,312,353.44 T	PVB	55,845.74	IN SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	912828CS7	UNITED STATES TREASURY NOTE/BOND 2.25% 31/03/2021	US912828CS75	US TSY N/B 2.25% 31/03/21	US	US	20,000,000,000	100.749995	100.749995	20,149,999.00	20,149,999.00 T	PVB	174,266.44	IN SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	912828N30	UNITED STATES TREASURY NOTE/BOND 2.13% 31/12/2022	US912828N308	US TSY N/B 2.13% 31/12/22	US	US	15,000,000,000	101.726560	101.726560	15,258,984.00	15,258,984.00 T	PVB	455,922.88	IN SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	912828R77	UNITED STATES TREASURY NOTE/BOND 2.38% 31/05/2021	US912828R770	US TSY N/B 2.38% 31/05/21	US	US	5,000,000,000	99.458984	99.458984	4,972,949.20	4,972,949.20 T	PVB	-47,492.92	IN SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	912828RC6	UNITED STATES TREASURY NOTE/BOND 2.13% 15/08/2021	US912828RC60	US TSY N/B 2.13% 15/08/21	US	US	1,300,000,000	100.826170	100.826170	1,310,740.21	1,310,740.21 T	PVB	7,409.92	IN SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	912828X21	UNITED STATES TREASURY NOTE/BOND 1.5% 15/04/2020	US912828X216	US TSY N/B 1.5% 15/04/20	US	US	20,000,000,000	99.806640	99.806640	19,961,328.00	19,961,328.00 T	PVB	-23,716.89	IN SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	912828X07	UNITED STATES TREASURY NOTE/BOND 1.88% 31/05/2022	US912828X079	US TSY N/B 1.88% 31/05/22	US	US	3,000,000,000	100.719150	100.719150	3,022,558.50	3,022,558.50 T	PVB	24,648.78	IN SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	912828XE5	UNITED STATES TREASURY NOTE/BOND 1.5% 31/05/2020	US912828XE52	US TSY N/B 1.5% 31/05/20	US	US	1,500,000,000	99.759766	99.759766	1,496,396.49	1,496,396.49 T	PVB	-1,938.99	IN SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	912828X66	UNITED STATES TREASURY NOTE/BOND 1.75% 31/05/2022	US912828X665	US TSY N/B 1.75% 31/05/22	US	US	13,000,000,000	100.392575	100.392575	13,051,034.75	13,051,034.75 T	PVB	68,660.52	IN SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	912828YB0	UNITED STATES TREASURY NOTE/BOND 1.63% 15/08/2029	US912828YB05	US TSY N/B 1.63% 15/08/29	US	US	96,032,000,000	99.550781	99.550781	95,600,606.01	95,600,606.01 T	PVB	18,769.53	IN SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	ACF6B004	RUBRICS IND FXD INC UCIT-A3	IE00B4276805	RUBRICS IND FXD INC UCIT-	IE	IE	24,688,254.0	97.440000	97.440000	2,405,623.47	2,405,623.47 MF	NFTF	223,361.17	OUT OF SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	B4VTM99	CREDIT AGRICOLE SA VAR 31/12/2049	USF2797FK97	CREDIT AG VAR 31/12/49	FR	FR	1,500,000,000	100.660000	100.660000	1,509,900.00	1,509,900.00 B	DDIB	-47,756.52	OUT OF SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	B61KDS9	RUBRICS EMER MKT FIX INC-A	IE00B61KDS97	RUBRICS EMER MKT FIX INC-	IE	IE	43,068,060.0	136.280000	136.280000	5,869,315.22	5,869,315.22 MF	NFTF	869,317.07	OUT OF SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	B7KNZK7	PARAGON BANKING GROUP PLC 6% 05/12/2020	XS0891023006	PARAGON B 6% 05/12/20	GB	GB	150,000,000	103.399033	103.399033	155,098.55	155,098.55 B	PVB	2,149.70	OUT OF SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	B88F5R2	INTERMEDATE CAPITAL GROUP PLC 6.25% 15/09/2020	XS0818634668	INTERMED 6.25% 15/09/20	GB	GB	680,000,000	107.200000	107.200000	727,482.56	727,482.56 B	PVB	20,374.49	OUT OF SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	B8CYBF6	CNOOC FINANCE 2012 LTD 3.88% 02/05/2022	USG23530AA92	CNOOC FIN 3.88% 02/05/22	CN	VG	500,000,000	103.386224	103.386224	516,681.13	516,681.13 B	PVB	8,219.34	OUT OF SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	B8OXM3V	NTPC LTD 4.75% 03/10/2022	XS0835676353	NTPC LTD 4.75% 03/10/22	IN	AE	750,000,000	105.367000	105.367000	790,252.50	790,252.50 B	PVB	13,725.19	OUT OF SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	B920V60	QANTAS AIRWAYS LTD 6.5% 27/04/2020	AU3C80201122	QANTAS AI 6.5% 27/04/20	AU	AU	500,000,000	102.798416	102.798416	513,992.08	513,992.08 B	PVB	6,924.64	OUT OF SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	BRK5Y72	RUBRICS GLOB CRD FIX-D	IE00B08Y7285	RUBRICS GLOB CRD FIX-D	IE	IE	1,447,751.104	16.213300	16.213300	23,472,822.97	23,472,822.97 MF	NFTF	534,210.75	OUT OF SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	BD36V83	AIB GROUP PLC 2.25% 03/07/2025	XS1849550292	AIB GROUP PLC 2.25% 03/07/25	IE	IE	1,000,000,000	107.512351	107.512351	1,172,123.51 B	1,172,123.51 B	PVB	79,710.16	OUT OF SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	BDSZK67	SINOPEC GROUP OVERSEAS DEVELOP 2.5% 13/09/2022	USG8201NAG672	SINOPEC G 2.5% 13/09/22	CN	VG	500,000,000	99.967112	99.967112	499,835.56	499,835.56 B	PVB	8,708.38	OUT OF SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	BDE6VH1	RUBRICS GLOBAL CREDIT FND-PA	IE00B086VH16	RUBRICS GLOBAL CREDIT FND	IE	IE	250,000	11.253000	11.253000	2,813.25	2,813.25 MF	NFTF	313.25	OUT OF SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	BDE6VB3	RUBRICS GLOBAL CREDIT FND-PB	IE00B086VB30	RUBRICS GLOBAL CREDIT FND	IE	IE	250,000	10.510720	11.458717	2,627.68	2,864.68 MF	NFTF	127.68	OUT OF SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	BDE6VJ5	RUBRICS GLOBAL CREDIT FND-PC	IE00B086VJ54	RUBRICS GLOBAL CREDIT FND	IE	IE	250,000	10.295600	10.295600	2,689.80	2,689.80 MF	NFTF	198.90	OUT OF SCOPE
00000000680001	RUBRICS GLOBAL FIXED INC	BDE6VL5	RUBRICS GLOBAL CREDIT FND-PD	IE00B086VL51	RUBRICS GLOBAL CREDIT FND	IE	IE	250,000	11.048520	11.048520	2,762.13	2,762.13 MF	NFTF	262.13	OUT OF SCOPE

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00000000680003	RUBRICS EM FIXED INC	BDEG10G5	SINOPEC GROUP OVERSEAS DEVELOP 4.25% 12/09/2028	US82016A3Z	SINOPEC G 4.25% 12/09/28	CN	VG	500,000,000	110.746520	110.746520	553,732.60	553,732.60	B		-10,816.05 OUT OF SCOPE
00000000680003	RUBRICS EM FIXED INC	BDE56011	INTERNATIONAL FINANCE CORP 12.25% 05/10/2021	XS1496739118	INTERNATI 12.25% 05/10/21	US	EU	15,000,000,000	101.150000	7,741,919.1	15,172,500.00	14,111,178.59	B		214,506.15 IN SCOPE
00000000680003	RUBRICS EM FIXED INC	BFG56009	REG LLC 2.0% 10/12/2023	XS1733860029	REG LLC 2.0% 10/12/2023	IN	EU	500,000,000,000	101.250000	101,250,000.00	502,657.20	502,657.20	B		2,004,100.00
00000000680003	RUBRICS EM FIXED INC	BGBX18Y1	DNO ASA 8.75% 31/05/2023	NO0010823347	DNO ASA 8.75% 31/05/23	NO	NO	200,000,000	102.054500	102.054500	204,109.00	204,109.00	B		4,109.00 OUT OF SCOPE
00000000680003	RUBRICS EM FIXED INC	BGRQBQ2	PETROLEOS MEXICANOS 3.13% 27/11/2020	US0997484430	PETROLEOS 3.13% 27/11/20	MX	EU	200,000,000	103.214500	112.524738	206,430.80	225,049.48	B	PVB	3,521.84 OUT OF SCOPE
00000000680003	RUBRICS EM FIXED INC	BHQZ2O9	AFREN PLC 6.63% 09/12/2020	US601283A683	AFREN PLC 6.63% 09/12/20	GB	GB	512,313.9000	0.831000	0.831000	4,257.33	4,257.33	B		-483,112.07 OUT OF SCOPE
00000000680003	RUBRICS EM FIXED INC	BHVLQ5	EUROPEAN BANK FOR RECONSTRUCT 7.25% 21/05/2020	XS1913453988	EUROPEAN 7.25% 21/05/20	GB	EU	32,500,000,000	100.475000	1,548,659	32,654,375.00	503,284.81	B		134,226.44 IN SCOPE
00000000680003	RUBRICS EM FIXED INC	BHVSQ2	AIRPORT AUTHORITY 3.45% 21/02/2029	XS1934321404	AIRPORT A 3.45% 21/02/29	HK	EU	700,000,000	107.444000	107.444000	752,108.00	752,108.00	G		24,473.09 IN SCOPE
00000000680003	RUBRICS EM FIXED INC	BILMYC7	ALROSA FINANCE SA 4.65% 09/04/2024	XS1818444171	ALROSA FI 4.65% 09/04/24	RU	EU	500,000,000	104.857600	104.857600	524,288.00	524,288.00	G		24,288.00 OUT OF SCOPE
00000000680003	RUBRICS EM FIXED INC	BIVGBQ2	QATAR GOVT INTERNATIONAL BOND 4% 14/03/2029	XS1959337582	QATAR 4% 14/03/29	QA	EA	500,000,000	110.943800	110.943800	554,719.00	554,719.00	G		21,396.20 IN SCOPE
00000000680003	RUBRICS EM FIXED INC	BIVK4C1	INDIAN RAILWAY FINANCE CORP LT 3.73% 29/03/2024	XS196972491	INDIAN RA 3.73% 29/03/24	IN	EU	200,000,000	103.887710	103.887710	207,777.42	207,777.42	G		7,777.42 OUT OF SCOPE
00000000680003	RUBRICS EM FIXED INC	BLCZW55	TULLOW OIL PLC 2.5% 15/04/2022	US0912354805	TULLOW O 2.5% 15/04/22	GB	GB	300,000,000	101.400000	101.400000	304,200.00	304,200.00	B	PVB	1,704.56 OUT OF SCOPE
00000000680003	RUBRICS EM FIXED INC	BM91PW4	GENEL ENERGY FINANCE 2 PLC 1.0% 22/12/2022	NO0010710882	GENEL EN 1.0% 22/12/22	GB	JE	142,248,000	105.250000	105.250000	149,716.02	149,716.02	B		25,280.87 OUT OF SCOPE
00000000680003	RUBRICS EM FIXED INC	BRTLGC6	HUNGARY GOVT BOND 3.5% 24/06/2020	HU1000042953	HUNGARY 3.5% 24/06/20	HU	HU	200,000,000,000	102.540000	0.333734	205,000,000.00	667,467.42	TO		551,065.48 IN SCOPE
00000000680003	RUBRICS EM FIXED INC	BSM4ZM1	MEXICO BONOS 5% 11/12/2019	MXUM00000000	MEXICO ST 5% 11/12/19	MX	MX	5,000,000,000	99.502000	95.039613	4,975,100.00	251,980.67	G	PVB	-2,700.17 OUT OF SCOPE
00000000680003	RUBRICS EM FIXED INC	BVRZHW5	REPUBLIC OF POLAND GOVERNMENT 1.5% 25/04/2020	PL000108510	REPUBLIC 1.5% 25/04/20	PL	PL	6,400,000,000	100.198000	24,992,459	6,412,672.00	1,599,517.39	TO		7,033.41 IN SCOPE
00000000680003	RUBRICS EM FIXED INC	BVSZ3X4	DELHI INTERNATIONAL AIRPORT LT 6.13% 03/02/2022	XS1165989214	DELHI INT 6.13% 03/02/22	IN	EU	200,000,000	104.781830	104.781830	209,563.66	209,563.66	B	PVB	6,214.09 OUT OF SCOPE
00000000680003	RUBRICS EM FIXED INC	BVSQ535	EUROPEAN INVESTMENT BANK 6.95% 06/02/2020	XS1180306216	EUROPEAN 6.95% 06/02/20	LU	EU	5,000,000,000,000	103.375000	0.007068	5,016,750,000.00	353,416.68	B		19,253,556.19 IN SCOPE
00000000680003	RUBRICS EM FIXED INC	BKXZY61	ACI AIRPORT SUDAMERICA SA 6.88% 29/11/2032	UYE03510A0A7	ACI AIRPO 6.88% 29/11/32	UY	ES	186,300,010	105.820020	105.820020	197,245.14	197,245.14	B	PVB	-698.62 OUT OF SCOPE
00000000680003	RUBRICS EM FIXED INC	BYPDH1	STATE GRID OVERSEAS INVESTMENT 1.75% 04/05/2022	US684950A698	STATE GR 1.75% 04/05/22	CN	VG	250,000,000	103.830512	103.830512	252,076.28	252,076.28	B		3,968.28 OUT OF SCOPE
00000000680003	RUBRICS EM FIXED INC	BYTJ1X0	PETROLEOS MEXICANOS 1.5% 08/12/2020	CH0305117886	PETROLEOS 1.5% 08/12/20	MX	NM	101,280100	101.568777	101.568777	253,202.25	253,202.25	B	PVB	58.82 OUT OF SCOPE
00000000680003	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	103.825000	103.825000	207,650.00	207,650.00	B		-11,203.92 OUT OF SCOPE
00000000680003	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	108.626000	108.626000	271,565.00	271,565.00	B	PVB	1,557.24 OUT OF SCOPE
00000000680003	RUBRICS EM FIXED INC	BZ5Z980	EUROPEAN BANK FOR RECONSTRUCT 9.25% 02/12/2020	US1237550783	EUROPEAN 9.25% 02/12/20	GB	EU	5,350,000,000,000	102.640000	0.007224	5,486,050,000.00	386,477.65	B		-88,132.97 IN SCOPE
00000000680003	RUBRICS EM FIXED INC	BZL1G64	OMAN GOVERNMENT INTERNATIONAL 3.63% 15/06/2021	XS1405781342	OMAN GOVE 3.63% 15/06/21	OM	AR	400,000,000	99.680000	99.680000	398,752.00	398,752.00	G		6,487.02 IN SCOPE
00000000680003	RUBRICS EM FIXED INC	BZCR809	YPF SA 3.75% 30/09/2019	CH0336382825	YPF SA 3.75% 30/09/19	AR	AR	0.000000	0.000000	0.000000	0.00	0.00	B		0.00 OUT OF SCOPE
00000000680003	RUBRICS EM FIXED INC	BDL1001752	AMERICA METALS TRADI 11% 15/04/13 USD (ACPI MATU)	US0498541969	AMERICA METALS TRADI 11.00% 12/49	GB	EU	500,000,000	0.000000	0.000000	0.00	0.00	B	PVB	-500,000.00 OUT OF SCOPE
00000000680004	RUBRICS IFI	ACF800005	00001 IFI Rubrics Limited		IFI Rubrics Limited	US	US	100,853.9000	113.210000	113.210000	11,417,670.02	11,417,670.02	MF		1,396,474.23 IN SCOPE
00000000680004	RUBRICS IFI	DTDCDF05	DTCC DEPOS DPCT MATU09/04/2017		DTCC DPCT USD	US	US	20,000,000	100.000000	100.000000	20,000.00	20,000.00	TD		0.00 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	001957AW94	AT&T CORP 6.5% 15/03/2025	US001957AW94	AT&T CORP 6.5% 15/03/25	US	US	100,000,000	122.862900	122.862900	122,862.69	122,862.69	B	PVB	10,432.01 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	002068AXD	AT&T INC 4.45% 15/05/2021	US002068AXD	AT&T INC 4.45% 15/05/21	US	US	67,000,000	103.584134	103.584134	69,401.37	69,401.37	B		955.99 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	002068R35	AT&T INC 3% 15/02/2022	US002068R35	AT&T INC 3% 15/02/22	US	US	525,000,000	102.077411	102.077411	535,913.39	535,913.39	B	PVB	11,544.59 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	002068CE0	AT&T INC 3.9% 11/03/2024	US002068CE0	AT&T INC 3.9% 11/03/24	US	US	250,000,000	106.104210	106.104210	265,260.30	265,260.30	B		12,982.13 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	002068CM2	AT&T INC 3% 30/06/2022	US002068CM2	AT&T INC 3% 30/06/22	US	US	503,000,000	102.106600	102.106600	513,596.20	513,596.20	B	PVB	17,337.09 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	002068CN0	AT&T INC 3.4% 15/05/2025	US002068CN0	AT&T INC 3.4% 15/05/25	US	US	1,116,000,000	104.416370	104.416370	1,165,286.69	1,165,286.69	B		73,413.97 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	002068DP4	AT&T INC 3.8% 01/03/2024	US002068DP4	AT&T INC 3.8% 01/03/24	US	US	380,000,000	105.748761	105.748761	401,845.29	401,845.29	B		22,599.27 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	002068DR0	AT&T INC 5.25% 01/03/2037	US002068DR0	AT&T INC 5.25% 01/03/37	US	US	600,000,000	117.863420	117.863420	707,180.52	707,180.52	B	PVB	104,399.87 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	002068G92	AT&T INC 4.3% 15/02/2020	US002068G92	AT&T INC 4.3% 15/02/20	US	US	1,377,000,000	110.123560	110.123560	1,516,401.42	1,516,401.42	B		153,306.00 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	007728AN1	AERCAP IRELAND CAPITAL DAC / A 4.25% 01/07/2020	US007728AN1	AERCAP IR 4.25% 01/07/20	IE	IE	912,000,000	101.389450	101.389450	924,671.78	924,671.78	B	PVB	9,893.11 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	007728AQ4	AERCAP IRELAND CAPITAL DAC / A 4.25% 01/07/2020	US007728AQ4	AERCAP IR 4.25% 01/07/20	IE	IE	912,000,000	101.389450	101.389450	924,671.78	924,671.78	B		9,893.11 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	007728BA1	AERCAP IRELAND CAPITAL DAC / A 3.95% 01/02/2022	US007728BA1	AERCAP IR 3.95% 01/02/22	IE	IE	235,000,000	103.285889	103.285889	242,721.84	242,721.84	B	PVB	6,543.36 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	007728BA2	AERCAP IRELAND CAPITAL DAC / A 3.95% 01/02/2022	US007728BA2	AERCAP IR 3.95% 01/02/22	IE	IE	235,000,000	103.285889	103.285889	242,721.84	242,721.84	B	PVB	6,543.36 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	007728AB1	AERCAP IRELAND CAPITAL DAC / A 3.65% 21/07/2027	US007728AB1	AERCAP IR 3.65% 21/07/27	IE	IE	250,000,000	101.839084	101.839084	254,597.71	254,597.71	B	PVB	34,415.89 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	007728AD7	AERCAP IRELAND CAPITAL DAC / A 3.3% 23/01/2023	US007728AD7	AERCAP IR 3.3% 23/01/23	IE	IE	250,000,000	102.042556	102.042556	255,106.39	255,106.39	B		15,971.70 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	00912XAU8	AIR LEASE CORP 2.13% 15/01/2020	US00912XAU8	AIR LEASE 2.13% 15/01/20	US	US	247,000,000	99.956255	99.956255	246,891.95	246,891.95	B	PVB	789.17 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	00912XAZ7	AIR LEASE CORP 2.5% 01/03/2021	US00912XAZ7	AIR LEASE 2.5% 01/03/21	US	US	280,000,000	100.318800	100.318800	280,892.64	280,892.64	B		1,025.52 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	00921XBC7	AIR LEASE CORP 3.88% 03/07/2023	US00921XBC7	AIR LEASE 3.88% 03/07/23	US	US	300,000,000	104.420730	104.420730	313,262.19	313,262.19	B		18,669.29 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	02376FAA5	AMERICAN AIRLINES 2016-1 CLASS 5.25% 15/01/2024	US02376FAA5	AMERICAN A 5.25% 15/01/24	US	US	990,626,7074	106.520600	106.520600	1,055,338.23	1,055,338.23	B	PVB	3,251.08 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	02377BAC0	AMERICAN AIRLINES 2015-2 CLASS 4.4% 12/09/2023	US02377BAC0	AMERICAN A 4.4% 12/09/23	US	US	2,085,426,6400	103.550000	103.550000	2,159,457.21	2,159,457.21	B		74,631.35 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	02406PAL4	AMERICAN AXILE & MANUFACTURING 6.63% 15/01/2022	US02406PAL4	AMERICAN A 6.63% 15/01/22	US	US	425,000,000	101.500000	101.500000	431,375.00	431,375.00	B		2,252.68 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	03027XAD2	AMERICAN TOWER CORP 5% 15/02/2024	US03027XAD2	AMERICAN 5% 15/02/24	US	US	289,000,000	110.556872	110.556872	319,508.81	319,508.81	B	PVB	15,321.74 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	03027XAM0	AMERICAN TOWER CORP 3.13% 15/01/2027	US03027XAM0	AMERICAN 3.13% 15/01/27	US	US	250,000,000	102.101872	102.101872	255,254.68	255,254.68	B	PVB	17,562.13 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	037833AK6	APPLE INC 2.4% 03/05/2023	US037833AK6	APPLE INC 2.4% 03/05/23	US	US	500,000,000	101.714876	101.714876	508,574.38	508,574.38	B		15,762.41 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	037833AZ3	APPLE INC 2.5% 09/02/2025	US037833AZ3	APPLE INC 2.5% 09/02/25	US	US	306,000,000	102.424879	102.424879	313,420.13	313,420.13	B	PVB	15,586.90 OUT

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
00000000680009	RUBRICS GLOBAL CREDIT	37045XBP0	GENERAL MOTORS FINANCIAL CO IN 2.35% 04/10/2019	US37045XBPO6	GENERAL M 2.35% 04/10/19	US	US	150,000,000	100.000113	100.000113	150,000.17	150,000.17	B		8.79 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	37045XB72	GENERAL MOTORS FINANCIAL CO IN 4.35% 17/01/2027	US37045XB728	GENERAL M 4.35% 17/01/27	US	US	300,000,000	102.872777	102.872777	308,618.33	308,618.33	B	PVB	10,403.51 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	42217RBA3	GENERAL MOTORS FINANCIAL CO IN 2.5% 13/04/2020	US42217RBA34	GENERAL M 2.5% 13/04/20	US	US	150,000,000	102.421877	102.421877	150,113.28	150,113.28	B	PVB	907.84 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	404280AP4	HSBC HOLDINGS PLC 4.25% 14/03/24	US404280AP48	HSBC HOLD 4.25% 14/03/24	GB	GB	1,200,000,000	105.288645	105.288645	1,263,463.74	1,263,463.74	B	PVB	42,292.15 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	404280AY5	HSBC HOLDINGS PLC 2.95% 25/05/2021	US404280AY54	HSBC HOLD 2.95% 25/05/21	GB	GB	250,000,000	101.059980	101.059980	252,647.70	252,647.70	B	PVB	2,865.83 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	404280BB4	HSBC HOLDINGS PLC 3.9% 25/05/2026	US404280BB44	HSBC HOLD 3.9% 25/05/26	GB	GB	500,000,000	105.937726	105.937726	529,688.63	529,688.63	B	PVB	30,724.08 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	404280BC2	HSBC HOLDINGS PLC VAR 31/12/2049	US404280BC26	HSBC HOLD VAR 31/12/49	GB	GB	10,700,000,000	104.935000	104.935000	11,228,045.00	11,228,045.00	B	DDIB	146,452.12 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	404280BK4	HSBC HOLDINGS PLC VAR 13/03/2028	US404280BK42	HSBC HOLD VAR 13/03/28	GB	GB	300,000,000	106.777187	106.777187	318,831.56	318,831.56	B	PVB	20,212.32 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	40429CGD8	HSBC FINANCE CORP 6.88% 15/01/21	US40429CGD83	HSBC FINA 6.88% 15/01/21	US	US	667,000,000	104.774516	104.774516	698,846.02	698,846.02	B	PVB	7,013.41 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	419838AA5	HAWAIIAN AIRLINES 2013-1 CLASS 3.9% 15/01/2026	US419838AA55	HAWAIIAN 3.9% 15/01/26	US	US	675,742.6350	102.235000	102.235000	690,845.48	690,845.48	B		13,614.57 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	419839AA3	HAWAIIAN AIRLINES 2013-1 CLASS 4.95% 15/01/2022	US419839AA31	HAWAIIAN 4.95% 15/01/22	US	US	35,275.4000	101.870000	101.870000	35,935.05	35,935.05	B		159.08 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	42217RBA3	WELLTOWER INC 1.75% 15/03/2023	US42217RBA34	WELLTOWER 1.75% 15/03/23	US	US	100,000,000	104.756720	104.756720	104,756.72	104,756.72	B	PVB	4,694.23 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	42217RBA9	WELLTOWER INC 4.5% 15/01/2024	US42217RBA99	WELLTOWER 4.5% 15/01/24	US	US	450,000,000	108.085371	108.085371	486,384.11	486,384.11	B	PVB	25,612.17 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	434477AA1	HOLCIM US FINANCE SARL & CIE S 6% 30/12/19	US434477AA16	HOLCIM US 6% 30/12/19	CH	LU	415,000,000	100.796841	100.796841	418,306.89	418,306.89	B	PVB	609.25 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	44891AA83	HYUNDAI CAPITAL AMERICA 2.6% 19/03/2020	US44891AA835	HYUNDAI C 2.6% 19/03/20	US	US	165,000,000	100.368651	100.368651	165,060.81	165,060.81	B		526.95 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	45031UBZ3	ISTAR INC 6% 01/04/22	US45031UBZ30	ISTAR INC 6% 01/04/22	US	US	600,000,000	103.210000	103.210000	619,260.00	619,260.00	B	PVB	13,856.11 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	45031UCC3	ISTAR INC 4.63% 15/09/2020	US45031UCC33	ISTAR INC 4.63% 15/09/20	US	US	223,000,000	101.861502	101.861502	225,857.75	225,857.75	B		2,834.53 OUT OF SCOPE
00000000680009	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	107.202255	107.202255	4,173,789.95	4,173,789.95	B	PVB	65,130.74 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	459745GG5	INTERNATIONAL LEASE FINANCE CO 8.63% 15/01/2022	US459745GG55	INTERNATI 8.63% 15/01/22	US	US	174,000,000	113.535644	113.535644	197,552.02	197,552.02	B		7,299.84 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	459745GN9	INTERNATIONAL LEASE FINANCE CO 5.88% 15/08/2021	US459745GN96	INTERNATI 5.88% 15/08/21	US	US	345,000,000	109.597525	109.597525	375,919.51	375,919.51	B		21,282.97 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	459745GS2	INTERNATIONAL LEASE FINANCE CO 6.63% 15/04/2021	US459745GS28	INTERNATI 6.63% 15/04/21	US	US	528,000,000	103.007125	103.007125	543,871.62	543,871.62	B	PVB	6,551.43 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	466255HR8	JPMORGAN CHASE & CO VAR 01/02/28	US466255HR89	JPMORGAN VAR 01/02/28	US	US	210,000,000	107.075522	107.075522	224,848.16	224,848.16	B		13,247.93 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	45495SDS8	KINDER MORGAN ENERGY PARTNERS 4.15% 01/02/2024	US45495SDS84	KINDER MO 4.15% 01/02/24	US	US	84,000,000	106.378310	106.378310	89,357.78	89,357.78	B		4,393.33 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	50077LAD8	KRAFT HEINZ FOODS CO 3% 01/06/2026	US50077LAD82	KRAFT HEI 3% 01/06/26	US	US	600,000,000	99.024600	99.024600	594,147.60	594,147.60	B		22,006.74 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	51817UA85	LATAM AIRLINES 2015-1 PASS THR 4.5% 15/11/2023	US51817UA852	LATAM AIR 4.5% 15/11/23	CL	CL	254,979.6662	100.409999	100.409999	256,025.08	256,025.08	B		8,694.80 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	5265057U7	LENNAR CORP 4.5% 15/11/2019	US5265057U74	LENNAR CO 4.5% 15/11/19	US	US	400,000,000	100.125000	100.125000	400,500.00	400,500.00	B	PVB	27.85 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	53947NAA2	LLOYDS BANK PLC 6.5% 14/09/2020	US53947NAA28	LLOYDS BA 6.5% 14/09/20	GB	GB	250,000,000	103.535772	103.535772	258,843.93	258,843.93	B		1,265.70 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	53947QAA5	LLOYDS BANK PLC 6.5% 14/09/2020	US53947QAA58	LLOYDS BA 6.5% 14/09/20	GB	GB	856,000,000	103.537570	103.537570	886,281.60	886,281.60	B		5,274.24 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	55608AAE8	MACQUARIE GROUP LTD 6.25% 14/01/2021	US55608AAE82	MACQUARIE 6.25% 14/01/21	AU	AU	110,000,000	104.906036	104.906036	115,396.64	115,396.64	B	PVB	1,298.11 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	55608AD7	MACQUARIE GROUP LTD 6.25% 14/01/2021	US55608AD732	MACQUARIE 6.25% 14/01/21	AU	AU	241,000,000	104.906033	104.906033	252,823.54	252,823.54	B		2,656.37 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	55608VAA3	MACQUARIE BANK LTD 6.3% 07/04/2021	US55608VAA38	MACQUARIE 6.3% 07/04/21	AU	AU	494,000,000	106.020099	106.020099	523,739.29	523,739.29	B		5,666.19 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	57445S30	AMP GROUP FINANCE SERVICES LTD 8.88% 23/08/2022	USX010688430	AMP GROUP 8.88% 23/08/22	AU	EU	2,446,000,000	107.193000	107.193000	2,621,940.78	2,621,940.78	B	PVB	81,113.77 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	5941397	BANK OF SCOTLAND CAPITAL FUNDS VAR 31/12/2049	US90109139344	BANK OF S 31/12/49	GB	EU	1,000,000,000	109.778600	109.778600	1,097,786.00	1,097,786.00	B		15,724.65 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	594918AT1	MICROSOFT CORP 2.38% 01/05/2023	US594918AT18	MICROSOFT 2.38% 01/05/23	US	US	250,000,000	102.629452	102.629452	255,073.63	255,073.63	B	PVB	8,064.20 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	594918B66	MICROSOFT CORP 2% 08/08/2023	US594918B669	MICROSOFT 2% 08/08/23	US	US	134,000,000	100.776874	100.776874	135,040.89	135,040.89	B		4,621.80 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	594918B84	MICROSOFT CORP 2.4% 08/08/2026	US594918B843	MICROSOFT 2.4% 08/08/26	US	US	440,000,000	101.921884	101.921884	448,488.41	448,488.41	B		28,846.71 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	56859XAD9	NATIONWIDE BUILDING SOCIETY 4% 14/09/2026	US56859XAD93	NATIONWID 4% 14/09/26	GB	GB	400,000,000	102.525790	102.525790	410,103.16	410,103.16	B		25,672.73 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	656470AK5	NISSAN MOTOR ACCEPTANCE CORP 1.13% 03/03/2020	US656470AK54	NISSAN MO 1.13% 03/03/20	US	US	175,000,000	99.927114	99.927114	174,872.45	174,872.45	B		593.59 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	656470AT6	NISSAN MOTOR ACCEPTANCE CORP 2.25% 13/01/2020	US656470AT63	NISSAN MO 2.25% 13/01/20	US	US	110,000,000	99.988136	99.988136	109,964.95	109,964.95	B		239.27 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	706451BG5	PETROLEOS MEXICANOS 6.3% 15/06/2035	US706451BG56	PETROLEOS 6.3% 15/06/35	MX	MX	690,000,000	98.225000	98.225000	677,752.50	677,752.50	B	PVB	-55,079.29 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	71742Z1	PHOENIX LIFE LTD VAR 31/12/2049	USX013173137	PHOENIX L 31/12/49	AU	EU	51,000,000	103.762510	103.762510	52,918.88	52,918.88	B		-81.71 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	731011UA6	REPUBLIC OF POLAND GOVERNMENT 3.25% 06/04/2026	US731011UA68	REPUBLIC 3.25% 06/04/26	PL	PL	100,000,000	106.498800	106.498800	106,498.80	106,498.80	B		8,645.40 IN SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	745867AM3	PULTEGROUP INC 7.88% 15/06/2023	US745867AM30	PULTEGROUP 7.88% 15/06/23	US	US	1,154,000,000	122.500000	122.500000	1,413,650.00	1,413,650.00	B		148,235.42 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	745867AP6	PULTEGROUP INC 6.38% 15/05/2033	US745867AP60	PULTEGROUP 6.38% 15/05/33	US	US	320,000,000	111.600000	111.600000	355,712.00	355,712.00	B		44,687.84 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	745867AT8	PULTEGROUP INC 6% 15/02/2035	US745867AT82	PULTEGROUP 6% 15/02/35	US	US	883,000,000	107.000000	107.000000	944,810.00	944,810.00	B		84,018.65 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	7580097AW1	ROYAL BANK OF SCOTLAND GROUP P 6.4% 21/10/2019	US7580097AW11	ROYAL BAN 6.4% 21/10/19	GB	GB	660,000,000	102.220120	102.220120	661,452.79	661,452.79	B		433.08 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	788732J17	TIME WARNER CABLE LLC 6.55% 01/05/2037	US88732J17A7	TIME WARN 6.55% 01/05/37	US	US	50,000,000	120.236600	120.236600	60,115.33	60,115.33	B	PVB	8,811.10 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	88947EAK8	TIME WARNER CABLE LLC 7.3% 01/07/2038	US88947EAK81	TIME WARN 7.3% 01/07/38	US	US	125,646,655	109.968136	109.968136	136,292.11	136,292.11	B	PVB	32,094.10 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	88947EAK6	TOLL BROTHERS FINANCE CORP 5.88% 15/02/2022	US88947EAK67	TOLL BROT 5.88% 15/02/22	US	US	850,000,000	106.735000	106.735000	907,375.00	907,375.00	B		32,330.38 OUT OF SCOPE
00000000680009	RUBRICS GLOBAL CREDIT	88947EAK0	TOLL BROTHERS FINANCE CORP 4.38% 15/04/2023	US88947EAK04	TOLL BROT 4.38% 15/04/23	US	US	495,000,000	105.250000	105.2					

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 Afield 15	Unrealized Gain/Loss
00000000680009	RUBRICS GLOBAL CREDIT	B7WC8Q4	PETROLEOS MEXICANOS 4.88% 24/01/2022	US716540Q877	PETROLEOS 4.88% 24/01/22	MX	MX	0.0000	0.000000	0.000000	0.00	0.00	B	PVB	0.00
00000000680009	RUBRICS GLOBAL CREDIT	B8QZ6V6	TESCO PERSONAL FINANCE PLC 5% 21/11/2020	XS0780063235	TESCO PER 5% 21/11/20	GB	EU	150,000,000	102.937140	126.849438	154,405.71	190,274.16	B	PVB	1,488.27
00000000680009	RUBRICS GLOBAL CREDIT	B8D3757	INTERNET GROUP PLC 6.25% 19/09/2020	XS0816915821	INTERNET GR 6.25% 19/09/20	GB	EU	104,000,000	104.200000	128.152000	8,205.8900	10,653.9700	B	PVB	127,982.99
00000000680009	RUBRICS GLOBAL CREDIT	B8H5P56	HBOS CAPITAL FUNDING PLC 6.85% 31/12/2049	XS0165485410	HBOS CAP 6.85% 31/12/49	GB	EU	3,000,000,000	101.899900	101.899900	3,056,999.70	3,056,999.70	B	VBNA	6,816.32
00000000680009	RUBRICS GLOBAL CREDIT	B8Q6E59	REPUBLIC OF POLAND GOVERNMENT 3% 17/03/2023	US731011AT95	REPUBLIC 3% 17/03/23	PL	PL	250,000,000	103.473000	103.473000	258,683.25	258,683.25	G	PVB	11,608.40
00000000680009	RUBRICS GLOBAL CREDIT	B8OXM3V	NTPC LTD 4.75% 03/10/2022	US0835676353	NTPC LTD 4.75% 03/10/22	IN	EU	1,000,000,000	105.367000	105.367000	1,053,670.00	1,053,670.00	B	PVB	37,654.23
00000000680009	RUBRICS GLOBAL CREDIT	B933666	ELECTRICITE DE FRANCE SA VAR 31/12/2049	FR0011401736	ELECTRICI VAR 31/12/49	FR	FR	2,000,000,000	101.282200	110,417.716	2,025,644.00	2,208,343.52	B	DDB	-40,225.80
00000000680009	RUBRICS GLOBAL CREDIT	B94KG17	ELECTRICITE DE FRANCE SA VAR 31/12/2049	FR0011401728	ELECTRICI VAR 31/12/49	FR	FR	100,000,000	109.075000	134,413.123	109,075.00	134,413.123	B	DDB	12,292.22
00000000680009	RUBRICS GLOBAL CREDIT	B9Z0V60	QANTAS AIRWAYS LTD 6.5% 27/04/2020	AU3CB0208122	QANTAS AI 6.5% 27/04/20	AU	AU	5,530,000,000	102.798415	69,333089	5,684,752.35	8,384,119.82	B	PVB	36,135.87
00000000680009	RUBRICS GLOBAL CREDIT	B9D76V4	FORD MOTOR CREDIT CO LLC 3.1% 04/05/2023	US345397X210	FORD MOTO 3.1% 04/05/23	US	US	950,000,000	98.238836	98.238836	933,221.44	933,221.44	B	PVB	1,231.53
00000000680009	RUBRICS GLOBAL CREDIT	B00Y8Z3	GLENCORE FUNDING LLC 3% 27/10/2022	US037818EA70	GLENCORE 3% 27/10/22	CH	US	53,000,000	101.063000	101.063000	53,563.39	53,563.39	B	PVB	2,722.45
00000000680009	RUBRICS GLOBAL CREDIT	B0JFL10	BNP PARIBAS SA VAR 31/12/2049	FR0313415318	BNP GROUP VAR 31/12/49	CH	CH	2,000,000,000	105.125000	105.125000	2,102,500.00	2,102,500.00	B	DDB	1,153.75
00000000680009	RUBRICS GLOBAL CREDIT	B0K2M0D	BNP PARIBAS SA VAR 31/12/2049	FR03151KX441	BNP PARIB VAR 31/12/49	FR	FR	15,000,000,000	105.410000	105.410000	15,811,200.00	15,811,200.00	B	DDB	-4,302.56
00000000680009	RUBRICS GLOBAL CREDIT	B0L2YKV	COOPERATIEVE RABOBANK UA VAR 31/12/2049	XS1400626690	COOPERATI VAR 31/12/49	NL	EU	4,400,000,000	109.063000	118.89752	4,798,772.00	5,231,589.10	B	DDB	22,813.01
00000000680009	RUBRICS GLOBAL CREDIT	B0DN806	PETROLEOS MEXICANOS 4.63% 21/09/2023	US156540CQ25	PETROLEOS 4.63% 21/09/23	MX	MX	0.0000	0.000000	0.000000	0.00	0.00	B	PVB	0.00
00000000680009	RUBRICS GLOBAL CREDIT	B0D3V8X	ZENITH BANK PLC 7.38% 30/05/2022	XS1619839779	ZENITH BA 7.38% 30/05/22	NG	EU	1,000,000,000	108.250600	108.250600	1,082,506.00	1,082,506.00	B	PVB	24,334.73
00000000680009	RUBRICS GLOBAL CREDIT	B0DSJ6D	VIRGIN MONEY UK PLC VAR 09/02/2026	XS1146646901	VIRGIN MO VAR 09/02/26	GB	EU	6,510,000,000	99.210000	122.267574	6,459,156.90	7,959,619.05	B	PVB	-182,497.77
00000000680009	RUBRICS GLOBAL CREDIT	B0D5Z67	SINOPEC GROUP OVERSEAS DEVELOP 2.5% 13/09/2022	US68201NAG72	SINOPEC G 2.5% 13/09/22	CN	VG	1,000,000,000	99.967112	99.967112	999,671.12	999,671.12	B	PVB	18,953.30
00000000680009	RUBRICS GLOBAL CREDIT	B0D60ZK	SANTOS FINANCE LTD 4.13% 14/09/2027	US1413953939	SANTOS FI 4.13% 14/09/27	AU	EU	450,000,000	101.741091	101.741091	457,834.91	457,834.91	B	VBNA	10,786.47
00000000680009	RUBRICS GLOBAL CREDIT	B0D6717	NISAN FINANCIAL SERVICES AUSTR 3% 03/03/2020	AU3CB0242972	NISAN FI 3% 03/03/20	AU	AU	2,630,000,000	100.554190	67,819456	2,644,575.20	1,783,651.70	B	PVB	6,407.63
00000000680009	RUBRICS GLOBAL CREDIT	B0B8673	SOCIETE GENERALE SA VAR 31/12/2049	US943628C734	SOCIETE G VAR 31/12/49	FR	FR	850,000,000	105.460000	105.460000	896,410.00	896,410.00	B	DDB	14,654.18
00000000680009	RUBRICS GLOBAL CREDIT	B0B8738	BARCLAYS PLC VAR 31/12/2049	XS1481041587	BARCLAYS VAR 31/12/49	GB	EU	250,000,000	106.010600	106.010600	265,026.50	265,026.50	B	DDB	13,325.78
00000000680009	RUBRICS GLOBAL CREDIT	B0D8254	BARCLAYS PLC 5.2% 12/05/2026	US06738EAP07	BARCLAYS 5.2% 12/05/26	GB	GB	200,000,000	106.549895	106.549895	213,009.79	213,009.79	B	PVB	12,589.91
00000000680009	RUBRICS GLOBAL CREDIT	B0D15X2	DEUTSCHE TELEKOM INTERNATIONAL 2.49% 19/09/2023	US021951AK84	DEUTSCHE 2.49% 19/09/23	DE	NL	350,000,000	100.612986	100.612986	352,145.45	352,145.45	B	PVB	11,040.65
00000000680009	RUBRICS GLOBAL CREDIT	B0D50M6	ERSTE GROUP BANK AG VAR 31/12/2049	XS1425367494	ERSTE GRO VAR 31/12/49	AT	EU	4,200,000,000	114.621000	124.959701	4,814,107.20	5,248,307.43	B	DDB	11,296.09
00000000680009	RUBRICS GLOBAL CREDIT	B0DC121	AMERICA MOVI SAB DE CV VAR 06/09/2073	XS0969342384	AMERICA M VAR 06/09/73	MX	EU	4,400,000,000	104.195000	128.343429	4,582,578.00	5,647,110.87	B	PVB	-139,032.26
00000000680009	RUBRICS GLOBAL CREDIT	B0D15X8	APPLE INC 3.35% 10/01/2024	AU3CB0237899	APPLE INC 3.35% 10/01/24	US	US	500,000,000	107.637410	72.596782	538,187.05	362,983.91	B	PVB	40,667.84
00000000680009	RUBRICS GLOBAL CREDIT	BDF11P0	QBE INSURANCE GROUP LTD VAR 24/05/2042	XS1413959140	QBE INSUR VAR 24/05/42	AU	EU	1,600,000,000	109.421190	134.839733	1,750,739.04	2,157,435.72	B	PVB	31,569.48
00000000680009	RUBRICS GLOBAL CREDIT	BDF5LSD	PARAGON BANKING GROUP PLC VAR 09/09/2026	XS1482136154	PARAGON B VAR 09/09/26	GB	EU	3,576,000,000	106.594000	131.355786	3,811,801.44	4,697,282.91	B	PVB	122,604.35
00000000680009	RUBRICS GLOBAL CREDIT	BDF8W42	VERIZON COMMUNICATIONS INC 4.5% 11/08/2027	AU3CB0246239	VERIZON C 4.5% 11/08/27	US	US	1,980,000,000	115.858420	78.141498	2,293,996.72	1,547,201.66	B	PVB	318,624.99
00000000680009	RUBRICS GLOBAL CREDIT	B0GNAM3	OMV AG VAR 31/12/2049	XS1294342792	OMV AG VAR 31/12/49	AT	EU	500,000,000	110.920620	120.949284	554,603.13	604,624.62	B	DDB	9,894.17
00000000680009	RUBRICS GLOBAL CREDIT	B0DRTV4	PHOENIX GROUP HOLDINGS PLC 4.13% 20/07/2022	XS1551285007	PHOENIX G 4.13% 20/07/22	GB	EU	5,942,000,000	104.516335	128.715750	6,206,516.15	7,648,289.85	B	PVB	199,389.43
00000000680009	RUBRICS GLOBAL CREDIT	B0DVL0P	CREDIT SUISSE AG VAR 18/09/2025	XS0972523947	CREDIT SU VAR 18/09/25	CH	EU	500,000,000	105.512500	115.029021	572,562.50	575,145.10	B	PVB	-3,031.20
00000000680009	RUBRICS GLOBAL CREDIT	B0L1Z24	BARCLAYS PLC VAR 31/12/2049	XS1571338811	BARCLAYS VAR 31/12/49	GB	EU	250,000,000	105.370000	129.847451	263,425.00	324,618.63	B	DDB	10,545.98
00000000680009	RUBRICS GLOBAL CREDIT	B0F8K84	SSE PLC VAR 16/09/2077	XS1572349865	SSE PLC VAR 16/09/77	GB	EU	424,000,000	100.642500	104.021753	426,724.20	525,852.23	B	PVB	899.08
00000000680009	RUBRICS GLOBAL CREDIT	B0FPVP5	LENDINVEST SECURED INCOME PLC 5.25% 10/08/2022	XS1649806343	LENDINVEST 5.25% 10/08/22	GB	EU	250,000,000	98.318000	121.157721	245,795.00	302,893.18	B	PVB	-3,961.98
00000000680009	RUBRICS GLOBAL CREDIT	B0FXH98	GLENCORE FINANCE EUROPE LTD 3.38% 30/09/2020	XS0974877150	GLENCORE 3.38% 30/09/20	CH	EU	700,000,000	103.432600	112.761528	724,028.20	789,330.69	B	PVB	6,139.14
00000000680009	RUBRICS GLOBAL CREDIT	BF2C0Z5	VODAFONE GROUP PLC 4.2% 13/12/2027	AU3CB0249373	VODAFONE 4.2% 13/12/27	GB	GB	1,000,000,000	111.869519	75.327324	1,116,859.15	753,273.24	B	PVB	127,120.70
00000000680009	RUBRICS GLOBAL CREDIT	BFA75W8	VIRGIN MONEY UK PLC VAR 22/06/2025	XS1631719474	VIRGIN MO VAR 22/06/25	GB	EU	116,000,000	97.886603	126.614429	113,547.30	139,924.34	B	PVB	6,048.09
00000000680009	RUBRICS GLOBAL CREDIT	BFB5DP9	KOREAN AIR LINES CO LTD 5.88% 06/03/2021	XS1763146200	KOREAN AI 5.88% 06/03/21	KR	EU	500,000,000	101.747550	101.747550	508,737.75	508,737.75	B	PVB	1,461.67
00000000680009	RUBRICS GLOBAL CREDIT	BF929K7	TANNER SERVICES FINANCIEROS S 1.38% 10/11/2020	CH0384125131	TANNER SE 1.38% 10/11/20	CL	CL	2,200,000,000	101.320000	101.608590	2,229,040.00	2,235,388.99	B	PVB	28,922.20
00000000680009	RUBRICS GLOBAL CREDIT	BF99W39	YORKSHIRE BUILDING SOCIETY VAR 13/09/2028	XS1681849300	YORKSHIRE VAR 13/09/28	GB	EU	250,000,000	97.803152	120.522824	244,507.88	301,307.06	B	PVB	23,824.96
00000000680009	RUBRICS GLOBAL CREDIT	BFM1Y16	VIRGIN MONEY UK PLC VAR 14/12/2028	XS1921970668	VIRGIN MO VAR 14/12/28	GB	EU	600,000,000	107.008400	131.866451	642,050.40	791,198.71	B	PVB	9,356.25
00000000680009	RUBRICS GLOBAL CREDIT	BFS5453	GAZPROM OAO VIA GAZ CAPITAL SA 2.85% 25/10/2019	CH0226274161	GAZPROM O 2.85% 25/10/19	RU	LU	1,500,000,000	100.186600	100.471962	1,507,799.00	1,507,079.43	B	PVB	679.92
00000000680009	RUBRICS GLOBAL CREDIT	BGK1X98	DNO ASA 8.75% 31/05/2023	NO0010823347	DNO ASA 8.75% 31/05/23	NO	NO	1,600,000,000	102.054500	102.054500	1,632,872.00	1,632,872.00	B	PVB	-8,992.49
00000000680009	RUBRICS GLOBAL CREDIT	BGXM3M0	BEAZLEY INSURANCE DAC 5.5% 10/09/2029	XS0210045338	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
00000000680009	RUBRICS GLOBAL CREDIT	BGKNK10	VODAFONE GROUP PLC VAR 03/10/2078	XS1883130640	VODAFONE VAR 03/10/78	GB	EU	800,000,000	108.136600	108.136600	865,092.80	865,092.80	B	PVB	71,955.35
00000000680009	RUBRICS GLOBAL CREDIT	BGKZY8B	PREMIER OIL PLC 6.5% 31/05/2021	XS0897025393	PREMIER O 6.5% 31/05/21	GB	EU	1,000,000,000	109.410000	110.525400	1,089,250.00	1,350,216.66	B	PVB	3,234.56
00000000680009	RUBRICS GLOBAL CREDIT	BGR0BD2	PETROLEOS MEXICANOS S 1.3% 27/11/2020	US0994744430	PETROLEOS 1.3% 27/11/20	MX	EU	3,500,000,000	103.215400	112.524738	3,612,539.00	3,938,365.82	B	PVB	6,328.18
00000000680009	RUBRICS GLOBAL CREDIT	BGS4P11	M&G PLC VAR 20/10/2048	XS1888930150	M&G PLC VAR 20/10/48	GB	EU	500,000,000	112.698000	117.693800	588,469.00	588,469.00	B	PVB	88,469.00
00000000680009	RUBRICS GLOBAL CREDIT	BGK7793	RL FINANCE BONDS NO. 2 PLC VAR 30/11/2043	XS0991857318	RL FINANC VAR 30/11/43	GB	EU	500,000,000	112.695000	138.867721	563,447.50	694,336.35	B	PVB	51,073.19

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 Afield 115	Unrealized Gain/Loss
00000000680009	RUBRICS GLOBAL CREDIT	BX8ZYG1	ACI AIRPORT SUDAMERICA SA 6.88% 29/11/2032	USE0351QAAD7	ACI AIRPO 6.88% 29/11/32	UY	ES	652,049.9969	105.874999	105.874999	690,357.93	690,357.93	B	PVB	29,964.56
00000000680009	RUBRICS GLOBAL CREDIT	BYNLR3	BEAZLEY INSURANCE DAC 5.88% 04/11/2026	XS1508669790	BEAZLEY 15.88% 04/11/26	GB	EU	3,000,000.0000	105.000000	105.000000	3,150,000.00	3,150,000.00	B	PVB	154,774.28
00000000680009	RUBRICS GLOBAL CREDIT	BY99W4	ALIBABA GROUP HOLDING LTD 3.6% 28/11/2024	US01609WAC50	ALIBABA G 3.6% 28/11/24	CN	KY	450,000.0000	105.283471	105.283471	473,775.62	473,775.62	B	PVB	24,901.64
00000000680009	RUBRICS GLOBAL CREDIT	BYJQJF6	DEUTSCHE LUFTHANSA AG VAR 12/08/2075	XS1271836600	DEUTSCHE VAR 12/08/75	DE	EU	500,000.0000	106.237700	115.858876	531,368.50	579,294.38	B	PVB	-2,141.72
00000000680009	RUBRICS GLOBAL CREDIT	BYSLB98	PERSHING SQUARE HOLDINGS LTD 5.5% 15/07/2022	XS1242956966	PERSHING 5.5% 15/07/22	GG	EU	4,050,000.0000	104.974500	104.974500	4,251,467.25	4,251,467.25	B	PVB	73,692.77
00000000680009	RUBRICS GLOBAL CREDIT	BYTLB23	PARAGON BANKING GROUP PLC 6% 28/08/2024	XS1275325758	PARAGON B 6% 28/08/24	GB	EU	2,799,000.0000	106.457340	131.187380	2,979,740.95	3,671,934.77	B	PVB	182,937.91
00000000680009	RUBRICS GLOBAL CREDIT	BYTY1X0	PETROLEOS MEXICANOS 1.5% 08/12/2020	CH0305117886	PETROLEOS 1.5% 08/12/20	MX	MX	1,700,000.0000	101.280100	101.568577	1,72,176.17	172,666.58	B	PVB	2,255.16
00000000680009	RUBRICS GLOBAL CREDIT	BYTYFF0	BNP PARIBAS SA VAR 31/12/2049	USF1R15XK867	BNP PARIB VAR 31/12/49	FR	FR	1,200,000.0000	111.835500	111.835500	1,342,026.00	1,342,026.00	B	DDIB	142,302.72
00000000680009	RUBRICS GLOBAL CREDIT	BYV0XS5	ROTHESAY LIFE PLC 8% 30/10/2025	XS1312953596	ROTHESAY 8% 30/10/25	GB	EU	800,000.0000	117.935000	145.349785	943,600.00	1,162,798.28	B	PVB	43,105.63
00000000680009	RUBRICS GLOBAL CREDIT	BYVGLB2	ING GROEP NV VAR 31/12/2049	XS1497755360	ING GROEP VAR 31/12/49	NL	EU	3,000,000.0000	105.333700	105.333700	3,160,011.00	3,160,011.00	B	DDIB	24,269.96
00000000680009	RUBRICS GLOBAL CREDIT	BYVWHU0	VODAFONE GROUP PLC 3.25% 13/12/2022	AU3C80249365	VODAFONE 3.25% 13/12/22	GB	GB	700,000.0000	104.695296	70.612453	732,867.07	494,287.17	B	PVB	35,205.07
00000000680009	RUBRICS GLOBAL CREDIT	BYV5YMD	TINKOFF BANK JSC VAR TCS FINAN VAR 31/12/2049	XS1613338495	TINKOFF B VAR 31/12/49	RU	EU	450,000.0000	105.250000	105.250000	473,625.00	473,625.00	B	DDIB	-2,139.41
00000000680009	RUBRICS GLOBAL CREDIT	BYV97D2	UBS GROUP AG VAR 31/12/2049	CH0317921597	UBS GROUP VAR 31/12/49	CH	CH	2,000,000.0000	104.006000	104.006000	2,080,120.00	2,080,120.00	B	DDIB	14,341.19
00000000680009	RUBRICS GLOBAL CREDIT	BYVHMD1	CK HUTCHISON INTERNATIONAL 16 1.88% 03/10/2021	USG2176WAA48	CK HUTCHI 1.88% 03/10/21	GB	KY	1,000,000.0000	99.047000	99.047000	990,470.00	990,470.00	B	PVB	17,074.50
00000000680009	RUBRICS GLOBAL CREDIT	BYZR2M9	BHP BILLITON FINANCE LTD VAR 22/04/2076	XS1309436753	BHP BILLI VAR 22/04/76	AU	EU	1,300,000.0000	107.066665	116.723362	1,391,866.65	1,517,403.70	B	PVB	-5,674.61
00000000680009	RUBRICS GLOBAL CREDIT	BYZTS08	BHP BILLITON FINANCE USA LTD VAR 19/10/2075	USQ12441A891	BHP BILLI VAR 19/10/75	AU	AU	1,950,000.0000	117.027000	117.027000	2,282,026.50	2,282,026.50	B	PVB	314,930.88
00000000680009	RUBRICS GLOBAL CREDIT	BYZTSG1	BHP BILLITON FINANCE USA LTD VAR 19/10/2075	USQ12441AA19	BHP BILLI VAR 19/10/75	AU	AU	11,670,000.0000	103.752000	103.752000	12,107,858.40	12,107,858.40	B	PVB	-30,590.98
00000000680009	RUBRICS GLOBAL CREDIT	BYZTSL6	BHP BILLITON FINANCE LTD VAR 22/10/2077	XS1309437215	BHP BILLI VAR 22/10/77	AU	EU	1,350,000.0000	113.646630	140.046743	1,534,229.51	1,890,631.03	B	PVB	159,875.68
00000000680009	RUBRICS GLOBAL CREDIT	BZ016Q5	BANK OF GEORGIA JSC VAR 31/12/2049	XS1970667769	BANK OF G VAR 31/12/49	GE	EU	400,000.0000	103.250000	103.250000	413,000.00	413,000.00	B	PVB	13,000.00
00000000680009	RUBRICS GLOBAL CREDIT	BZ0P4Q3	DNO ASA 8.75% 18/06/2020	NO0010740392	DNO ASA 8.75% 18/06/20	NO	NO	2,600,000.0000	103.825000	103.825000	2,699,450.00	2,699,450.00	B	PVB	60,013.42
00000000680009	RUBRICS GLOBAL CREDIT	BZ6N211	PENNON GROUP PLC VAR 31/12/2049	XS1646358728	PENNON GR VAR 31/12/49	GB	EU	110,000.0000	100.809555	124.223178	110,886.55	136,645.50	B	DDIB	287.23
00000000680009	RUBRICS GLOBAL CREDIT	BZ6VLX1	RL FINANCE BONDS NO 3 PLC 6.13% 13/11/2028	XS1319738537	RL FINANC 6.13% 13/11/28	GB	EU	320,000.0000	115.405000	142.213582	369,296.00	455,083.46	B	PVB	42,194.09
00000000680009	RUBRICS GLOBAL CREDIT	BZ8XHY5	PETROLEOS MEXICANOS 3.75% 21/02/2024	XS1568874983	PETROLEOS 3.75% 21/02/24	MX	EU	300,000.0000	104.250000	113.652652	312,750.00	340,957.96	B	PVB	13,801.80
00000000680009	RUBRICS GLOBAL CREDIT	BZCR809	YPF SA 3.75% 30/09/2019	CH0336352825	YPF SA 3.75% 30/09/19	AR	AR	0.0000	0.000000	0.000000	0.00	0.00	B	PVB	0.00
00000000680009	RUBRICS GLOBAL CREDIT	N42978BC7	KONINKLIJKE KPN NV VAR NLUSD 28/03/773 USD	USN42978BC74	KONINKLIJKE VAR 03/73	NL	NL	1,000,000.0000	108.402000	108.402000	1,084,020.00	1,084,020.00	B	PVB	22,030.84
00000000680009	RUBRICS GLOBAL CREDIT	Q3919KAJ0	FMG RESOURCES AUG 20 4.7500% AUUSD 15/05/22 USD	USQ3919KAJ09	FMG RESOURCE 4.750% 05/22	AU	AU	750,000.0000	103.000000	103.000000	772,500.00	772,500.00	B	PVB	19,730.39
00000000680009	RUBRICS GLOBAL CREDIT	U4945QAB5	KINDER MORGAN INC/DE 5.63% 15/11/2033	USU4945QAB50	KINDER MO 5.63% 15/11/23	US	US	175,000.0000	111.039006	111.039006	194,318.26	194,318.26	B	PVB	10,666.15