

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 Afied 115	Unrealized Gain/Loss	Classification
680001	RUBRICS GLOBAL FIXED INC	404280BX6	HSBC Holdings PLC VAR 12/09/26	US404280BX62	HSBC HOLD VAR 12/09/26	GB	GB	1,000,000.0000	99.778364	99.778364	997,783.64	997,783.64 B			27,068.24	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	46647PCZ7	JPMorgan Chase & Co VAR 26/04/26	US46647PCZ71	JPMorgan VAR 26/04/26	US	US	500,000.0000	99.921332	99.921332	499,606.66	499,606.66 B			-925.04	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	83367TBJ7	Societe Generale SA 4.25% 14/04/25	US83367TBJ79	SOCIETE G 4.25% 14/04/25	FR	FR	1,000,000.0000	99.951562	99.951562	999,515.62	999,515.62 B			302.56	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CEC1	US TSY N/B 1.875% 28/02/27	US91282CEC10	US TS 1.875% 28/02/27	US	US	1,000,000.0000	96.244140	96.244140	962,441.40	962,441.40 TN			-31,171.51	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CGH8	US TSY N/B 3.5% 31/01/28	US91282CGH88	US TSY 3.5% 31/01/28	US	US	6,000,000.0000	98.900390	98.900390	5,934,023.40	5,934,023.40 TN			-7,206.29	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CGP0	US TSY N/B 4% 29/02/28	US91282CGP05	US TSY 4% 29/02/28	US	US	20,000,000.0000	100.238280	100.238280	20,047,656.00	20,047,656.00 TN			-148,515.73	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CGT7	US TSY N/B 3.625% 31/03/28	US91282CGT72	US TS 3.625% 31/03/28	US	US	12,500,000.0000	99.210938	99.210938	12,401,367.25	12,401,367.25 TN			-88,975.36	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CHA2	US TSY N/B 3.5% 30/04/28	US91282CHA27	US TSY 3.5% 30/04/28	US	US	5,000,000.0000	98.785156	98.785156	4,939,257.80	4,939,257.80 TN			-84,941.16	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CHE4	US TSY N/B 3.625% 31/05/28	US91282CHE49	US TS 3.625% 31/05/28	US	US	15,000,000.0000	99.119140	99.119140	14,867,871.00	14,867,871.00 TN			-1,242.88	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CIA0	US TSY N/B 4.625% 30/09/28	US91282CIA09	US TS 4.625% 30/09/28	US	US	8,000,000.0000	102.257810	102.257810	8,180,624.80	8,180,624.80 TN			189,856.36	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CJ11	US TSY N/B 4.5% 15/11/33	US91282CJ118	US TSY 4.5% 15/11/33	US	US	1,280,000.0000	102.162105	102.162105	1,307,674.94	1,307,674.94 TN			-16,912.10	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CK03	US TSY N/B 4.375% 15/05/34	US91282CK032	US TS 4.375% 15/05/34	US	US	1,310,000.0000	101.119135	101.119135	1,324,660.67	1,324,660.67 TN			-3,956.72	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CLK5	US TSY N/B 3.625% 31/08/29	US91282CLK52	US TS 3.625% 31/08/29	US	US	26,400,000.0000	98.652344	98.652344	26,044,218.82	26,044,218.82 TN			-462,563.21	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CLV9	US TSY N/B 4.25% 15/11/34	US91282CLV90	US TSY 4.25% 15/11/34	US	US	2,000,000.0000	100.054685	100.054685	2,001,093.70	2,001,093.70 TN			75,387.86	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CMM0	US TSY N/B 4.625% 15/02/35	US91282CMM00	US TS 4.625% 15/02/35	US	US	8,300,000.0000	103.039060	103.039060	8,552,241.98	8,552,241.98 TN			46,623.87	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	B61KDS9	RUBRICS EMER MKT FIX INC-A	IE00B61KDS97	RUBRICS EMER MKT FIX INC-A	IE	IE	2,800.0600	142.830000	142.830000	399,932.57	399,932.57 MF	NTTF		58,689.88	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	BCRYST2	RUBRICS GLOB CRD FIX-D	IE00BCRYST25	RUBRICS GLOB CRD FIX-D	IE	IE	198,751.1040	16.893000	16.893000	3,357,502.40	3,357,502.40 MF	NTTF		349,035.05	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	BCRYSV4	RUBRICS GLOB CRD FIX-A	IE00BCRYSV47	RUBRICS GLOB CRD FIX-A	IE	IE	567,000.0000	18.395400	18.395400	10,430,191.80	10,430,191.80 MF			434,540.50	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	BNA60R1	BUNDESREPUB. DEUTSCHLAND 2.5% 15/02/35	DE00BUN2Z049	BUNDES 2.5% 15/02/35	DE	DE	1,700,000.0000	98.018074	105.876253	1,666,307.26	1,799,896.31 G			-37,066.55	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	BN6NGB6	BUNDESREPUB. DEUTSCHLAND 1.8% 15/08/53	DE0001102614	BUNDES 1.8% 15/08/53	DE	DE	4,100,000.0000	76.095750	82.196401	3,119,925.75	3,370,052.44 G			-406,836.63	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	BQFM6Q0	BUNDESREPUB. DEUTSCHLAND 2.3% 15/02/33	DE00BUN2Z007	BUNDES 2.3% 15/02/33	DE	DE	3,000,000.0000	98.069225	105.931505	2,942,076.75	3,177,945.16 G			-28,845.29	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	BRFY1M6	BUNDESREPUB. DEUTSCHLAND 2.2% 15/02/34	DE00BUN2Z023	BUNDES 2.2% 15/02/34	DE	DE	14,330,000.0000	96.387800	104.115279	13,812,371.74	14,919,719.50 G			-262,118.38	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	BSLLJL9	CANADA 3% 01/06/34	CA135087RA81	CANADA 3% 01/06/34	CA	CA	8,170,000.0000	100.261150	69.660654	8,191,335.96	5,691,275.41 G			229,294.09	IN SCOPE
680003	RUBRICS EM FIXED INC	912797PK7	US TSY BILL 0% 27/05/25	US912797PK77	US TSY 0% 27/05/25	US	US	150,000.0000	99.341533	99.341533	149,012.30	149,012.30 TI			-10.62	IN SCOPE
680003	RUBRICS EM FIXED INC	912797PN1	US TSY BILL 0% 14/08/25	US912797PN17	US TSY 0% 14/08/25	US	US	100,000.0000	98.445160	98.445160	98,445.16	98,445.16 TI			20.53	IN SCOPE
680003	RUBRICS EM FIXED INC	912797PW1	US TSY BILL 0% 11/09/25	US912797PW16	US TSY 0% 11/09/25	US	US	100,000.0000	98.144740	98.144740	98,144.74	98,144.74 TI			-2.22	IN SCOPE
680003	RUBRICS EM FIXED INC	9128284N7	US TSY N/B 2.875% 15/05/28	US9128284N73	US TS 2.875% 15/05/28	US	US	45,000.0000	96.941400	96.941400	43,623.63	43,623.63 TN			-175.79	IN SCOPE
680003	RUBRICS EM FIXED INC	91282CCR0	US TSY N/B 1% 31/07/28	US91282CCR07	US TSY 1% 31/07/28	US	US	190,000.0000	90.947268	90.947268	172,799.81	172,799.81 TN			3,842.63	IN SCOPE
680003	RUBRICS EM FIXED INC	91282CGT2	US TSY N/B 3.625% 31/03/28	US91282CGT27	US TS 3.625% 31/03/28	US	US	10,000.0000	99.210900	99.210900	9,921.09	9,921.09 TN			-81.28	IN SCOPE
680003	RUBRICS EM FIXED INC	91282CHC8	US TSY N/B 3.375% 15/05/33	US91282CHC82	US TS 3.375% 15/05/33	US	US	150,000.0000	94.507813	94.507813	141,761.72	141,761.72 TN			-2,823.99	IN SCOPE
680003	RUBRICS EM FIXED INC	91282CIA0	US TSY N/B 4.625% 30/09/28	US91282CIA09	US TS 4.625% 30/09/28	US	US	65,000.0000	102.257815	102.257815	66,467.58	66,467.58 TN			1,510.44	IN SCOPE
680003	RUBRICS EM FIXED INC	91282CJ25	US TSY N/B 4% 15/02/34	US91282CJ259	US TSY 4% 15/02/34	US	US	90,000.0000	98.416011	98.416011	88,574.41	88,574.41 TN			17.63	IN SCOPE
680003	RUBRICS EM FIXED INC	91282CKG5	US TSY N/B 4.125% 31/03/29	US91282CKG59	US TS 4.125% 31/03/29	US	US	150,000.0000	100.650387	100.650387	150,975.58	150,975.58 TN			3,790.75	IN SCOPE
680003	RUBRICS EM FIXED INC	91282CK03	US TSY N/B 4.375% 15/05/34	US91282CK032	US TS 4.375% 15/05/34	US	US	90,000.0000	101.119133	101.119133	91,007.22	91,007.22 TN			421.04	IN SCOPE
680003	RUBRICS EM FIXED INC	BMCD7M1	POLAND GOVERNMENT BOND 0.25% 25/10/26	PL0000013460	POLAND 0.25% 25/10/26	PL	PL	250,000.0000	93.056552	23.995913	232,641.38	59,989.78 G			2,083.56	IN SCOPE
680003	RUBRICS EM FIXED INC	BMZR010	HUNGARY 1.5% 22/04/26	HU00000404611	HUNGAR 1.5% 22/04/26	HU	HU	25,000,000.0000	95.147039	0.255000	23,786,759.75	63,750.05 G			773,118.78	IN SCOPE
680003	RUBRICS EM FIXED INC	BNK92Y5	CZECH 6% 26/02/26	CX0001006506	CZECH 6% 26/02/26	CZ	CZ	1,200,000.0000	102.320910	4.422939	1,227,850.92	53,075.26 G			18,282.85	IN SCOPE
680003	RUBRICS EM FIXED INC	BP6QMB1	MEXICO ST 5.5% 04/03/27	MX00MG00001C8	MEXICO 5.5% 04/03/27	MX	MX	1,400,000.0000	94.637024	4.625859	1,324,918.34	64,762.02 G			22,059.11	IN SCOPE
680003	RUBRICS EM FIXED INC	BY8YL04	CZECH 1% 26/06/26	CZ0001004469	CZECH 1% 26/06/26	CZ	CZ	700,000.0000	97.287646	4.205370	681,013.52	29,437.59 G			15,425.08	IN SCOPE
680003	RUBRICS EM FIXED INC	BVZTN79	POLAND GOVERNMENT BOND 2.5% 25/07/26	PL00000108866	POLAND 2.5% 25/07/26	PL	PL	200,000.0000	96.966250	25.004483	193,932.50	50,008.17 G	PVB		3,084.24	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	00135TAC8	AIB Group PLC VAR 14/10/26	US00135TAC80	AIB Group VAR 14/10/26	IE	IE	300,000.0000	101.473107	101.473107	304,419.32	304,419.32 B			5,069.73	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	00206RG09	AT&T Inc 4.3% 15/02/30	US00206RG092	AT&T INC 4.3% 15/02/30	US	US	1,377,000.0000	98.357213	98.357213	1,354,378.82	1,354,378.82 B			-16,086.89	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	00774MA54	AerCap Ireland Capital DAC / AerCa 1.75% 30/01/26	US00774MA544	AerCap Ir 1.75% 30/01/26	IE	IE	500,000.0000	97.661320	97.661320	488,306.60	488,306.60 B			-2,184.46	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	00774MAW5	AerCap Ireland Capital DAC / AerCa 3% 29/10/28	US00774MAW55	AerCap Ir 3% 29/10/28	IE	IE	1,150,000.0000	93.952728	93.952728	1,080,456.37	1,080,456.37 B			-65,421.92	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	02079KAF4	Alphabet Inc 2.05% 15/08/50	US02079KAF49	Alphabet 2.05% 15/08/50	US	US	200,000.0000	56.413540	56.413540	112,827.08	112,827.08 B			-54,813.13	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	023135BT2	Amazon.com Inc 2.5% 03/06/50	US023135BT22	AMAZON.C 2.5% 03/06/50	US	US	500,000.0000	60.401984	60.401984	302,009.92	302,009.92 B			-192,810.96	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	02665WFH9	American Honda Finance Corp FRN 13/06/25	US02665WFH97	American FRN 13/06/25	US	US	4,100,000.0000	100.067020	100.067020	4,102,747.82	4,102,747.82 B			2,107.95	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	03027XAM2	American Tower Corp 3.125% 15/01/27	US03027XAM20	American 3.125% 15/01/27	US	US	250,000.0000	97.426236	97.426236	243,565.59	243,565.59 B	PVB		-3,411.85	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	03027XBB5	American Tower Corp 1.3% 15/09/25	US03027XBB55	American 1.3% 15/09/25	US	US	300,000.0000	98.517040	98.517040	295,551.12	295,551.12 B			-1,869.48	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	034863AP5	Anglo American Capital PLC 4.875% 14/05/25	US034863AP55	Anglo Ame 4.875% 14/05/25	ZA	GB	3,967,000.0000	99.982122	99.982122	3,966,290.78	3,966,290.78 B			-739.06	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	037833DP2	Apple Inc 2.2% 11/09/29	US037833DP29	APPLE INC 2.2% 11/09/29	US	US	600,000.0000	91.816347	91.816347	550,898.08	550,898.08 B			-41,202.10	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	037833DY3	Apple Inc 1.25% 20/08/30	US037833DY36	Apple Inc 1.25% 20/08/30	US	US	150,000.0000	85.600520	85.600520	128,400.78	128,400.78 B			-11,822.43	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	05369AAD3	Aviation Capital Group LLC 4.125% 01/08/25	US05369AAD37	Aviation 4.125% 01/08/25	US	US	2,715,000.0000	99.659579	99.659579	2,705,757.57	2,705,757.57 B			-2,974.22	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	05565QDU9	BP Capital Markets PLC VAR 22/09/73	US05565QDU94	BP Capita VAR 22/09/73	US	GB	1,500,000.0000	99.845950	99.845950	1,497,689.25	1,497,689.25 B			5,025.32	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	05581LAA7	BNP Paribas SA 4.375% 28/09/25	US05581LAA70	BNP Parib 4.375% 28/09/25	FR	FR	500,000.0000	99.614434	99.614434	498,072.17	498,072.17 B	PVB		-1,361.17	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	05946KAK7	Banco Bilbao Vizcaya Argentaria SA VAR 14/09/26	US05946KAK76	Banco Bil VAR 14/09/26	ES	ES	2,400,000.0000	100.465755	100.465755	2,411,178.12	2,411,178.12 B				

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680009	RUBRICS GLOBAL CREDIT	35671DCG8	Freeport-McMoRan Inc 4.375% 01/08/28	US35671DCG88	Freeport - 4.375% 01/08/28	US	US	2,250,000.0000	98.816810	98.816810	2,223,378.23	2,223,378.23 B			-67,916.46	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	36166NAG8	GE Capital Funding LLC 3.45% 15/05/25	US36166NAG88	GE Capital 3.45% 15/05/25	US	US	635,000.0000	99.801828	99.801828	633,741.61	633,741.61 B			-314.47	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	36962GW75	General Electric Co FRN 05/05/26	US36962GW752	General E FRN 05/05/26	US	US	2,682,000.0000	100.360175	100.360175	2,691,659.89	2,691,659.89 B	PVB		73,621.05	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	37045XBT2	General Motors Financial Co Inc 4.35% 17/01/27	US37045XBT28	GENERAL M 4.35% 17/01/27	US	US	300,000.0000	99.092493	99.092493	297,277.48	297,277.48 B	PVB		-2,283.09	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	37045XDD5	General Motors Financial Co Inc 1.25% 08/01/26	US37045XDD57	GENERAL M 1.25% 08/01/26	US	US	95,000.0000	97.276095	97.276095	92,412.29	92,412.29 B			-579.64	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	378227AY4	Glencore Funding LLC 2.5% 01/09/30	US378227AY43	Glencore 2.5% 01/09/30	AU	US	150,000.0000	88.027133	88.027133	132,040.70	132,040.70 B			-10,643.97	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	378227B62	Glencore Funding LLC 2.625% 23/09/31	US378227B628	Glencore 2.625% 23/09/31	AU	US	100,000.0000	86.133620	86.133620	86,133.62	86,133.62 B			-11,703.42	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	404280BK4	HSBC Holdings PLC VAR 13/03/28	US404280BK42	HSBC HOLD VAR 13/03/28	GB	GB	300,000.0000	98.748523	98.748523	296,245.57	296,245.57 B	PVB		-3,272.55	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	44891AB55	Hyundai Capital America 1.3% 08/01/26	US44891AB550	Hyundai C 1.3% 08/01/26	US	US	2,400,000.0000	97.404525	97.404525	2,337,708.60	2,337,708.60 B			1,414.27	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	46625HRY8	JPMorgan Chase & Co VAR 01/02/28	US46625HRY89	JPMorgan VAR 01/02/28	US	US	210,000.0000	98.660586	98.660586	207,187.23	207,187.23 B	PVB		-3,357.21	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	46647PBP0	JPMorgan Chase & Co VAR 13/05/31	US46647PBP09	JPMorgan VAR 13/05/31	US	US	500,000.0000	90.867836	90.867836	454,339.18	454,339.18 B			-45,660.82	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	46647PCZ7	JPMorgan Chase & Co VAR 26/04/26	US46647PCZ71	JPMorgan VAR 26/04/26	US	US	850,000.0000	99.921332	99.921332	849,331.32	849,331.32 B			-1,466.68	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	49167ABK2	Kentucky Utilities Co 3.3% 01/10/25	US49167ABK27	Kentucky 3.3% 01/10/25	US	US	800,000.0000	99.315056	99.315056	794,520.45	794,520.45 B	PVB		-786.91	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	53944YAQ6	Lloyds Banking Group PLC VAR 14/12/46	US53944YAQ61	Lloyds Ba VAR 14/12/46	GB	GB	400,000.0000	71.218185	71.218185	284,872.74	284,872.74 B			-89,238.91	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	53944YAT0	Lloyds Banking Group PLC VAR 11/08/26	US53944YAT01	Lloyds Ba VAR 11/08/26	GB	GB	250,000.0000	99.936100	99.936100	249,840.25	249,840.25 B			119.75	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	556079AD3	Macquarie Bank Ltd VAR 03/03/36	US556079AD36	Macquarie VAR 03/03/36	AU	AU	400,000.0000	87.372798	87.372798	349,491.19	349,491.19 B			-38,503.20	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	594918CC6	Microsoft Corp 2.525% 01/06/50	US594918CC64	Microsoft 2.525% 01/06/50	US	US	200,000.0000	62.384350	62.384350	124,768.70	124,768.70 B			-58,053.94	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	599191AA1	Millage Plus Holdings LLC / Mileag 6.5% 20/06/27	US599191AA16	MILEAGE P 6.5% 20/06/27	US	US	180,000.0000	100.456500	100.456500	180,821.70	180,821.70 B			-6,666.30	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	60920LAS3	Mondelez International Holdings Ne 4.25% 15/09/25	US60920LAS34	Mondelez 4.25% 15/09/25	US	NL	2,300,000.0000	99.795080	99.795080	2,295,286.84	2,295,286.84 B			-1,034.23	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	63111XAD3	Nasdaq Inc 1.65% 15/01/31	US63111XAD30	NASDAQ IN 1.65% 15/01/31	US	US	690,000.0000	84.557132	84.557132	583,444.21	583,444.21 B			-95,428.24	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	632525BF7	National Australia Bank Ltd FRN 13/05/25	US632525BF73	National FRN 13/05/25	AU	AU	800,000.0000	100.068750	100.068750	800,550.00	800,550.00 B			101.74	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	63859XAD3	Nationwide Building Society 4% 14/09/26	US63859XAD93	NATIONWID 4% 14/09/26	GB	GB	400,000.0000	98.771928	98.771928	395,087.71	395,087.71 B	PVB		-1,657.39	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	65163LAB5	Newmont Corp / Newcrest Finance Pt 3.25% 13/05/30	US65163LAB53	Newmont C 3.25% 13/05/30	US	US	1,000,000.0000	93.983992	93.983992	939,839.92	939,839.92 B			-60,119.18	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	65339KB58	NextEra Energy Capital Holdings In 5.749% 01/09/25	US65339KB588	NextEra E 5.749% 01/09/25	US	US	2,400,000.0000	100.413630	100.413630	2,409,927.12	2,409,927.12 B			-2,897.80	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	65339KCG3	NextEra Energy Capital Holdings In 4.45% 20/06/25	US65339KCG31	NextEra E 4.45% 20/06/25	US	US	1,400,000.0000	99.914933	99.914933	1,398,809.06	1,398,809.06 B			-430.07	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	731011AU6	POLNEX 3.25% 06/04/26	US731011AU68	POLAND 3.25% 06/04/26	PL	PL	100,000.0000	98.923670	98.923670	98,923.67	98,923.67 G	PVB		-742.48	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	745867AM3	PulteGroup Inc 7.875% 15/06/32	US745867AM30	PulteGrou 7.875% 15/06/32	US	US	1,154,000.0000	114.432500	114.432500	1,320,551.05	1,320,551.05 B	PVB		103,365.73	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	7763986	Nationwide Building Society VAR 06/08/73	XS0184519139	Nationwid VAR 06/08/73	GB	EU	110,000.0000	99.598291	128.556494	109,558.12	141,412.14 B			-2,476.95	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	802081LAA3	Santander UK Group Holdings PLC 4.75% 15/09/25	US802081LAA35	SANTANDER 4.75% 15/09/25	GB	GB	4,800,000.0000	99.782554	99.782554	4,789,562.59	4,789,562.59 B	PVB		1,177.09	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	83368JFA3	Societe Generale SA VAR 29/03/74	US83368JFA34	Societe G VAR 29/03/74	FR	FR	600,000.0000	100.619100	100.619100	603,714.60	603,714.60 B			-10.01	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	88947EAR1	Toll Brothers Finance Corp 4.875% 15/11/25	US88947EAR18	Toll Brot 4.875% 15/11/25	US	US	1,050,000.0000	99.989285	99.989285	1,049,887.49	1,049,887.49 B	PVB		176.67	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	88947EAU4	Toll Brothers Finance Corp 3.8% 01/11/29	US88947EAU47	TOLL BROT 3.8% 01/11/29	US	US	1,580,000.0000	95.267538	95.267538	1,505,227.10	1,505,227.10 B			-66,587.50	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	909931GAA7	United Airlines 2020-1 Class A Pas 5.875% 15/10/27	US90931GAA76	United Ai 5.875% 15/10/27	US	US	1,447,424.7200	101.903425	101.903425	1,474,975.36	1,474,975.36 B			-83,744.27	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	90932VAA3	United Airlines 2020-1 Class B Pas 4.875% 15/01/26	US90932VAA35	United Ai 4.875% 15/01/26	US	US	1,750,272.0000	99.849900	99.849900	1,747,644.84	1,747,644.84 B			-69,307.27	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	90933HAA3	United Airlines 2016-1 Class B Pas 3.65% 07/01/26	US90933HAA32	United Ai 3.65% 07/01/26	US	US	160,185.1859	98.480168	98.480168	157,750.64	157,750.64 B			14,304.79	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	90933JAA9	United Airlines 2016-2 Class B Pas 3.65% 07/10/25	US90933JAA97	UNITED Ai 3.65% 07/10/25	US	US	427,293.9844	98.980560	98.980560	422,937.98	422,937.98 B			869.43	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	91087BAH3	MEXICO ST 3.25% 16/04/30	US91087BAH33	MEXICO 3.25% 16/04/30	MX	MX	1,000,000.0000	90.356393	90.356393	903,563.93	903,563.93 G			-56,315.59	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	912797QB6	US TSY BIL 0% 22/07/25	US912797QB69	US TSY 0% 22/07/25	US	US	4,000,000.0000	98.698000	98.698000	3,947,920.00	3,947,920.00 TN			-514.21	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	91282CDP3	US TSY N/B 1.375% 31/12/28	US91282CDP32	US TS 1.375% 31/12/28	US	US	600,000.0000	91.160157	91.160157	546,960.94	546,960.94 TN			-43,791.81	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	91282CEU18	US TSY N/B 2.875% 15/06/25	US91282CEU18	US TS 2.875% 15/06/25	US	US	100,000.0000	99.701230	99.701230	99,701.23	99,701.23 TN			-196.58	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	91282CJW2	US TSY N/B 4% 31/01/29	US91282CJW29	US TSY 4% 31/01/29	US	US	22,460,000.0000	100.187495	100.187495	22,502,111.38	22,502,111.38 TN			249,799.14	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	92343VEU4	Verizon Communications Inc 4.016% 03/12/29	US92343VEU44	Verizon C 4.016% 03/12/29	US	US	1,096,000.0000	97.242433	97.242433	1,065,777.07	1,065,777.07 B			-26,098.33	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	98389BAR1	Xcel Energy Inc 3.3% 01/06/25	US98389BAR15	XCEL ENER 3.3% 01/06/25	US	US	1,000,000.0000	99.730879	99.730879	997,308.79	997,308.79 B	PVB		407.50	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B11XSV2	TESCO PLC 1.982% 24/03/36 iFL	USX0248395088	TESCO 1.982% 24/03/36 iFL	GB	EU	150,000.0000	166.785000	215.277739	250,177.50	322,916.61 B	DDIB		28,927.50	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B3CDM90	Goldman Sachs Group Inc/The 7.125% 07/08/25	USX0347920208	Goldman S 7.125% 07/08/25	US	EU	3,500,000.0000	100.693125	129.969651	3,524,259.38	4,548,937.79 B			-1,062.36	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BD046G0	QBE Insurance Group Ltd VAR 17/06/46	XS1423722280	QBE INSR VAR 17/06/46	AU	EU	1,300,000.0000	100.577705	100.577705	1,307,510.17	1,307,510.17 B	PVB		-112,030.56	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BD8ZS14	Barclays PLC 5.2% 12/05/26	US06738EAP07	Barclays 5.2% 12/05/26	GB	GB	200,000.0000	100.328680	100.328680	200,657.36	200,657.36 B	PVB		586.77	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BD8BGW2	Verizon Communications Inc 4.5% 17/08/27	USJ3CB0246239	VERIZON C 4.5% 17/08/27	US	US	3,480,000.0000	100.026000	62.332139	3,480,904.80	2,169,158.44 B	PVB		-62,449.49	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BDZ4G98	Apple Inc 0.875% 24/05/25	US1619312173	Apple inc 0.875% 24/05/25	US	EU	1,700,000.0000	99.747400	107.744221	1,695,705.80	1,831,651.75 B			1,885.11	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BDZXVX8	Lloyds Banking Group PLC 4.75% 23/05/28	USJ3CB0253227	LLOYDS BA 4.75% 23/05/28	GB	GB	1,930,000.0000	99.447500	61.971641	1,919,336.75	1,196,052.68 B			-91,024.90	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF2QTZ5	Vodafone Group PLC 4.2% 13/12/27	AU3CB0249373	Vodafone 4.2% 13/12/27	GB	GB	2,510,000.0000	98.923500	61.645106	2,482,979.85	1,547,292.15 B	PVB		-92,790.20	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF4TVR1	Landesbank Baden-Wuerttemberg 4.9% 29/06/27	DE000LB1DVG0	LANDESBAN 4.9% 29/06/27	DE	DE	3,800,000.0000	98.228500	61.212010	3,732,683.00	2,326,056.38 B			-176,976.14	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BF7MOR0	Boral Finance Pty Ltd 3.75% 01/05/28	USQ1700EAB85	BORAL FIN 3.75% 01/05/28	AU	AU	200,000.0000	95.945335	95.945335	191,890.67	191,890.67 B	PVB		-5,352.10	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BFMRHZ7	Landesbank Baden-Wuerttemberg 5% 17/05/28	DE000LB1P720	Landesban 5% 17/05/28	DE	DE	2,400,000.0000	96.856000	60.356724	2,324,544.00	1,448,561.37 B			-171,431.44	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BFXYAQ7	Goldman Sachs Group Inc/The 4.5% 16/05/28	AU3CB0252989	GOLDMAN S 4.5% 16/05/28	US	US	280,000.0000	98.079500	61.119159	274,622.60	171,133.65 B			-16,273.72	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BGMG3M0	Beazley Insurance DAC 5.5% 10/09/29	XS2010045438	BEAZLEY I 5.5% 10/09/29	GB	EU	900,000.0000	98.887							

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	Classification
680009	RUBRICS GLOBAL CREDIT	BMWBSN7	CK Hutchison International 20 Ltd 2.5% 08/05/30	USG21811AA10	CK Hutchi 2.5% 08/05/30	GB	KY	250,000.0000	89.828480	89.828480	224,571.20	224,571.20	B		-24,857.92	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BMFNN08	HSBC Holdings PLC VAR 24/07/27	XS2322315727	HSBC Hold VAR 24/07/27	GB	EU	200,000.0000	95.770925	123.616321	191,541.85	247,232.64	B		10,151.40	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BMG0Y38	Glencore Funding LLC 2.5% 01/09/30	USU37818AX65	Glencore 2.5% 01/09/30	AU	US	1,150,000.0000	88.027132	88.027132	1,012,312.02	1,012,312.02	B		-121,360.90	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BMVV4P8	Mileage Plus Holdings LLC / Mileag 6.5% 20/06/27	USU60050AA61	Mileage P 6.5% 20/06/27	US	US	159,750.0000	100.456501	100.456501	160,479.26	160,479.26	B		-9,854.15	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BMXB5K8	Macquarie Bank Ltd 3.624% 03/06/30	USQ568A9S014	Macquarie 3.624% 03/06/30	AU	AU	500,000.0000	92.558576	92.558576	462,792.88	462,792.88	B		-37,207.12	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BMY7D89	AIB Group PLC VAR 23/12/73	XS2010031057	AIB Group VAR 23/12/73	IE	EU	400,000.0000	100.599000	108.664094	402,396.00	434,656.38	B		3,786.50	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BMY8S87	Phoenix Group Holdings PLC VAR 04/09/31	XS2182954797	PHOENIX G VAR 04/09/31	GB	EU	676,000.0000	99.222016	99.222016	670,740.83	670,740.83	B		-23,347.12	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BMZCKG0	AUSTRALIA 1.75% 21/06/51	AU0000097495	AUSTRA 1.75% 21/06/51	AU	AU	1,050,000.0000	52.843500	32.929922	554,856.75	345,764.18	G		-351,449.28	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	BMZLV53	General Motors Financial Co Inc 5.15% 15/08/26	XS2587351706	General M 5.15% 15/08/26	US	EU	200,000.0000	100.057600	129.149347	200,115.20	258,298.69	B		720.33	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BN0SDL6	Qantas Airways Ltd 5.25% 09/09/30	AU3CB0274280	QANTAS AI 5.25% 09/09/30	AU	AU	500,000.0000	99.134000	61.776281	495,670.00	308,881.40	B		-6,963.77	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BN0XV06	Investec Bank PLC VAR 11/08/26	XS2438619343	Investec VAR 11/08/26	GB	EU	500,000.0000	99.573000	107.555839	497,865.00	537,779.19	B		16,698.18	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BN15FX2	ABU DHABI GOVT INT'L 1.7% 02/03/31	XS2225210413	ABU DH 1.7% 02/03/31	AE	EU	200,000.0000	86.112875	86.112875	172,225.75	172,225.75	G		-27,429.93	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	BN4LKQ5	UAE INT'L GOVT BOND 2.875% 19/10/41	XS2397083820	UAE I 2.875% 19/10/41	AE	EU	250,000.0000	73.895000	73.895000	184,737.50	184,737.50	G		-56,586.65	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	BN722D6	Eni SpA VAR 13/01/74	XS2242929532	Eni SpA VAR 13/01/74	IT	EU	2,210,000.0000	99.583500	107.567181	2,200,795.35	2,377,234.69	B		18,322.59	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BNNTSG6	Ryanair DAC 0.875% 25/05/26	XS2344385815	Ryanair D 0.875% 25/05/26	IT	EU	350,000.0000	97.896300	105.744717	342,637.05	370,106.51	B		6,747.40	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BO5833609	BPCE SA 1% 22/12/25	FR0014002190	BPCE SA 1% 22/12/25	FR	FR	2,800,000.0000	97.269050	125.550026	2,723,533.40	3,515,400.74	B		-1,517.11	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BP6GMDI4	Banco Santander SA VAR 06/10/26	XS2450068379	Banco San VAR 06/10/26	ES	EU	1,500,000.0000	98.944400	127.712484	1,484,166.00	1,915,687.26	B		4,381.80	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BPX89X4	BUNDESÖBL 2.1% 12/04/29	DE0008U25026	BUNDES 2.1% 12/04/29	DE	DE	14,500,000.0000	99.533250	107.512902	14,432,321.25	15,589,370.81	G		169,067.23	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	BRF1YM6	BUNDESREPUB. DEUTSCHLAND 2.2% 15/02/34	DE000BU22023	BUNDES 2.2% 15/02/34	DE	DE	11,500,000.0000	96.387800	104.115279	11,084,597.00	11,973,257.10	G		-263,968.28	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	BWV6PM7	Glencore Funding LLC 4% 16/04/25	XS1218432349	Glencore 4% 16/04/25	AU	EU	2,300,000.0000	99.980350	99.980350	2,299,548.05	2,299,548.05	B	PVB	-79.18	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BWZN461	Scentre Group Trust 1 / Scentre Gr 3.25% 28/10/25	USQ8351LAD57	Scentre G 3.25% 28/10/25	AU	AU	300,000.0000	99.144833	99.144833	297,434.50	297,434.50	B		-2,297.22	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYNH2Q5	Argentum Netherlands BV for Swiss VAR 15/08/50	XS1261170515	Argentum VAR 15/08/50	CH	EU	4,380,000.0000	99.981250	99.981250	4,379,178.75	4,379,178.75	B	PVB	-16,189.16	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYNPLR3	Beazley Insurance DAC 5.875% 04/11/26	XS1508669790	Beazley I 5.875% 04/11/26	GB	EU	2,600,000.0000	100.759850	100.759850	2,619,756.10	2,619,756.10	B	PVB	20,828.51	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYVLKM1	Phoenix Group Holdings PLC 5.375% 06/07/27	XS1639849204	Phoenix G 5.375% 06/07/27	GB	EU	4,000,000.0000	100.349250	100.349250	4,013,970.00	4,013,970.00	B		-114,666.36	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYVY3B0	ABN AMRO Bank NV 4.75% 28/07/25	XS1264600310	ABN AMRO 4.75% 28/07/25	NL	EU	2,000,000.0000	99.852143	99.852143	1,997,042.86	1,997,042.86	B	PVB	-892.14	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYX48C4	Electricite de France SA 3.625% 13/10/25	USF28937A553	Electrici 3.625% 13/10/25	FR	FR	1,105,000.0000	99.326693	99.326693	1,097,559.96	1,097,559.96	B		-1,674.82	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYYB4C6	UBS Group AG 2.75% 08/08/25	CH0330938876	UBS Group 2.75% 08/08/25	CH	CH	1,500,000.0000	99.178800	128.015036	1,487,682.00	1,920,225.54	B	PVB	-1,355.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYZT8S3	BNP Paribas SA 4.625% 09/03/27	XS1485725854	BNP Parib 4.625% 09/03/27	FR	EU	2,670,000.0000	98.877000	61.616129	2,640,015.90	1,645,150.64	B		-72,864.89	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	Q568A9SR9	Macquarie Bank Ltd VAR 03/03/36	USQ568A9SR96	Macquarie VAR 03/03/36	AU	AU	1,700,000.0000	87.372797	87.372797	1,485,337.55	1,485,337.55	B		-189,191.40	OUT OF SCOPE