

Account Number	Account Name	Security Number (Full)	Security Description (Long)	Security ISIN	Security Description (Short)	Country	Country of Tr. Shares/Pur (Full)	Price	Price (Base)	Traded Market Value	Traded Market Value (Base)	Asse User Defi	Unrealized Gain/Loss	Classification
680001	RUBRICS GLOBAL FIXED INC	00774MA28	AerCap Ireland Capital DAC / AerCa 3.15% 15/02/24	US00774MA287	AERCAP IR 3.15% 15/02/24	IE	IE	2,000,000,000	104.284845	104.284845	2,085,696.90		81,023.43	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	00770MA86	AerCap Ireland Capital DAC / AerCa 4.625% 15/02/27	US00770MA860	AERCAP IR 4.625% 15/02/27	IE	IE	1,115,095,000	111.095980	111.095980	1,115,095.80		129,661.80	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	01609WAP7	Alibaba Group Holding Ltd 1.125% 28/11/21	US01609WAP77	ALIBABA GR 1.125% 28/11/21	CN	NY	901,208,140	901.208140	901.208140	901,871.26	PVB	661.81	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	03276RAC6	American Airlines Group Inc 5% 01/06/22	US03276RAC60	AMERICAN 5% 01/06/22	US	US	1,000,000,000	100.250000	100.250000	1,002,500.00		-8,649.41	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	03522AAG5	Anheuser-Busch Cos Inc / Anheuser - 3.65% 01/02/26	US03522AAG58	ANHEUSER - 3.65% 01/02/26	BE	US	500,000,000	109.695390	109.695390	548,476.75		58,948.83	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	03783AA65	Apple Inc 2.4% 03/05/27	US03783AA658	APPLE INC 2.4% 03/05/27	US	US	300,000,000	103.263667	103.263667	309,790.70		11,546.22	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	0578EBA24	Bank of America Corp 3.125% 15/12/20	US0578EBA249	BANK OF AM 3.125% 15/12/20	US	US	2,000,000,000	102.200000	102.200000	2,185,000.00		2,185,000.00	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	25125SAM3	Deutsche Bank AG VAR 24/05/28	US25125SAM38	DEUTSCHE VAR 24/05/28	DE	DE	3,000,000,000	103.687010	103.687010	3,110,610.30	PVB	49,777.97	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	25125EBX6	Deutsche Bank AG/New York NY 4.25% 14/10/21	US25125EBX61	DEUTSCHE 4.25% 14/10/21	DE	DE	2,000,000,000	100.108215	100.108215	2,002,164.30		-29.50	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	29265WAA6	Enel Spa VAR 24/09/23	US29265WAA62	ENEL SPA VAR 24/09/23	IT	IT	2,000,000,000	114.125000	114.125000	2,282,500.00	PVB	-46,551.08	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	243939Z11	Ford Motor Credit Co LLC 3.206% 04/05/23	US243939Z110	FORD MOTOR CR 3.206% 04/05/23	US	US	1,000,000,000	99.990181	99.990181	1,017,500.00		1,017,500.00	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	345397Y29	Ford Motor Credit Co LLC FRN 03/08/22	US345397Y299	FORD MOTOR CRN 03/08/22	US	US	2,000,000,000	99.710260	99.710260	1,994,205.20	PVB	1,994,205.20	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	37045XB54	General Motors Financial Co Inc 3.45% 14/01/22	US37045XB545	GENERAL M 3.45% 14/01/22	US	US	470,000,000	100.604466	100.604466	472,840.99		5,508.91	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	456877A74	ING Groep NV FRN 02/10/23	US456877A743	ING GROEP FRN 02/10/23	NL	NL	1,200,000,000	101.549090	101.549090	1,218,589.08		57,800.30	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	584918B26	Microsoft Corp 2% 08/09/23	US584918B269	MICROSOFT 2% 08/09/23	US	US	102,978880	102.978880	102.978880	463,404.96	PVB	463,404.96	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	69306CA82	NatWest Markets PLC FRN 29/09/22	US69306CA828	NATWEST M FRN 29/09/22	GB	GB	550,000,000	101.524851	101.524851	558,386.68		15,407.34	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	731011AU6	POLAND 3.25% 06/04/26	US731011AU68	POLAND 3.25% 06/04/26	PL	PL	50,000,000	110.076800	110.076800	55,038.40	PVB	5,139.26	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	767021A55	Rio Tinto Finance USA Ltd 3.75% 15/06/25	US767021A558	RIO TINTO F 3.75% 15/06/25	AU	AU	950,000,000	109.313255	109.313255	1,043,941.99	PVB	1,043,941.99	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	780397F87	Natwest Group PLC FRN 15/05/23	US780397F878	NATWEST G FRN 15/05/23	GB	GB	2,000,000,000	100.862620	100.862620	2,016,124.00		63,114.42	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	91279650U	US TSY BIL 0% 21/01/21	US9127965008	US TSY 0% 21/01/21	US	US	20,000,000,000	99.990181	99.990181	19,999,203.60		-28.36	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	912796H51	US TSY BIL 0% 12/11/21	US912796H515	US TSY 0% 12/11/21	US	US	20,000,000,000	99.95042	99.95042	19,999,008.40		392.28	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	912828K2	US TSY N/B 2.875% 31/10/23	US912828K26	US TSY 2.875% 31/10/23	US	US	5,000,000,000	105.339930	105.339930	5,266,796.50	TN	278,496.57	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	912828P1	US TSY N/B 2.875% 30/11/23	US912828P19	US TSY 2.875% 30/11/23	US	US	2,500,000,000	105.509760	105.509760	2,637,744.00		129,611.91	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	912828L0U	US TSY N/B 2.625% 31/10/23	US912828L08	US TSY 2.625% 31/10/23	US	US	10,000,000,000	105.096955	105.096955	10,000,206.90	TN	100,206.90	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	912828Y08	US TSY N/B 1.75% 31/12/24	US912828Y08	US TSY 1.75% 31/12/24	US	US	20,000,000,000	103.757810	103.757810	20,751,562.00		663,535.99	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	912828G5S	US TSY N/B 0.125% 31/01/23	US912828G508	US TSY 0.125% 31/01/23	US	US	45,000,000,000	99.970703	99.970703	44,986,816.35	TN	6,782.64	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	912828BNO	US TSY N/B 0.125% 28/02/23	US912828BNO2	US TSY 0.125% 28/02/23	US	US	50,000,000,000	99.993453	99.993453	49,969,726.50		-1,959.54	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	92874WAK5	Bank of Ireland Group PLC 4.375% 30/05/28	US92874WAK53	BANK OF IR 4.375% 30/05/28	IE	IE	1,000,000,000	114.828970	114.828970	1,146,289.70		1,146,289.70	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	861KX59S	RUBRICS EMER MKT FIX INC-A	IE00064KX59X	RUBRICS EMER MKT FIX INC-A	IE	IE	18,068,000	139.60000	139.60000	2,519,771.65	MF NTF	380,707.85	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	88C8Y6E	CNOOC Finance 2012 Ltd 3.875% 02/05/22	US623530AA92	CNOOC FIN 3.875% 02/05/22	CN	VG	500,000,000	101.742500	101.742500	508,712.50	PVB	6,088.22	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	N8DMW3V	NTPC Ltd 4.75% 03/10/22	XS083676A533	NTPC LTD 4.75% 03/10/22	IN	IE	750,000,000	103.662705	103.662705	777,470.29	PVB	18,603.69	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8CNCW53	XOROPROF FINANCE LTD 4.25% 25/10/22	XS086741A8B3	XOROPROF FIN 4.25% 25/10/22	CA	CA	100,000,000	103.840020	103.840020	103,720.00		15,366.00	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8CYSV72	RUBRICS GLOB CRD FIX-D	IE0008CRYSV72	RUBRICS GLOB CRD FIX-D	IE	IE	1,447,751.100	117.132400	117.132400	24,803,451.01	MF NTF	4,872,838.79	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8CRYSV4	RUBRICS GLOB CRD FIX-A	IE0008CRYSV47	RUBRICS GLOB CRD FIX-A	IE	IE	18,873.00	103.720000	103.720000	10,312,199.10		10,312,199.10	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8CWH343	Credit Suisse AG 6.5% 08/09/23	XS0997133212	CREDIT SU 6.5% 08/09/23	CH	IE	1,000,000,000	109.667400	109.667400	1,096,674.00	PVB	86,180.54	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8D69P27	Rediffmail Group AG VAR 29/07/20	CH0857605157	Rediff Mail GR VAR 29/07/20	CH	CH	3,000,000,000	103.249000	103.249000	3,117,720.00	HYNA	-1,533.92	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8D69K41	Caixa Geral de Depositos SA VAR 30/06/20	PT6C010D0022	CAIXA GEN DE 30/06/20	PT	PT	1,000,000,000	104.553500	104.553500	1,074,856.00		74,856.00	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8D5Z667	Sinopec Group Overseas Development 2.5% 13/09/22	US620D1NAG72	SINOPEC G 2.5% 13/09/22	CN	VG	500,000,000	101.762500	101.762500	508,812.50	PVB	11,668.59	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8D6C516	MTN Mauritius Investments Ltd 5.373% 13/02/22	XS1503116912	MTN MAUR 5.373% 13/02/22	ZA	CG	3,000,000,000	101.234400	101.234400	3,037,032.00		3,037,032.00	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8D6V8H1	RUBRICS GLOBAL CREDIT FND-PA	IE0008D6V8H16	RUBRICS GLOBAL CREDIT FND	IE	IE	250,000	12.066920	12.066920	3,016.73	MF NTF	516.73	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8D6V8H3	RUBRICS GLOBAL CREDIT FND-PB	IE0008D6V8H30	RUBRICS GLOBAL CREDIT FND	IE	IE	250,000	12.039600	12.039600	2,749.94	MF NTF	234.94	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8D6V8K4	RUBRICS GLOBAL CREDIT FND-PC	IE0008D6V8K45	RUBRICS GLOBAL CREDIT FND	IE	IE	250,000	11.388800	11.388800	2,842.20	MF NTF	342.20	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8D6V8L5	RUBRICS GLOBAL CREDIT FND-PD	IE0008D6V8L51	RUBRICS GLOBAL CREDIT FND	IE	IE	250,000	11.659000	11.659000	2,914.75	MF NTF	414.75	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8D6V8M6	RUBRICS GLOBAL CREDIT FND-PE	IE0008D6V8M68	RUBRICS GLOBAL CREDIT FND	IE	IE	250,000	10.574000	10.574000	2,643.50	MF NTF	343.50	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8D6V8N7	RUBRICS GLOBAL CREDIT FND-PF	IE0008D6V8N75	RUBRICS GLOBAL CREDIT FND	IE	IE	250,000	10.985000	10.985000	2,746.45	MF NTF	370.18	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8D6V8P9	RUBRICS GLOBAL CREDIT FND-PG	IE0008D6V8P99	RUBRICS GLOBAL CREDIT FND	IE	IE	250,000	10.759300	10.759300	2,689.83	MF NTF	189.83	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8D6V8Q0	RUBRICS GLOBAL CREDIT FND-PH	IE0008D6V8Q07	RUBRICS GLOBAL CREDIT FND	IE	IE	250,000	10.40020	10.40020	2,787.32	MF NTF	100.13	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8D8B778	Barclays PLC VAR 15/12/20	XS1481041587	BARCLAYS VAR 15/12/20	GB	EU	2,000,000,000	102.498000	102.498000	2,049,960.00		-67,034.26	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8D8CP59	KOREA DEVELOPMENT BANK 2% 12/09/26	US500630C100	KOREA 2% 12/09/26	KR	KR	250,000,000	103.810024	103.810024	259,525.06	PVB	21,174.99	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8D8M740	Vijaya Money Mt PLS VAR 08/09/20	XS1346444799	VIJAYA MON 08/09/20	IN	IE	1,000,000,000	105.200000	105.200000	1,049,816.40	PVB	49,816.40	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8D8S0M6	Erste Group Bank AG VAR 15/10/69	XS1425367494	ERSTE GRO 15/10/69	AT	AT	3,000,000,000	102.227000	102.227000	3,006,810.00		-201,946.83	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8D8GM816	BNP Paribas SA VAR 14/03/20	USF1815XK698	BNP PARIB SA VAR 14/03/20	FR	FR	2,000,000,000	101.505000	101.505000	2,030,100.00		-69,459.32	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8D8NSLD	Bank of Ireland Group PLC VAR 19/09/27	XS1685476715	BANK OF IR 19/09/27	IE	IE	2,000,000,000	101.444400	101.444400	2,028,888.00		-12,306.56	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8D8SNAZ	Bank of Ireland Group PLC VAR 19/09/27	XS1685476792	BANK OF IR 19/09/27	IE	IE	2,222,000,000	102.215000	102.215000	2,271,211.80	PVB	2,271,211.80	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8D8VDK22	Banko de Sabadell SA VAR 18/08/20	XS1611858090	BANCO DE SABAD 18/08/20	ES	EU	4,000,000,000	102.746000	102.746000	4,155,974.94		-2,465.92	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8F08882	SSE PLC VAR 16/09/77	XS1572347474	SSE PLC VAR 16/09/77	GB	EU	2,115,000,000	102.209000	102.209000	2,161,720.35	PVB	47,051.29	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	8F08884	SSE PLC VAR 16/09/77	XS1572348865	SSE PLC VAR 16/09/77	GB	EU	3,000,000,000	101.425000	101.425000	3,042,750.00	PVB	-5	

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680009	RUBRICS GLOBAL CREDIT	000096G09	AT&T Inc 4.3% 15/02/24	US002096G092	AT&T INC 4.3% 15/02/24	US	US	1377.000000	114.704985	114.704985	1,175.48764 B		213.71077	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	000774MAA3	AerCap Ireland Capital DAC / AerCap 3.5% 23/01/22	US00774MAA36	AERCAP IR 3.5% 23/01/22	IE	IE	205.000000	101.648866	101.648866	205.40343 B		1,292.239	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	000774MAD7	AerCap Ireland Capital DAC / AerCap 3.5% 23/01/22	US00774MAD74	AERCAP IR 3.5% 23/01/22	IE	IE	250.000000	103.664676	103.664676	257.66169 B		1,042.84845	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	000774MA08	AerCap Ireland Capital DAC / AerCap 3.5% 15/02/24	US00774MA087	AERCAP IR 3.5% 15/02/24	IE	IE	1,000.000000	104.284485	104.284485	1,042.84845 B		4,574.040	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	000774MAR6	AerCap Ireland Capital DAC / AerCap 4.625% 15/01/27	US00774MAR60	AERCAP IR 4.625% 15/01/27	IE	IE	1,000.000000	111.509580	111.509580	1,115.09580 B		1,115.09580	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	000794AF4	Alphabet Inc 2.05% 15/08/26	US020794AF49	ALPHABET 2.05% 15/08/26	US	US	1,200.000000	87.234983	87.234983	1,046.81980 B		-68.07438	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	021339B7	AerCap Ireland Capital DAC / AerCap 3.5% 03/04/20	US021339B721	AERCAP IR 3.5% 03/04/20	IE	IE	1,000.000000	125.572314	125.572314	1,046.81980 B		-69.28178	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	02376RAE2	American Airlines Group Inc 3.75% 01/03/25	US02376RAE27	AMERICAN 3.75% 01/03/25	US	US	250.000000	90.125000	90.125000	232.31250 B		1,687.740	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	03027AD2	American Tower Corp 5% 15/02/24	US03027AD221	AMERICAN 5% 15/02/24	US	US	289.000000	109.905889	109.905889	317.62802 B		30,388.23	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	03027KAM2	American Tower Corp 3.125% 15/01/27	US03027KAM20	AMERICAN 3.125% 15/01/27	US	US	250.000000	106.631472	106.631472	266.57868 B		25,507.70	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	03086AP5	Avio American Capital PLC 4.875% 14/05/25	US03086AP515	AVIO AMER 4.875% 14/05/25	US	GB	305.000000	101.151191	101.151191	410.34854 B		1,181.159	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	03783AA2	Apple Inc 2.5% 09/02/25	US03783AA238	APPLE INC 2.5% 09/02/25	US	US	305.000000	105.154160	105.154160	321.77173 B		20,889.52	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	03783CG3	Apple Inc 3% 09/02/24	US03783CG339	APPLE INC 3% 09/02/24	US	US	500.000000	105.482320	105.482320	527.41166 B	IBYNA	52,741.16	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	03783DP2	Apple Inc 2.2% 11/09/29	US03783DP229	APPLE INC 2.2% 11/09/29	US	US	600.000000	102.912170	102.912170	617.52762 B		33,644.17	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	03783DZ0	Apple Inc 2.4% 20/08/26	US03783DZ020	APPLE INC 2.4% 20/08/26	US	US	110.000000	91.602088	91.602088	1,007.62237 B		1,007.62237 B	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	04050NAB0	AT&T Inc 5.35% 01/09/40	US04050NAB01	AT&T INC 5.35% 01/09/40	US	US	53.000000	125.745340	125.745340	666.45030 B		140,904.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	052430	Lloyds Bank PLC FRN 09/12/70	GB0005243007	Lloyds Ba FRN 09/12/70	GB	GB	500.000000	99.747500	99.747500	498.73750 B		11,121.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	05565QDU9	BP Capital Markets PLC VAR 22/09/70	US05565QDU94	BP Capital VAR 22/09/70	GB	GB	2,000.000000	106.815000	106.815000	2,136.30000 B		1,203.924	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	05585LLA7	BNP Paribas SA 4.375% 28/09/25	US05585LLA70	BNP Parib 4.375% 28/09/25	FR	FR	500.000000	109.835716	109.835716	549.07858 B		53,686.89	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	05594FAZ2	Banco Santander SA 3.8% 23/02/28	US05594FAZ29	BANCO SAN 3.8% 23/02/28	ES	ES	2,000.000000	105.598630	105.598630	2,191.97260 B		1,043.065	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	05971KA7	Banco Santander SA 5.179% 19/11/25	US05971KA779	Banco San 5.179% 19/11/25	ES	ES	400.000000	113.576725	113.576725	454.30690 B		29,027.89	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	569.000000	111.488125	111.488125	634.36743 B		66,601.67	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	06738EBA2	Barclays PLC VAR 15/12/70	US06738EBA29	Barclays VAR 15/12/70	GB	GB	5,500.000000	109.250000	109.250000	5,990.25000 B		-12,642.24	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	06846KCF2	Barclays PLC FIC 6.25% 21/11/22	US06846KCF27	Barclays F 6.25% 21/11/22	GB	GB	107.216585	107.216585	1,370.22796 B		27,371.01	OUT OF SCOPE	
680009	RUBRICS GLOBAL CREDIT	080466CK7	Berkshire Hathaway Finance Corp 2.5% 15/01/31	US080466CK75	BERKSHIRE 2.5% 15/01/31	US	US	1,000.000000	92.228838	92.228838	922.28838 B		21,955.40	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	11271AE2	Brookfield Finance Inc 4.35% 15/04/30	US11271AE222	BROOKFIELD 4.35% 15/04/30	CA	CA	1,000.000000	115.491455	115.491455	1,154.49145 B		96,931.68	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	11283YAD2	Brookfield Residential Properties 4.875% 15/02/30	US11283YAD22	Brookfield 4.875% 15/02/30	CA	CA	300.000000	102.125000	102.125000	306.37500 B		7,260.48	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	117236A8	Chiyang Pacific 4.45% 29/09/28	US117236A827	CHIYANG PAC 4.45% 29/09/28	US	US	1,137.175000	113.715200	113.715200	1,297.71520 B		1,137.175	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	15050AA0	Colorado Interstate Gas Co LLC / CA 1.15% 15/08/26	US15050AA005	Colorado I 1.15% 15/08/26	US	US	200.000000	110.845015	110.845015	221.69003 B		20,112.22	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	15052AA6E	Colorado Interstate Gas Co LLC 6.85% 15/06/37	US15052AA6E6	Colorado 6.85% 15/06/37	US	US	73.000000	132.322082	132.322082	96.595.12 B		18,075.11	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	21079RAA0	Continental Airlines 2007-1 Class 6.903% 19/04/22	US21079RAA05	Continent 6.903% 19/04/22	US	US	28.740000	100.797643	100.797643	28.9332 B		87.64	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	213331BC3	DR Horton Inc 7.5% 15/02/23	US213331BC31	DR HORTON 7.5% 15/02/23	US	US	164.500000	104.589600	104.589600	1,364.20536 B		3,862.03	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	23311ABN8	DR Horton Inc 2.6% 15/02/25	US23311ABN81	DR HORTON 2.6% 15/02/25	US	US	1,000.000000	105.089755	105.089755	1,050.98755 B		51,838.65	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	252160PAE7	Deutsche Bank AG/New York NY VAR 08/07/31	US252160PAE79	Deutsche V 08/07/31	DE	DE	2,500.000000	118.062555	118.062555	2,951.56388 B		-2,947.77	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	268317AF1	Electricite de France SA VAR 29/07/70	US268317AF12	Electricit 29/07/70	FR	FR	2,000.000000	103.925000	103.925000	2,078.50000 B		-12,240.60	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	268317AM6	Electricite de France SA VAR 22/07/70	US268317AM62	Electricit 22/07/70	FR	FR	1,500.000000	106.788950	106.788950	1,609.83275 B		-14,822.85	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	29258AA5A	Enbridge Inc VAR 07/07/77	US29258AA5A5	Enbridge I 07/07/77	CA	CA	2,800.000000	107.837870	107.837870	2,998.59425 B		2,998.59425 B	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	29265WAA6	Enel SpA VAR 24/09/77	US29265WAA62	ENEL SPA VAR 24/09/77	IT	IT	5,500.000000	114.125000	114.125000	6,276.87500 B		48,400.28	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	3021KAF9	EXPORT-IMPORT BK INDIA 2.25% 13/01/31	US3021KAF9A3	EXPORT -I 13/01/31	IN	IN	400.000000	93.093450	93.093450	372.37380 B		-707.02	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	30251GBA4	FMG Resources August 2006 Pty Ltd 4.5% 15/09/27	US30251GBA40	FMG RESOU 4.5% 15/09/27	AU	AU	600.000000	105.870000	105.870000	635.22000 B		36,335.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	310931AE2	Fairfax Financial Holdings Ltd 7.75% 15/01/37	US310931AE28	FAIRFAX A 7.75% 15/01/37	CA	CA	160.000000	138.629677	138.629677	225.96639 B	IBYNA	28,571.79	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	31094221	Nationwide Building Society VAR 05/06/70	GB0031094221	NATIONWID 05/06/70	GB	GB	851.000000	135.520438	135.520438	861.63750 B		-14,181.85	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	330279E6	Nationwide Building Society VAR 22/04/71	GB00330279E6	NATIONWID 22/04/71	GB	GB	400.000000	148.486595	148.486595	49,394.28 B		25.156	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	345370T6E	Ford Motor Co 6.625% 15/02/28	US345370T6E2	Ford Moto 6.625% 15/02/28	US	US	230.000000	118.365500	118.365500	272.24065 B		22,905.53	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	36026WY9	General Electric Co VAR 05/02/26	US36026WY975	GENERAL E 05/02/26	US	US	2.84000000	185.789026	185.789026	2,800.94146 B		29,107.58	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	37045AV77	General Motors Co 5.95% 01/04/49	US37045AV770	GENERAL M 5.95% 01/04/49	US	US	700.000000	131.988296	131.988296	923.91807 B		-30,349.91	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	250.000000	104.355912	104.355912	260.88978 B		11,608.27	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	37045XB72	General Motors Financial Co Inc 4.3% 17/01/27	US37045XB728	GENERAL M 4.3% 17/01/27	US	US	300.000000	112.126230	112.126230	336.37869 B		37,674.21	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	37045XCN4	General Motors Financial Co Inc FRM 06/11/21	US37045XCN49	GENERAL FRM 06/11/21	US	US	472.000000	100.087864	100.087864	472.41236 B		4,722.412	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	404280B84	HSBC Holdings PLC 2.5% 14/03/24	US404280B848	HSBC HOLD 2.5% 14/03/24	GB	GB	1,074.000000	107.459690	107.459690	1,150.51520 B		77,896.510	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	404280B84	HSBC Holdings PLC 2.5% 15/02/26	US404280B843	HSBC HOLD 3.5% 23/05/26	GB	GB	500.000000	110.549996	110.549996	550.77498 B		54,486.69	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	404280B84	HSBC Holdings PLC VAR 13/03/28	US404280B842	HSBC HOLD VAR 13/03/28	GB	GB	300.000000	110.699587	110.699587	332.09957 B		33,153.26	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	404280B88	HSBC Holdings PLC VAR 23/09/70	US404280B880	HSBC HOLD VAR 23/09/70	GB	GB	3,000.000000	104.375000	104.375000	3,131.25000 B		-13,250.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	40913214	BNP Paribas SA FRN 23/03/71	FR0000132140	BNP Parib 23/03/71	FR	FR	950.000000	95.500000	95.500000	534.800000 B		534.800000 B	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	41983AA5A	Hawaiian Airlines 2013-1 Class B P 4.95% 15/01/26	US41983AA5A7	Hawaiian 3.9% 15/01/26	US	US	577.182641	98.362355	98.362355	567.79042 B		-16,405.55	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	41983AA3A	Hawaiian Airlines 2013-1 Class B P 4.95% 15/01/22	US41983AA3A3	Hawaiian 4.95% 15/01/22	US	US	19,388.6459	99.914888	99.914888	19,372.14 B		-29.09	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	42217K6C9	Welltower Inc 4.5% 15/01/24	US42217K6C99	WELTOWER 4.5% 15/01/24	US								

Account Number	Account Name	Security Number (Full)	Security Description (Long 1)	Security ISIN	Security Description (Short)	Country	Country of Tr. Shares/Pur (Full)	Price	Price (Base)	Traded Market Value	Traded Market Value (Base)	Asse User Defi	Unrealized Gain/Loss	Classification
680009	RUBRICS GLOBAL CREDIT	BBDMWV3	NTPC Ltd 4.75% 03/10/22	US0835676533	NTPC Ltd 4.75% 03/10/22	IN	EU	1,000,000,000	103.62705	103,627,050	1,036,627.05	PVB	31,278.87	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF94U11	Utricrite de France SA VAR 29/07/70	US2983748433	Utricrite de France SA VAR 29/07/70	FR	EU	210,000,000	103.25000	210,000,000	218,242.50	DOIB	-285.88	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BCW4543	Orested AS VAR 26/04/13	US0943370541	Orested AS VAR 26/04/13	DK	EU	60,000,000	110.47410	128,031,074	76,816.64	PVB	66,284.44	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BCW4543	Glencore Finance Canada Ltd 4.25% 25/10/22	US0887444003	Glencore Finance Canada Ltd 4.25% 25/10/22	AU	CA	1,160,000,000	103.94400	1,205,500,000	1,205,500.00	PVB	71,203.29	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BD03791	Societe Generale SA VAR 20/07/28	US1452343283	SOCIETE G VAR 20/07/28	FR	EU	3,930,000,000	76.264485	2,998,719.54	2,998,719.54	PVB	40,079.21	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BD04660	QBE Insurance Group Ltd VAR 17/06/46	US1433724823	QBE INSUR VAR 17/06/46	AU	EU	2,000,000,000	113.115000	2,262,300,000	2,262,300.00	PVB	48,652.29	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BD04660	SRI LANKA 5.75% 18/01/22	US1433724823	SRI LANKA 5.75% 18/01/22	LK	EU	60,000,000	90.000000	270,000,000	270,000.00	PVB	16,676.44	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BD09283	Glencore Funding LLC 3% 27/10/22	US037818A507	Glencore 3% 27/10/22	AU	US	53,000,000	102.40000	54,272.00	54,272.00	PVB	2,044.27	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BD07738	BNP Paribas SA VAR 31/05/28	US1423878591	BNP PARIB VAR 31/05/28	FR	EU	2,000,000,000	105.56875	76,283.99	1,525,167.98	PVB	36,264.96	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BD08108	AT Securities BV VAR 21/07/70	US1634527354	AT Security VAR 21/07/70	DE	EU	10,250,000,000	105.327500	10,796,068.75	10,796,068.75	PVB	73,079.31	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BD07280	Volksbanken International Finance N VAR 04/09/70	US0968911442	Volksbanken International Finance N VAR 04/09/70	DE	EU	2,500,000,000	105.600000	2,147,811.12	2,147,811.12	DOIB	55,307.40	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BD08192	Societe Generale SA VAR 24/01/29	US1555090403	SOCIETE G VAR 24/01/29	FR	EU	4,562,000,000	106.279645	4,848,477.00	3,502,327.49	PVB	90,875.58	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BD08790	USPN4461A896	USPN4461A896	Unifin FI 7.25% 27/09/23	MX	MX	1,100,000,000	100.60500	1,146,914.10	1,146,914.10	PVB	1,348.94	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BD08738	Barclays PLC VAR 15/12/70	US1481004587	Barclays VAR 15/12/70	GB	EU	2,000,000,000	102.49800	2,049,960.00	2,049,960.00	DOIB	-61,514.87	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BD08730	Places for People Financial PLC 4.25% 15/12/23	US1527331430	Places for 4.25% 15/12/23	GB	EU	85,000,000	103.950145	140,253.39	88,391.54	PVB	115,182.87	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BD08P23	Deutsche Telekom International Fin 2.82% 19/10/22	USN27915A054	Deutsche 2.82% 19/10/22	DE	NL	1,150,000,000	100.529465	1,156,088.85	1,156,088.85	PVB	6,857.85	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BD08Z34	Barclays PLC 5.2% 12/05/26	US06738EA0P7	Barclays 5.2% 12/05/26	GB	GB	200,000,000	114.57500	229,157.00	229,157.00	PVB	28,844.22	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BD0915K2	Deutsche Telekom International Fin 2.488% 19/09/23	USN27915A084	Deutsche 2.488% 19/09/23	DE	NL	350,000,000	103.52181	362,326.48	362,326.48	PVB	176,148	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BD095M6	Erste Group Bank AG VAR 15/10/89	US1423649494	Erste Gro VAR 15/10/89	AT	EU	7,800,000,000	110.22700	7,817,706.00	9,060,126.25	DOIB	-1,076,125.25	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BD095W2	Verizon Communications Inc 4.5% 17/08/27	US1418951142	QBE INSUR VAR 24/05/42	AU	EU	139,175,000	139.116146	3,174,803.60	3,174,803.60	PVB	5,008.18	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BD096W2	Verizon Communications Inc 4.5% 17/08/27	AUJC80246239	VERIZON C 4.5% 17/08/27	US	US	3,480,000,000	113.97805	82,058.74	3,953,203.61	PVB	318,569.61	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BD09AM3	OMV AG VAR 09/12/69	US1294347292	OMV AG VAR 09/12/69	AT	EU	500,000,000	100.98500	117,028.714	504,302.00	DOIB	-40,222.12	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BD09SLD	Bank of Ireland Group PLC VAR 19/09/27	US1085470175	BANK OF I VAR 19/09/27	IE	EU	1,000,000,000	101.44400	1,014,444.00	1,014,444.00	PVB	585,143.57	DOIB
680009	RUBRICS GLOBAL CREDIT	BD09SN2	Bank of Ireland Group PLC VAR 19/09/27	US1085470922	Bank of Ireland Group PLC VAR 19/09/27	IE	EU	5,900,000,000	102.21500	6,031,707.15	6,031,707.15	PVB	73,342.70	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BD0RV14	Phoenix Group Holdings PLC 4.125% 20/07/22	US1551285007	Phoenix G 4.125% 20/07/22	GB	EU	5,542,000,000	102.54920	138,272.14	5,683,276.66	PVB	7,663,046.08	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BD0ZV18	Lloyds Banking Group PLC 4.75% 23/05/28	AUJC80253227	LLOYDS BA 4.75% 23/05/28	GB	GB	1,930,000,000	114.97045	8,048.825	1,602,861.63	PVB	113,111.89	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF0J224	Barclays PLC VAR 15/06/70	US1571333811	Barclays VAR 15/06/70	GB	EU	2,000,000,000	106.68200	14,853,035	2,133,764.00	DOIB	3,265.30	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF082K2	SSE PLC VAR 16/09/77	US1572347044	SSE PLC VAR 16/09/77	GB	EU	2,000,000,000	107.20000	2,024,300.00	2,024,300.00	PVB	2,044.18	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF088K4	SSE PLC VAR 16/09/77	US1572349865	SSE PLC VAR 16/09/77	GB	EU	424,000,000	101.42500	136,756.99	430,042.00	PVB	4,279.90	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF0FPV5	Lendinvest Secured Income PLC 5.25% 10/08/22	US164806343	Lendinvest 5.25% 10/08/22	GB	EU	0.000	0.00000	0.00000	0.00000	PVB	0.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF2KVC1	Barclays PLC VAR 15/12/70	US1658012023	Barclays VAR 15/12/70	GB	EU	9,100,000,000	105.27200	142,352.21	9,607,343.20	DOIB	-137,779.79	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF2ZT75	Goldstone Group PLC 4.2% 13/12/27	AUJC80263373	Goldstone G 4.2% 13/12/27	GB	EU	2,500,000,000	103.61000	2,483,203.28	2,025,102.12	PVB	14,628.12	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF2ZY68	Virgin Money UK PLC VAR 22/06/25	US1637214741	VIRGIN MO VAR 22/06/25	GB	EU	1,000,000,000	104.02487	140,803.39	121,132.88	PVB	163,258.52	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF2F1N1	Westpac Banking Corp VAR 16/08/29	US166347187	WESTPAC B VAR 16/08/29	AU	EU	808,000,000	107.89320	77,883.73	871,177.68	PVB	429,320.56	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF2FT4R1	Landesbank Baden-Wuerttemberg 4.9% 29/06/27	DE0001811990	LANDESBAN 4.9% 29/06/27	DE	DE	3,200,000,000	107.20225	77,438.87	5,574,515.71	PVB	514.90	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF2FM80	Boréal Finance Pty Ltd 3.75% 05/05/28	US1637100A885	BORAL FIN 3.75% 05/05/28	AU	AU	200,000,000	106.18070	105,160.80	212,361.52	PVB	18,248.36	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF2FM90	Yorkshire Building Society	US163818A300	YORKSHIRE VAR 13/05/28	GB	EU	250,000,000	126.654178	148,654.178	359,135.38	PVB	95,155.07	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF2MHZ2	Landesbank Baden-Wuerttemberg 5% 17/05/28	DE000181P720	Landesban 5% 17/05/28	DE	DE	8,400,000,000	107.63735	77,778.85	9,044,593.74	PVB	-27,166.83	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF2MY16	Virgin Money UK PLC VAR 14/12/28	US1921970668	VIRGIN MO VAR 14/12/28	GB	EU	3,195,000,000	115.09400	152,490.295	3,613,353.20	PVB	482,672.04	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF2Y407	Goldman Sachs Group Inc The 4.5% 16/05/28	AUJC80252989	GOLDMAN 4.5% 16/05/28	US	US	280,000,000	112.90679	81,554.90	316,121.90	PVB	13,020.95	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF2ZCJ9	Phoenix Group Holdings PLC VAR 26/10/70	US1632440894	Phoenix G VAR 26/10/70	GB	EU	3,000,000,000	106.571308	4,397,139.24	3,470,132.24	PVB	36,792.98	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF2YWC6	DNO ASA 8.375% 29/05/24	NO0010852643	DNO ASA 8.375% 29/05/24	NO	NO	104,000,000	104.25000	842,340.00	842,340.00	PVB	1,240.48	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF2YTR7	First Quantum Minerals Ltd 6.875% 01/03/26	US0335CA474	First Qua 6.875% 01/03/26	ZM	CA	500,000,000	104.12500	104,125.00	520,625.00	PVB	-38.48	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BG00C20	Rotheysay Life PLC VAR 12/03/71	US138633A020	Rotheysay VAR 12/03/71	GB	EU	116,210,000	156.69984	3,718,912.00	5,014,395.00	DOIB	64,029.07	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BG0YHW1	Commerzbank AG 5.5% 29/08/28	US1386923235	COMMERBA 5.5% 29/08/28	DE	EU	2,000,000,000	108.39665	3,025,106.40	2,129,427.65	PVB	1,213,285.45	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BGM3GM0	Besley Insurance DAC 5.5% 10/09/29	US2010045438	BEZALEYI 5.5% 10/09/29	GB	EU	900,000,000	113.62500	1,133,625.00	1,018,462.50	PVB	102,179.13	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BG0X793	RL Finance Bonds No. 2 plc VAR 30/11/43	US0998135718	RL FINANC VAR 30/11/43	GB	EU	500,000,000	147.905736	147,905.74	548,468.98	PVB	37,139.58	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BG1ZHS5	Verizon Communications Inc 2.65% 06/05/30	AUJC80268159	VERIZON C 2.65% 06/05/30	US	US	1,000,000,000	99.08366	117,579.13	990,839.66	PVB	7,139.19	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BH3J202	Electricite de France SA VAR 22/07/70	USF29837A883	Electric VAR 22/07/70	FR	FR	11,416,000,000	106.78880	11,125,262.39	11,125,262.39	DOIB	-58,715.55	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BH4ZKZ8	Credit Agricole SA VAR 23/07/17	USF22797B178	CREDIT AGRICOLE SA VAR 23/07/17	FR	FR	2,200,000,000	111.648010	1,420,300.14	1,420,300.14	DOIB	1,420,300.14	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BH7C181	McDonald's Corp 3.8% 08/03/29	AUJC80261402	MCDONALD 3.8% 08/03/29	US	US	910,000,000	110.47980	78,801.560	1,005,313.22	PVB	26,304.71	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BH8JL75	Trafiluga Group Pte Ltd VAR 31/01/71	US203337854	TRAFILUGA VAR 31/01/71	NL	EU	1,500,000,000	109.60000	127,435.21	1,649,400.00	PVB	60,973.81	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BH9M7M0	American Airlines Group Inc 5% 01/06/22	US10J240A4C53	American 5% 01/06/22	US	US	355,000,000	100.25000	55,887.50	55,887.50	PVB	6,984.57	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BH9TK2	Virgin Money UK PLC VAR 08/06/70	US192941540	Virgin Mo VAR 08/06/70	GB	EU	2,000,000,000	114.91300	154,590.10	309,016.36	PVB	20,380.62	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BK0P0M	Legal & General Group PLC VAR 24/09/70	US2129056491	Legal & General VAR 24/09/70	GB	EU	1,390,000,000	112.07000	151,095.85	1,557,733.00	PVB	-2,635.23	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BK0JG40	Arroundtown SA VAR 25/06/70	US2017788592	Arroundtown VAR 25/06/70	DE	EU	4,143,000,000	106.11650	143,082.83	4,396,406.60	PVB	5,927,894.84	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BK0N909	General Motors Financial Co Inc 3.85% 21/02/23	AUJC80261006	GENERAL 3.85% 21/02/23	US	US	2,000,000,000						

Account Number	Account Name	Security Number (Full)	Security Description (Long 1)	Security ISIN	Security Description (Short)	Country	Country of Tr. Shares/Par (Full)	Price	Price (Base)	Traded Market Value	Traded Market Value (Base)	Asse User Defi	Unrealized Gain/Loss	Classification
680009	RUBRICS GLOBAL CREDIT	BMX85X8	Macquarie Bank Ltd 3.624% 03/06/30	USC568A95C14	Macquarie 3.624% 03/06/30	AU	AU	500,000,000	104.932986	104.932986	524,664.93	B	524,664.93	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BMXR8J8	Jervois Mining USA Ltd 12.5% 20/07/26	N00011045568	Jervois 12.5% 20/07/26	CA	US	500,000,000	98.483158	98.483158	492,290.79	B	-1,812.79	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BMXZ700	Gol Finance SA 8% 30/08/26	US44418A1656	Gol Finan 8% 30/08/26	BR	LU	200,000,000	100.488240	100.488240	200,976.48	B	-511.63	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BMYS87	Phoenix Group Holdings PLC VAR 04/09/31	XS218295477	PHOENIX G VAR 04/09/31	GB	EU	4,200,000,000	108.250000	108.250000	4,546,500.00	B	4,546,500.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BMVCM9M	MARB BondCo PLC 3.95% 29/01/31	USG5825AAC67	MARB Bond 3.95% 29/01/31	BR	GB	400,000,000	95.652000	95.652000	382,608.00	B	382,608.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BMZ1469	Sentrre Group Trust 2 VAR 24/09/80	USC8053LAA28	SCENTRE G VAR 24/09/80	AU	AU	4,000,000,000	107.075000	107.075000	4,283,000.00	B	4,283,000.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BMZCKG0	Virgin Money UK PLC VAR 11/12/30	AUXX00097495	AUSTRIA 1.75% 11/12/30	AU	AU	500,000,000	96.881381	96.881381	434,606.12	G	313,796.51	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	BN05D16	Qantas Airways Ltd 5.25% 09/09/30	AUJC80274280	QANTAS AI 5.25% 09/09/30	AU	AU	500,000,000	110.564070	110.564070	554,820.35	B	50,492.60	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BN15FK2	ABU DHABI GOVT INTL 1.7% 02/03/31	XS222510413	ABU DH 1.7% 02/03/31	AE	EU	200,000,000	96.696500	96.696500	193,393.00	B	-6,050.05	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	BN29V19	Seaspac Corp 6.5% 29/04/26	N00010981399	Seaspac C 6.5% 29/04/26	HK	MH	600,000,000	107.543830	107.543830	645,262.98	B	645,262.98	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BN2G5F8	Virgin Money UK PLC VAR 11/12/30	XS2227898421	VIRGIN MO VAR 11/12/30	GB	EU	1,500,000,000	109.180906	109.180906	1,619,009.00	B	1,619,009.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BN28K78	National Australia Bank Ltd 2.332% 21/08/30	USG65947AC79	National 2.332% 21/08/30	AU	AU	1,000,000,000	96.653409	96.653409	966,354.09	B	-13,645.91	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BN6XGJ1	Lloyds Banking Group PLC VAR 03/12/35	US256524640	LYODS BA VAR 03/12/35	GB	EU	590,000,000	138.101506	138.101506	590,494.91	B	-170,102.69	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BN9Z279	Lancashire Holdings Ltd VAR 18/09/41	XS2312752400	Lancashir VAR 18/09/41	GB	EU	1,400,000,000	109.900000	109.900000	1,538,600.00	B	1,538,600.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BN9AL17	ShuMaran Petroleum Corp 12% 30/07/25	N00011057622	ShuMaran 12% 30/07/25	CA	CA	200,000,000	99.500000	99.500000	199,000.00	B	1,900.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BNHT395	Piraeus Financial Holdings SA VAR 16/12/70	XS254777265	Piraeus F VAR 16/12/70	GR	EU	1,400,000,000	101.951500	101.951500	1,427,321.00	B	45,164.77	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BNZIG00	Waldorf Production UK Ltd 9.75% 01/10/24	N00011100935	Waldorf 9.75% 01/10/24	US	GB	500,000,000	102.500000	102.500000	512,500.00	B	12,500.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BO3385495	Fairfax Financial Holdings Ltd 3.375% 03/03/31	USC3461AE16	Fairfax F 3.375% 03/03/31	CA	CA	100,000,000	103.699970	103.699970	518,499.85	B	18,135.32	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BO3789310	Verizon Communications Inc 3% 23/03/31	AUJC80278877	Verizon C 3% 23/03/31	US	US	1,000,000,000	101.240000	101.240000	73,920.15	B	15,509.47	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BO313496	Coburn Resources Pty Ltd(Austral) 12.088% 20/03/26	N00010955859	Coburn R 12.088% 20/03/26	AU	AU	1,000,000,000	105.250000	105.250000	1,052,560.00	B	5,166.29	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BO8020460	Copper Mountain Mining Corp 8% 09/04/26	N00010968415	Copper Mo 8% 09/04/26	CA	CA	2,000,000,000	105.000000	105.000000	2,100,000.00	B	147,000.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BP2901752	SFL Corp Ltd 7.25% 12/05/26	N00010992944	SFL Corp 7.25% 12/05/26	NO	BM	1,000,000,000	101.814500	101.814500	1,221,774.00	B	18,894.54	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BP4347954	Norlandia Health & Care Group AS FRN 27/05/25	N00010997943	Norlandia FRN 27/05/25	NO	NO	4,000,000,000	102.500000	102.500000	4,68,649.38	B	100,000.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BR17750	Orange SA VAR 01/04/71	XS1115502988	Orange SA VAR 01/04/71	FR	EU	127,000,000	106.789000	106.789000	135,622.17	B	8,992.17	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BSLQMD0	AXA SA VAR 04/03/71	XS113454561	AXA SA VAR 04/03/71	FR	EU	800,000,000	115.984100	115.984100	927,872.80	B	1,251,097.29	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BS5BW22	QBE Insurance Group Ltd VAR 02/12/44	XS1144495808	QBE INSUR VAR 02/12/44	AU	EU	501,000,000	113.557051	113.557051	568,923.08	B	44,053.77	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BTRRDM1	Vonovia Finance BV VAR 17/12/69	XS1117300837	Vonovia F VAR 17/12/69	DE	EU	1,000,000,000	100.790200	100.790200	6,148,002.20	B	-371,083.12	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BVLK31	Phoenix Group Holdings PLC 6.625% 18/12/25	XS1171592393	Phoenix G 6.625% 18/12/25	GB	EU	4,470,000,000	119.381355	119.381355	5,336,346.57	B	589,534.07	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BVW1P24	Intermediate Capital Group PLC 5% 24/03/23	XS1200576699	INTERMED 5% 24/03/23	GB	EU	2,230,000,000	105.744000	105.744000	2,358,091.20	B	1,179,532.27	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BVXY676	Fairfax US Inc 4.875% 13/08/24	USJ03061AAA43	Fairfax U 4.875% 13/08/24	CA	US	2,177,000,000	108.996650	108.996650	2,372,857.07	B	204,272.81	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYM2091	SRI LANKA 6.85% 03/11/25	USY8137FAE89	SRI LA 6.85% 03/11/25	LK	LK	63,000,000	63.094000	63.094000	189,282.00	G	-26,818.71	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	BYW0568	Societe Generale SA VAR 02/06/27	XS1240208675	SOCIETE G VAR 02/06/27	FR	EU	2,308,000,000	102.831165	102.831165	2,373,343.29	B	-14,985.57	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYNPLK3	Beazley Insurance DAC 5.875% 04/11/26	US1508669790	Beazley I 5.875% 04/11/26	GB	EU	3,000,000,000	111.235400	111.235400	3,393,750.00	B	397,173.71	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BY9PWY4	AUBABA G 3.6% 28/11/24	US01609WAQ50	AUBABA G 3.6% 28/11/24	CN	KY	4,050,000,000	107.158296	107.158296	482,212.33	B	32,901.68	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BY9B782	Societe Generale SA 5% 19/05/27	XS1615104244	SOCIETE G 5% 19/05/27	FR	EU	1,572,000,000	111.091280	111.091280	1,746,354.92	B	1,261,490.23	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BY8L898	Perishing Square Holdings Ltd/Fund 5.5% 15/07/22	XS1242956966	Perishing 5.5% 15/07/22	US	EU	6,300,000,000	103.209500	103.209500	6,502,198.50	B	156,513.38	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BY7LR23	Paragon Banking Group PLC 6% 28/08/24	XS1275325758	PARAGON B 6% 28/08/24	GB	EU	3,784,600,000	111.399450	111.399450	4,193,743.69	B	407,991.47	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYTFF00	BNP Paribas SA VAR 19/02/71	USF1R15XK367	BNP Parib VAR 19/02/71	FR	FR	1,200,000,000	116.069500	116.069500	1,392,834.00	B	1,392,834.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYV0XK5	Rothsay Life PLC 8% 30/10/25	XS1312953596	Rothsay 8% 30/10/25	GB	EU	800,000,000	124.601000	124.601000	996,815.20	B	129,396.64	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYVGL82	ING Groep NV VAR 16/04/70	XS1497755360	ING Groep VAR 16/04/70	NL	EU	500,000,000	102.801400	102.801400	514,007.00	B	-8,132.11	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYVLL41	Phoenix Group Holdings PLC 5.375% 06/07/27	XS163846204	Phoenix G 5.375% 06/07/27	GB	EU	3,000,000,000	113.250000	113.250000	3,397,500.00	B	131,969.89	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYVWH10	Vodafone Group PLC 3.25% 13/12/22	AUJC80249365	Vodafone 3.25% 13/12/22	GB	GB	700,000,000	103.514586	103.514586	722,500.00	B	52,376.84	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYVWYMD	Tinkoff Bank JSC Via TCS Finance L VAR 15/09/70	XS1631338495	Tinkoff B VAR 15/09/70	RU	EU	1,680,000,000	104.575000	104.575000	1,756,860.00	B	-22,265.64	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYWHM1	CK Hutchison International 16 Ltd 1.875% 03/10/21	USG2176WAA48	CK Hutchi 1.875% 03/10/21	GB	KY	1,000,000,000	100.000000	100.000000	1,000,000.00	B	72.59	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYXCS12	SoftBank Corp VAR 19/03/71	XS164362410	SoftBank VAR 19/03/71	JP	EU	500,000,000	100.067500	100.067500	500,337.50	B	-6,031.11	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYXK819	TotalEnergies SE VAR 18/05/70	XS1413381205	TotalEner VAR 18/05/70	FR	EU	18,800,000,000	102.250200	102.250200	20,245,539.60	B	23,463,039.51	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYZT853	BNP Paribas SA 4.625% 09/03/27	XS1485725854	BNP Parib 4.625% 09/03/27	FR	EU	7,900,000,000	109.021113	109.021113	3,179,366.00	B	2,296,634.64	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYZT516	BHP Billiton Finance Ltd VAR 22/10/77	XS1308472125	BHP Billi VAR 22/10/77	AU	EU	2,450,000,000	105.743965	105.743965	2,590,727.14	B	78,286.33	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BZ01605	Bank of Georgia JSC VAR 28/12/70	XS1976667769	Bank of Geo VAR 28/12/70	GE	EU	100,000,000	100.750000	100.750000	775,250.00	B	43,055.89	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BZ08466	Qantas Airways Ltd 4.4% 10/10/23	AUJC80249359	QANTAS AI 4.4% 10/10/23	AU	AU	3,300,000,000	105.700650	105.700650	3,488,122.94	B	2,519,667.08	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BZ6VLX1	RI Finance Bonds No 3 PLC 6.125% 13/11/28	XS1319785337	RI Finance 6.125% 13/11/28	GB	EU	320,000,000	102.747000	102.747000	392,790.00	B	67,247.02	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	F2893TAF3	Electricite de France SA VAR 29/07/70	USF2893TAF33	Electricit VAR 29/07/70	FR	FR	14,900,000,000	103.925000	103.925000	15,492,099.75	B	-67,121.82	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	Q58A95H9	Macquarie Bank Ltd VAR 03/03/36	USC568A95H96	Macquarie VAR 03/03/36	AU	AU	2,000,000,000	98.984253	98.984253	1,979,685.06	B	13,316.55	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	U4945QA85	Kinder Morgan Inc 5.625% 15/11/23	USU4945QA850	Kinder M 5.625% 15/11/23	US	US	175,000,000	108.892440	108.892440	190,561.77	B	11,109.32	OUT OF SCOPE