

Account Number	Account Name	Security Number (Full)	Security Description (Long 1)	Security ISIN	Security Description (Short)	Country	Country of Taxation	Shares/Pair (Full)	Price	Price (Base)	Traded Market Value	Traded Market Value (Base)	Asset Group	User Defined Affiled 115	Unrealized Gain/Loss	Classification
680001	RUBRICS GLOBAL FIXED INC	00131TA2	AIB Group PLC 4.75% 12/10/23	US00131TA25	AIB Group 4.75% 12/10/23	IE	IE	530,000,000	98.711409	98.711409	523,170.47	523,170.47	B		-4,684.09	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	00131TA0	AIB Group PLC 4.75% 12/10/23	US00131TA05	AIB Group 4.75% 12/10/23	IE	IE	2,000,000,000	98.711409	98.711409	1,918,828.72	1,918,828.72	B		-96,814.27	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	03783AK6	Apple Inc 2.4% 03/05/23	US03783AK68	APPLE INC 2.4% 03/05/23	US	US	300,000,000	98.938543	98.938543	296,815.63	296,815.63	B		-2,535.53	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	06738EA29	Barclays PLC VAR 15/12/71	US06738EA29	Barclays VAR 15/12/71	GB	GB	2,000,000,000	92.625000	92.625000	1,852,500.00	1,852,500.00	B	PVB	-376,731.16	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	2029DA0A5	Commerzbank AG 8.125% 19/09/23	US2029DA0A5	Commerzbank 8.125% 19/09/23	DE	DE	3,000,000,000	98.600021	98.600021	2,959,972.63	2,959,972.63	B	PVB	-115,003.49	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	251525AA13	Deutsche Bank AG 14/05/26	US251525AA13	Deutsche Bank 14/05/26	DE	DE	2,000,000,000	98.21088729	98.21088729	2,000,000.00	2,000,000.00	B	PVB	-375,303.67	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	29265FAA2	Enel SpA VAR 24/09/73	US29265FAA2	ENEL SPA VAR 24/09/73	IT	IT	2,000,000,000	100.230000	100.230000	2,004,600.00	2,004,600.00	B	PVB	-2,004.60	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	345397ZC0	Ford Motor Credit Co LLC FRN 15/02/23	US345397ZC0	Ford Motor FRN 15/02/23	US	US	1,000,000,000	99.525025	99.525025	995,250.25	995,250.25	B		-3,110.99	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	456837AL73	ING Groep NV FRN 02/10/23	US456837AL73	ING GROEP FRN 02/10/23	NL	NL	1,200,000,000	100.128320	100.128320	1,201,539.84	1,201,539.84	B		21,159.70	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	46647P7C71	JPMorgan Chase & CO VAR 26/04/26	US46647P7C71	JPMORGAN CHASE & CO VAR 26/04/26	US	US	461,700,000	96.357676	96.357676	461,700.00	461,700.00	B		-19,888.83	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	594918B06	Microsoft Corp 2% 08/08/23	US594918B06	MICROSOFT 2% 08/08/23	US	US	450,000,000	98.133071	98.133071	441,688.82	441,688.82	B	PVB	-8,463.31	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	912796J10	US TSY BIL 0% 23/03/23	US912796J10	US TSY BIL 0% 23/03/23	US	US	2,000,000,000	98.263083	98.263083	1,965,261.66	1,965,261.66	TI		1,436.15	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	912810T79	US TSY N/B 3% 15/08/25	US912810T79	US TSY N/B 3% 15/08/25	US	US	10,000,000,000	86.390625	86.390625	8,639,062.50	8,639,062.50	TO		-513,270.36	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	912828A70	US TSY N/B 1.5% 15/08/26	US912828A70	US TSY N/B 1.5% 15/08/26	US	US	10,000,000,000	90.539996	90.539996	9,050,390.60	9,050,390.60	TN	PVB	-413,764.72	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CBW0	US TSY N/B 0.75% 30/04/26	US91282CBW0	US TSY N/B 0.75% 30/04/26	US	US	21,500,000,000	88.613282	88.613282	19,951,855.63	19,951,855.63	TN		-780,748.86	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CD15	US TSY N/B 1.25% 31/12/26	US91282CD15	US TSY N/B 1.25% 31/12/26	US	US	10,000,000,000	88.890625	88.890625	8,889,062.50	8,889,062.50	TN		-956,692.48	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CC01	US TSY N/B 1.875% 28/02/27	US91282CC01	US TSY N/B 1.875% 28/02/27	US	US	33,000,000,000	91.144532	91.144532	30,077,695.56	30,077,695.56	TN		-2,526,304.33	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CE09	US TSY N/B 1.75% 15/03/25	US91282CE09	US TSY N/B 1.75% 15/03/25	US	US	19,500,000,000	94.195313	94.195313	18,368,086.04	18,368,086.04	TN		-1,074,264.10	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282C470	US TSY N/B 2.625% 15/04/25	US91282C470	US TSY N/B 2.625% 15/04/25	US	US	7,500,000,000	96.074219	96.074219	7,205,566.43	7,205,566.43	TN		-230,055.44	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CE97	US TSY N/B 2.75% 30/04/27	US91282CE97	US TSY N/B 2.75% 30/04/27	US	US	15,000,000,000	94.492818	94.492818	14,167,382.70	14,167,382.70	TN		-736,165.77	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282C45	US TSY N/B 2.625% 31/05/27	US91282C45	US TSY N/B 2.625% 31/05/27	US	US	25,000,000,000	93.945312	93.945312	23,486,328.00	23,486,328.00	TN		-1,198,023.33	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	91282CFH9	US TSY N/B 3.125% 31/08/27	US91282CFH9	US TSY N/B 3.125% 31/08/27	US	US	25,000,000,000	95.984375	95.984375	23,996,093.75	23,996,093.75	TN		-752,248.03	IN SCOPE
680001	RUBRICS GLOBAL FIXED INC	8427F72	HSBC Holdings PLC 3.5% 20/05/24	US8427F72	HSBC HOLD 3.5% 20/05/24	GB	GB	500,000,000	99.705000	99.705000	498,525.00	498,525.00	B	PVB	-13,144.95	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	861KDS9	RUBRICS EMER MKT FIX INC-A	IE06861KDS9	RUBRICS EMER MKT FIX INC-A	IE	IE	12,068,060	130.110000	130.110000	1,570,175.29	1,570,175.29	MF	NTTF	10,347.28	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	88QXNV3	NTPC Ltd 4.75% 03/10/22	XS0835676353	NTPC LTD 4.75% 03/10/22	IN	IN	100,000,000	100.000000	100.000000	750,000.00	750,000.00	B	PVB	-48.32	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	88LS3C3	Oriental AS VAR 26/06/13	XS0943370543	ORIENT AS VAR 26/06/13	DK	DK	1,000,000,000	100.540000	98.493907	1,005,409.00	984,939.07	B	PVB	-44,569.59	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	88CV4E3	Glencore Finance Canada Ltd 4.25% 25/10/22	US08874AM93	Glencore 4.25% 25/10/22	CA	CA	500,000,000	100.075000	100.075000	500,352.50	500,352.50	B		798.36	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	88CV5T2	RUBRICS GLOB CRD FIX-A	IE06861KDS9	RUBRICS GLOB CRD FIX-A	IE	IE	79,751,100,000	15.286120	15.286120	12,394,903.15	12,394,903.15	MF	NTTF	-2,963.92	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	88CV5Y4	RUBRICS GLOB CRD FIX-A	IE06861KDS9	RUBRICS GLOB CRD FIX-A	IE	IE	567,000,000	16.348700	16.348700	9,269,712.90	9,269,712.90	MF		-725,938.40	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	88CV3H43	Credit Suisse AG 6.5% 08/08/23	XS0957135212	CREDIT SUISSE AG 6.5% 08/08/23	CH	CH	1,000,000,000	98.979000	98.979000	989,790.00	989,790.00	B	PVB	-15,037.61	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	88D0Y20	Verizon Communications Inc 4.073% 18/06/24	XS1579038319	Verizon C 4.073% 18/06/24	US	US	500,000,000	98.839300	108.098362	484,181.50	450,491.81	B	YBNA	-13,499.98	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	88D0B13	RUBRICS GLOBAL CREDIT FND-P	IE008080B13	RUBRICS GLOBAL CREDIT FND-P	IE	IE	100,000,000	108.378800	108.378800	1,083,788.00	1,083,788.00	B		204.45	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	88D0B13	RUBRICS GLOBAL CREDIT FND-PB	IE008080B13	RUBRICS GLOBAL CREDIT FND-PB	IE	IE	250,000,000	9.664800	9.468027	2,416.20	2,416.01	MF	NTTF	-83.80	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	88D0BKA	RUBRICS GLOBAL CREDIT FND-P	IE008080BKA	RUBRICS GLOBAL CREDIT FND-P	IE	IE	250,000,000	10.167520	11.350003	2,541.88	2,837.50	MF	NTTF	41.88	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	88D0BLS	RUBRICS GLOBAL CREDIT FND-PD	IE008080BLS	RUBRICS GLOBAL CREDIT FND-PD	IE	IE	250,000,000	10.339960	10.339960	2,599.90	2,599.90	MF	NTTF	99.90	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	88D0BMS	RUBRICS GLOBAL CREDIT FND-PF	IE008080BMS	RUBRICS GLOBAL CREDIT FND-PF	IE	IE	250,000,000	9.272320	9.289537	2,138.96	2,138.96	MF	NTTF	99.90	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	88D0BNT	RUBRICS GLOBAL CREDIT FND-PF	IE008080BNT	RUBRICS GLOBAL CREDIT FND-PF	IE	IE	250,000,000	9.748920	10.882719	2,437.23	2,720.68	MF	NTTF	62.77	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	88D0BPS	RUBRICS GLOBAL CREDIT FND-PG	IE008080BPS	RUBRICS GLOBAL CREDIT FND-PG	IE	IE	250,000,000	9.494600	9.646254	2,373.65	2,411.56	MF	NTTF	-126.35	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	88D0BQ0	RUBRICS GLOBAL CREDIT FND-PH	IE008080BQ0	RUBRICS GLOBAL CREDIT FND-PH	IE	IE	250,000,000	9.107800	9.252372	2,276.95	2,313.32	MF	NTTF	-223.05	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	88D0BAC	Anglo American Capital PLC 1.625% 18/09/25	XS168948065	Anglo Amer 1.625% 18/09/25	ZA	ZA	1,000,000,000	94.002900	94.002900	1,410,943.50	1,410,943.50	B		-8,357.48	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	88D0BC6	Deutsche Pfandbriefbank AG VAR 28/06/27	XS1637926137	Deutsche VAR 28/06/27	DE	DE	2,000,000,000	98.094800	97.280847	1,781,896.00	1,745,616.94	B		-247,975.10	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	88D0XK0	Bank of Ireland Group PLC 4.5% 25/11/23	XS1883263151	Bank of I 4.5% 25/11/23	IE	IE	2,000,000,000	98.356736	98.356736	1,967,134.72	1,967,134.72	B		-11,376.91	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	88H7MMN7	Societe Generale SA VAR 18/06/71	USF8586CRW49	Societe G VAR 18/06/71	FR	FR	500,000,000	96.125000	96.125000	480,625.00	480,625.00	B	DOB	-24,620.65	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	88KSLT6	Volkswagen Financial Services NV 1.625% 10/02/24	XS1212615613	Volkswagen 1.625% 10/02/24	DE	DE	1,000,000,000	93.411000	94.209749	934.3120	1,042,972.49	B		-23,013.03	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	88LDCG8	Lyondr Bank Group PLC VAR 27/06/71	XS1043521808	Lyondr B VAR 27/06/71	US	US	2,000,000,000	98.507000	98.507000	3,363,208.80	3,363,208.80	B	DOB	-35,938.26	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	88LDCG9	Permanent TSF Group Holdings PLC VAR 30/06/25	XS2493848610	Permanent VAR 30/06/25	IE	IE	500,000,000	96.501416	96.501416	2,462,675.00	2,442,535.41	B		-5,338.26	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	88M8R66	Delta Air Lines Inc 7% 01/05/25	USU24740AM15	DELTA AIR 7% 01/05/25	US	US	2,000,000,000	100.765160	100.765160	2,015,302.00	2,015,302.00	B		-11,155.95	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	88N1M61	ATF Netherlands BV VAR 20/01/72	XS1508392625	ATF Nethe VAR 20/01/72	DE	DE	2,000,000,000	88.608100	88.604056	1,772,162.00	1,730,162.00	B		-319,846.04	OUT OF SCOPE
680001	RUBRICS GLOBAL FIXED INC	88N1M62	BHP Billiton Finance Ltd VAR 22/10/77	XS1309374715	BHP BILLITON 22/10/77	AU	AU	3,000,000,000	99.566000	99.566000	3,000,000.00	3,000,000.00	B	PVB	-299,721.85	OUT OF SCOPE
680001	RUBRICS EM FIXED INC	912796N6	US TSY BIL 0% 11/12/22	US912796N68	US TSY 0% 11/12/22	US	US	500,000,000	99.771520	99.771520	498,857.60	498,857.60	TI		479.62	IN SCOPE
680001	RUBRICS EM FIXED INC	912796J11	US TSY BIL 0% 23/03/23	US912796J10	US TSY 0% 23/03/23	US	US	400,000,000	98.263083	98.263083	393,052.33	393,052.33	TI		287.23	IN SCOPE
680001	RUBRICS EM FIXED INC	912796V48	US TSY BIL 0% 20/04/23	US912796V48	US TSY 0% 20/04/23	US	US	300,000,000	98.003007	98.003007	294,090.11	294,09				

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680009	RUBRICS GLOBAL CREDIT	172967K48	CIgroup Inc 4.45% 29/09/27	US172967K487	CI GROUP 4.45% 29/09/27	US	US	1,000,000,000	92.694094	92.694094	926,940.94	926,940.94	B	PVB	-133,813.86	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	172967K45	CIgroup Inc 4.24% 24/04/27	US172967K456	CI GROUP 4.24% 24/04/27	US	US	101,000,000	96.127102	96.127102	97,887.37	97,887.37	B	OUT OF SCOPE		
680009	RUBRICS GLOBAL CREDIT	196500A00	Colorado Interstate Gas Co LLC / C 4.15% 15/08/26	US196500A099	Colorado 4.15% 15/08/26	US	US	200,000,000	94.713810	94.713810	189,427.62	189,427.62	B	PVB	-7,050.34	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	196522A6E	Colorado Interstate Gas Co LLC 6.85% 15/06/37	US196522A6E6	Colorado 6.85% 15/06/37	US	US	73,000,000	100.935740	100.935740	73,683.09	73,683.09	B	PVB	-4,485.66	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	202598BA9	Commerzbank AG 4.125% 19/09/23	US202598BA98	Commerzbank 4.125% 19/09/23	DE	DE	800,000,000	98.600021	98.600021	788,800.17	788,800.17	B	PVB	-30,271.40	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	202598BA54	Commerzbank AG 4.125% 19/09/23	US202598BA54	Commerzbank 4.125% 19/09/23	DE	DE	3,590,000,000	98.600021	98.600021	3,590,000,000	3,590,000,000	B	PVB	-137,566.41	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	23331AB81	DR Horton Inc 4.75% 15/10/23	US23331AB811	DR HORTON 4.75% 15/10/23	US	US	1,000,000,000	99.958270	99.958270	99,958.27	99,958.27	B	PVB	-239.30	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	23331AB82	DR Horton Inc 2.6% 15/10/25	US23331AB821	DR HORTON 2.6% 15/10/25	US	US	1,000,000,000	91.931260	91.931260	919,312.60	919,312.60	B	PVB	-80,046.91	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	23331AB83	DR Horton Inc 1.3% 15/10/26	US23331AB831	DR HORTON 1.3% 15/10/26	US	US	500,000,000	83.872822	83.872822	419,364.11	419,364.11	B	PVB	-40,097.81	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	247322B29	Delta Air Lines Inc 7% 05/05/25	US247322B291	DELTA AIR LINES 7% 05/05/25	US	US	500,000,000	100.765140	100.765140	503,252.80	503,252.80	B	PVB	-17,417.16	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	25160P4E7	Deutsche Bank AG/New York NY VAR 08/07/31	US25160P4E78	Deutsche Bank 08/07/31	DE	DE	2,500,000,000	80.172102	80.172102	2,004,304.80	2,004,304.80	B	PVB	-91,298.70	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	29265WAA6	Enel SPA VAR 24/09/73	US29265WAA67	ENEL SPA VAR 24/09/73	IT	IT	5,500,000,000	100.230000	100.230000	5,512,650.00	5,512,650.00	B	PVB	-701,820.02	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	30216KA9F	EXPORT-IMPORT BK INDIA 2.25% 13/01/31	US30216KA9F9	EXPORT 2.25% 13/01/31	IN	IN	400,000,000	75.258818	75.258818	301,035.27	301,035.27	G		-74,944.86	IN SCOPE
680009	RUBRICS GLOBAL CREDIT	30390IAE2	Fairfax Financial Holdings Ltd 7.75% 15/07/37	US30390IAE28	FAIRFAX F 7.75% 15/07/37	CA	CA	163,000,000	101.836196	101.836196	165,993.00	165,993.00	B	IBYNA	-18,979.86	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	30390IB06	Fairfax Financial Holdings Ltd 3.375% 03/03/31	US30390IB066	FAIRFAX F 3.375% 03/03/31	CA	CA	500,000,000	80.338464	80.338464	404,692.27	404,692.27	B	PVB	-94,739.69	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	3362796	Nationwide Building Society VAR 22/04/72	GB033627968	Nationwide VAR 22/04/72	GB	GB	160,000,000	102.483800	114.402566	163,974.08	183,044.27	B		-4,435.86	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	345370BW9	Ford Motor Co 9.98% 15/02/47	US345370BW93	Ford Mot 9.98% 15/02/47	US	US	100,000,000	123.849400	123.849400	123,849.40	123,849.40	B	PVB	-24,010.94	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	345397A78	Ford Motor Credit Co LLC 3.37% 17/11/23	US345397A787	FORD MOTO 3.37% 17/11/23	US	US	350,000,000	96.871500	96.871500	339,050.25	339,050.25	B	PVB	-8,806.98	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	35671DC0F	Freeport-McMoran Inc 4.25% 01/03/30	US35671DC0F6	FREEPOR 4.25% 01/03/30	US	US	250,000,000	85.586400	85.586400	214,966.10	214,966.10	B	PVB	-37,223.62	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	35671DC68	Freeport-McMoran Inc 4.375% 01/08/28	US35671DC688	Freepor 4.375% 01/08/28	US	US	2,250,000,000	90.175743	90.175743	2,028,954.22	2,028,954.22	B	PVB	-293,294.54	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	36962GW75	General Electric Co FRN 05/05/26	US36962GW752	GENERAL E 05/05/26	US	US	2,682,000,000	95.647140	95.647140	2,565,256.29	2,565,256.29	B	PVB	93,574.68	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	37045XK61	General Motors Financial Co Inc 3.7% 09/09/23	US37045XK618	GENERAL M 3.7% 09/09/23	US	US	250,000,000	99.547332	99.547332	248,868.33	248,868.33	B	PVB	-861.09	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	37045XK72	General Motors Financial Co Inc 4.35% 17/01/27	US37045XK728	GENERAL M 4.35% 17/01/27	US	US	300,000,000	92.895910	92.895910	278,578.53	278,578.53	B	PVB	-30,370.45	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	37045XD05	General Motors Financial Co Inc 1.25% 08/01/26	US37045XD057	GENERAL M 1.25% 08/01/26	US	US	95,000,000	86.880768	86.880768	81,776.73	81,776.73	B	PVB	-4,713.91	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	378272YA4	Glencore Funding LLC 2.5% 01/09/30	US378272YA43	Glencore 2.5% 01/09/30	AU	AU	150,000,000	76.596433	76.596433	114,894.65	114,894.65	B	PVB	-24,415.13	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	378272B62	Glencore Funding LLC 2.625% 23/09/31	US378272B628	Glencore 2.625% 23/09/31	AU	AU	1,000,000,000	75.057070	75.057070	75,057.57	75,057.57	B	PVB	-12,944.82	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	404280DA4	HSBC Holdings PLC 4.25% 14/03/24	US404280DA48	HSBC HOLD 4.25% 14/03/24	GB	GB	1,200,000,000	97.976378	97.976378	1,175,712.46	1,175,712.46	B	PVB	-31,388.49	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	404280BK4	HSBC Holdings PLC 3.9% 24/05/26	US404280BK48	HSBC HOLD 3.9% 24/05/26	GB	GB	1,100,000,000	98.879112	98.879112	1,032,427.13	1,032,427.13	B	PVB	-67,573.87	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	404280BK4	HSBC Holdings PLC VAR 13/03/28	US404280BK48	HSBC HOLD VAR 13/03/28	GB	GB	300,000,000	90.382167	90.382167	271,146.50	271,146.50	B	PVB	-27,963.12	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	404280BN8	HSBC Holdings PLC VAR 23/09/71	US404280BN80	HSBC hold VAR 23/09/71	GB	GB	3,000,000,000	86.205000	86.205000	2,886,150.00	2,886,150.00	B	PVB	-255,278.22	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	4081234	BNP Paribas SA FRN 23/07/72	FR008131403	BNP Parib FR 23/07/72	FR	FR	71,800,000	71.800000	71.800000	402,360.00	402,360.00	B		6,406.88	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	41983AA45	Hawaiian Airlines 2013-1 Class A 3.9% 15/01/26	US41983AA451	HAWAIIAN AIR 2013-1 Class A 3.9% 15/01/26	US	US	450,750,000	95.176126	95.176126	426,511.17	426,511.17	B	PVB	-86,825.11	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	42127KB09	Welltower LP LLC 4.5% 15/01/24	US42127KB099	WELLTOWER 4.5% 15/01/24	US	US	450,000,000	99.191709	99.191709	446,362.69	446,362.69	B	PVB	-8,675.10	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	44891AAZ0	Hyundai Capital America 4.3% 01/02/24	US44891AAZ03	Hyundai C 4.3% 01/02/24	US	US	206,000,000	98.534791	98.534791	202,981.67	202,981.67	B	PVB	-6,121.31	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	44534M287	Indian Railway Finance Corp Ltd 3.95% 13/02/50	US44534M2874	Indian Ra 3.95% 13/02/50	IN	IN	400,000,000	70.830385	70.830385	283,321.54	283,321.54	B		-101,820.92	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	44662PHR8	JP Morgan Chase & Co VAR 01/02/28	US44662PHR88	JP Morgan VAR 01/02/28	US	US	210,000,000	91.358614	91.358614	192,860.88	192,860.88	B	PVB	-15,163.37	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	446647PB0	JP Morgan Chase & Co VAR 13/05/31	US446647PB09	JP Morgan VAR 13/05/31	US	US	500,000,000	79.303666	79.303666	396,518.48	396,518.48	B	PVB	-103,481.52	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	446647PC7	JP Morgan Chase & Co VAR 26/04/26	US446647PC71	JP Morgan VAR 26/04/26	US	US	850,000,000	86.357676	86.357676	819,040.25	819,040.25	B	PVB	-33,625.86	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	445450SB4	Kinder Morgan Energy Partners LP 4.15% 01/02/24	US445450SB48	KINDER MO 4.15% 01/02/24	US	US	84,000,000	98.729417	98.729417	82,932.71	82,932.71	B	PVB	-1,364.42	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	539439A36	Lloyds Banking Group PLC VAR 27/12/71	US539439A366	LLOYD BANK 27/12/71	GB	GB	500,000,000	91.500000	91.500000	457,500.00	457,500.00	B	PVB	-113,252.92	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	53944Y06	Lloyds Banking Group PLC VAR 14/12/46	US53944Y061	LLOYD BA VAR 14/12/46	GB	GB	61,854,705	61.854795	61.854795	247,419.18	247,419.18	B	PVB	-123,710.75	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	53944YAT0	Lloyds Banking Group PLC VAR 11/08/26	US53944YAT01	LLOYD BA VAR 11/08/26	GB	GB	250,000,000	96.183424	96.183424	240,458.56	240,458.56	B	PVB	-8,748.50	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	556079AD3	Macquarie Bank Ltd VAR 03/03/36	US556079AD36	Macquarie VAR 03/03/36	AU	AU	400,000,000	73.373118	73.373118	293,492.47	293,492.47	B	PVB	-91,754.09	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	594918C6C	Microsoft Corp 3.25% 01/06/50	US594918C6C6	Microsoft 3.25% 01/06/50	US	US	200,000,000	65.727100	65.727100	131,454.20	131,454.20	B	PVB	-49,662.29	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	63111X0A3	Mileage Plus Holdings LLC / Mileage 6.5% 20/06/27	US63111X0A31	MILEAGE P 6.5% 20/06/27	US	US	690,000,000	84.846194	84.846194	571,364.44	571,364.44	B	PVB	-124,443.60	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	63111X0D3	Nasdaq Inc 1.65% 15/01/31	US63111X0D30	NASDAQ I 1.65% 15/01/31	US	US	380,000,000	74.563911	74.563911	514,912.26	514,912.26	B	PVB	-159,577.67	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	63859AD93	Nationwide Building Society 4% 14/09/26	US63859AD939	NATIONWID 4% 14/09/26	GB	GB	3,000,000,000	91.061155	91.061155	364,244.62	364,244.62	B	PVB	-26,904.02	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	65129AD6	Newcrest Finance Pty Ltd 3.25% 13/05/30	US65129AD69	Newcrest 3.25% 13/05/30	AU	AU	1,000,000,000	83.473712	83.473712	834,737.12	834,737.12	B	PVB	-165,201.99	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	73101LA06	POLAND 3.15% 06/04/26	US73101LA068	POLAND 3.15% 06/04/26	PL	PL	95,000,000	91.320660	91.320660	95,320.60	95,320.60	B	PVB	-5,321.74	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	745867AM3	PulteGroup Inc 7.875% 15/03/32	US745867AM30	PulteGroup 7.875% 15/03/32	US	US	1,154,000,000	103.463315	103.463315	1,193,966.66	1,193,966.66	B	PVB	-45,136.68	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	745867AT8	PulteGroup Inc 6% 15/02/35	US745867AT82	PULTEGRO 6% 15/02/35	US	US	883,000,000	90.107188	90.107188	795,646.47	795,646.47	B	PVB	-69,479.07	OUT OF SCOPE</

Account Number	Account Name	Security Number (Full)	Security Description (Long 1)	Security ISIN	Security Description (Short)	Country	Country of Taxation	Shares/Par (Full)	Price	Price (Base)	Traded Market Value	Traded Market Value (Base)	Asset Group	User Defined Afild 115	Unrealized Gain/Loss	Classification
680009	RUBRICS GLOBAL CREDIT	B0Z2RMO	Volkswagen International Finance N VAR 04/09/71	XS0968913342	Volkswagen VAR 04/09/71	DE	EU	2,500,000,000	99.780100	97.748596	2,494,502.50	2,443,714.91	B		-170,248.14	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0Z2RMO	Societe Generale SA VAR 24/03/71	XS1555090028	SOCIETE G VAR 24/03/71	FR	FR	4,762,000,000	97.820000	97.820000	4,651,686.84	4,651,686.84	B		-1,000.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0DN670	Places for People Finance PLC 4.25% 15/12/23	XS1527331430	Places fo 4.25% 15/12/23	GB	EU	262,000,000	97.525202	108.867383	255,516.03	283,232.54	B		-9,208.83	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0DZ514	Barclays PLC 5.2% 12/05/26	US06738EAP07	Barclays 5.2% 12/05/26	GB	GB	200,000,000	95.228050	95.228050	190,456.10	190,456.10	B		-9,773.22	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0DZ1X2	Deutsche Telekom International Fin 2.485% 19/09/23	USM72915AK84	Deutsche 2.485% 19/09/23	DE	NL	350,000,000	97.643860	97.643860	341,753.51	341,753.51	B		-6,079.47	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0F02M2	Verizon Communications Inc 4.5% 17/08/27	AU5C80246129	VERIZON CO INC 4.5% 17/08/27	US	US	2,148,000,000	93.661372	93.661372	2,137,481.47	2,137,481.47	B	PVB	-177,511.61	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0D915X	Lloyds Banking Group PLC 4.75% 23/05/28	AUS029253227	LLOYDS BA 4.75% 23/05/28	GB	GB	1,930,000,000	91.961161	97.126669	1,774,850.41	1,144,150.51	B		-299,422.55	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0F1224	Barclays PLC VAR 15/06/71	XS1571338811	Barclays VAR 15/06/71	GB	EU	96,369,000	107.571611	107.571611	1,927,388.00	2,151,543.22	B	DOB	-202,223.16	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0F2KVC1	Barclays PLC VAR 15/12/71	XS1568012023	Barclays VAR 15/12/71	GB	EU	7,900,000,000	93.375000	93.071512	6,586,625.00	7,352,649.49	B	DOB	-1,846,315.15	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0F2C7Z5	Virgin Money UK PLC 4.2% 13/12/27	AUS029249373	Virgin Money UK PLC 4.2% 13/12/27	GB	GB	151,000,000	93.234100	93.234100	143,800.00	143,800.00	B	PVB	-282,480.20	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0F475WB	Virgin Money UK PLC VAR 23/06/25	XS163124741	VIRGIN MO VAR 23/06/25	GB	EU	116,000,000	92.141608	102.857778	106,884.37	119,315.02	B	PVB	-5,070.54	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0F47N1	Westpac Banking Corp VAR 16/08/29	XS166347187	WESTPAC B VAR 16/08/29	AU	EU	808,206,000	97.909059	96.951206	791,105.20	508,645.74	B		-36,181.62	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0F47V1	Landesbank Baden-Wuerttemberg 4.9% 29/06/27	DE000LB1DV90	LANDESBAN 4.9% 29/06/27	DE	DE	6,000,000,000	90.533718	58.209186	5,432,023.08	3,492,511.61	B		-913,411.61	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0F7M0R0	Boral Finance Pty Ltd 3.75% 01/05/28	US13700EA085	BORAL FIN 3.75% 01/05/28	AU	AU	200,000,000	88.866315	88.866315	177,732.63	177,732.63	B	PVB	-17,274.48	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0F02KX0	Bank of Ireland Group PLC 4.5% 25/11/23	XS1883263151	Bank of I 4.5% 25/11/23	IE	EU	90,500,000	98.356736	98.356736	588,173.28	588,173.28	B		-3,401.70	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0F2NX11	Societe Generale SA 4.7% 20/09/28	FR0013165871	Societe G 4.7% 20/09/28	FR	FR	600,000,000	89.674350	97.566551	538,046.10	345,839.90	B		-107,254.43	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0F3J55	A2D Funding PLC 4.75% 18/10/22	XS0975865949	A2D Fundi 4.75% 18/10/22	GB	EU	38,500,000	99.980909	111.608689	38,492.65	42,969.35	B		-16.84	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0FHM0Z7	Landesbank Baden-Wuerttemberg 5% 17/05/28	DE000LB1P720	Landesban 5% 17/05/28	DE	DE	8,400,000,000	90.013674	57.874821	7,561,148.62	4,861,484.97	B		-1,409,295.69	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0F3K4Y7	Goldman Sachs Group Inc/The 4.5% 16/05/28	AUSC80252989	GOLDMAN S 4.5% 16/05/28	US	US	280,000,000	92.508311	95.487862	259,023.27	166,540.53	B		-40,592.01	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0FYVC66	DNO ASA 8.375% 29/05/24	N00010852643	DNO ASA 8.375% 29/05/24	NO	NO	378,394,000	98.975001	98.975001	377,921.01	377,921.01	B		-10,070.57	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0GT07Z7	Tratluga Funding SA 5.25% 19/03/23	XS1793296465	Tratluga 5.25% 19/03/23	NL	EU	200,000,000	98.150000	98.150000	245,375.00	245,375.00	B		-94.17	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0M63M0	Bealey Insurance DAC 5.5% 10/09/29	AU0310654338	BEALEY I 5.5% 10/09/29	IE	EU	90,500,000	90.500000	90.500000	814,500.00	814,500.00	B		-99,734.62	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0XT793	RL Finance Bonds No. 2 plc VAR 30/11/43	XS0998135718	RL FINANC VAR 30/11/43	GB	EU	500,000,000	97.988400	109.384451	489,942.00	546,922.25	B	PVB	-20,895.68	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0H7XMN7	Societe Generale SA VAR 18/06/71	USF8586CRW49	SOCIETE G SA VAR 18/06/71	FR	FR	500,000,000	96.125000	96.125000	480,625.00	480,625.00	B	DOB	-24,620.65	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0HW874	UBS Group AG VAR 31/07/71	USH4209AJ0371	UBS Group VAR 31/07/71	CH	CH	1,400,000,000	94.870000	94.870000	1,328,180.00	1,173,253.09	B		-119,253.09	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0D2H55	Verizon Communications Inc 2.65% 06/05/30	AUSC80268159	VERIZON C 2.65% 06/05/30	US	US	1,000,000,000	99.188199	95.94518	791,881.99	505,145.18	B		-197,813.07	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0D3G66	BNP Paribas SA VAR 25/09/71	USF181250938	BNP Parib 25/09/71	FR	FR	1,000,000,000	91.829000	91.829000	918,900.00	1,354,387.00	B		-435,487.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B04FZK8	Credit Agricole SA VAR 23/03/72	USF2279RT787	Credit Ag VAR 23/03/72	FR	FR	1,236,000,000	96.178100	96.178100	1,207,996.94	1,207,996.94	B	DOB	-221,987.56	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0U7L81	McDonald's Corp 3.8% 08/03/29	AUSC80261402	MCDONALD 3.8% 08/03/29	US	US	910,000,000	90.498100	98.188286	823,532.71	529,495.20	B		-146,198.41	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0L81G75	Tratluga Group Pte Ltd VAR 31/01/72	XS203327854	Tratluga VAR 31/01/72	SG	EU	1,500,000,000	98.350000	96.47613	1,475,250.00	1,445,214.19	B		-112,586.93	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0L9N06	General Motors Financial Group 3.85% 21/02/23	AUSC80261006	GM FINANC 3.85% 21/02/23	US	US	2,000,000,000	91.680000	91.680000	1,996,715.64	1,749,888.57	B		-246,827.07	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0P13K1	ING Groep NV VAR 16/04/72	XS195651145	ING Groep VAR 16/04/72	NL	EU	4,000,000,000	94.157100	94.157100	376,628.40	376,628.40	B		-5,637.59	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0U1J23	Nationwide Building Society VAR 20/12/71	XS2048709427	Nationwid VAR 20/12/71	GB	EU	1,500,000,000	86.994000	97.111402	1,304,910.00	1,165,671.03	B		-313,500.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0V4K41	Indian Railway Finance Corp Ltd 3.75% 29/03/24	XS1969727491	INDIAN RA 3.75% 29/03/24	IN	EU	400,000,000	97.897000	97.897000	391,588.00	391,588.00	B		-8,416.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0V4K41	Deutsche Bank AG 4.625% 16/12/24	XS1921507068	Deutsche B 4.625% 16/12/24	DE	EU	4,250,000,000	90.804000	102.472140	502,324.50	502,324.50	B		-17,272.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0VPR76	Barclays PLC 4% 26/06/29	AUSC80264521	Barclays 4% 26/06/29	GB	GB	1,000,000,000	85.360128	54.882796	853,601.28	548,827.96	B		-188,270.40	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0K4QM3	Volkswagen Financial Services NV 1.25% 27/06/24	XS2101927945	Volkswage 1.25% 27/06/24	DE	EU	200,000,000	92.507600	93.266234	185,015.20	185,015.20	B		-4,988.17	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0K6Q04	Societe Generale SA VAR 18/04/74	FR0013415106	SOCIETE G VAR 18/04/74	FR	FR	5,200,000,000	88.241006	56.735074	4,588,523.31	2,950,223.83	B		-1,023,987.48	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0K5N62	Lloyds Banking Group PLC VAR 27/03/72	XS208995465	Lloyds Ban 27/03/72	GB	EU	3,750,000,000	93.720800	93.720800	3,558,866.25	3,572,784.72	B		-946,865.61	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0K9G69	Tratluga Group Pte Ltd VAR 24/03/71	XS2385542041	Tratluga VAR 24/03/71	SG	EU	500,000,000	82.750000	82.750000	413,750.00	413,750.00	B		-86,250.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0K9RDW4	Qantas Airways Ltd 3.15% 27/09/28	AUSC80283182	Qantas Ai 3.15% 27/09/28	AU	AU	1,700,000,000	83.631431	53.77120	1,421,734.33	1,914,112.45	B		-243,222.28	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0K8F19	Rothsay Life PLC VAR 17/09/29	XS2049622272	Rothsay VA 17/09/29	GB	EU	400,000,000	94.842500	105.415000	377,730.00	421,660.00	B		-23,148.24	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0MFPF4	Bavport Management Ltd 10.3% 19/12/22	N00010871601	Bavport 10.3% 19/12/22	MU	MU	2,000,000,000	99.601000	99.601000	1,992,020.00	1,992,020.00	B		5,135.15	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0K9G69	IOG PLC 8.5% 28/06/26	XS204308493	IOG PLC 8.5% 28/06/26	GB	EU	1,000,000,000	85.200000	85.200000	963,864.00	963,864.00	B		-154,134.00	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0KRS0D1	IOG Plc FRM 20/09/24	N00010863236	IOG Plc FRM 20/09/24	GB	EU	1,000,000,000	90.250000	101.147850	1,001,478.50	1,001,478.50	B		66,828.88	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0K7QK7	Intermediate Capital Group PLC 1.625% 17/02/27	XS2117435904	Intermedi 1.625% 17/02/27	GB	EU	4,500,000,000	83.303526	81.607482	3,678,658.67	3,672,336.70	B		-688,830.66	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0VH911	Nissan Motor Co Ltd 2.652% 17/03/26	XS2228883277	Nissan MO 2.652% 17/03/26	JP	EU	350,000,000	92.098900	92.23784	322,346.15	315,783.24	B		-10,398.09	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0VH911	Ecuador Social Bond Ser 0% 30/01/35	XS2085383161	Ecuador S 0% 30/01/35	EC	EU	177,210,781.0	76.033585	76.033585	134,741.21	134,741.21	B		-8,387.23	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0KWHL2	Danaos Corp 8.5% 01/03/28	USV1968A341	DANAOS CO 8.5% 01/03/28	GR	NH	1,000,000,000	96.216074	96.216074	962,160.74	962,160.74	B		-53,423.04	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0K5B08	Lloyds Banking Group PLC VAR 27/06/71	XS1043552188	Lloyds Ba VAR 27/06/71	GB	EU	8,500,000,000	101.917600	113.770617	8,662,996.00	9,670,502.43	B	DOB	-622,431.58	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0K7NP2	Gol Finance SA 3% 30/06/26	US144419CA09	Gol Finan 3% 30/06/26	BR	LU	3,250,000,000	61.382015	61.382015	1,994,915.49	1,994,915.49	B		-1,258,388.78	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	B0LQ399	Qantas Airways Ltd 2.9% 27/11/29	AUSC80268357	QANTAS AI 2.9% 27/11/29	AU	AU	1,000,000,000	94.955374							

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	BWV1P24	Intermediate Capital Group PLC 5% 24/03/23	XS1200576699	INTERMED 5% 24/03/23	GB	EU	2,975,000,000	99.704714	111.300372	2,966,215.24	3,311,186.07	B	PVB	-20,774.94	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BWYV176	Fairfax US Inc 4.875% 13/08/24	US1303614A43	Fairfax 10 4.875% 13/08/24	CA	US	2,537,000,000	98.000908	98.000908	2,476,689.91	2,476,689.91	B	PVB	-56,800.01	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BW0141117	Bayport Management Ltd 13% 20/05/25	NO0012496688	Bayport 13% 20/05/25	MU	MU	1,000,000,000	98.852575	98.852575	988,525.75	988,525.75	B	B	-11,474.25	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BWV6PM7	Glencore Funding LLC 4% 16/04/25	XS1218432349	Glencore 4% 16/04/25	AU	EU	1,000,000,000	96.652406	96.652406	966,524.06	966,524.06	B	PVB	-33,731.12	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	300,000,000	92.800150	92.800150	278,400.45	278,400.45	B	B	-20,164.89	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYPN143	Beazley Insurance DAC 5.875% 04/11/26	XS1508697990	Beazley I 5.875% 04/11/26	GB	EU	2,600,000,000	95.933000	95.933000	2,494,258.00	2,494,258.00	B	PVB	-102,987.26	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYP8MY4	Alibaba Group Holding Ltd 3.6% 28/11/24	USG1609WACD50	ALIBABA G 3.6% 28/11/24	CN	KY	450,000,000	97.093213	97.093213	436,919.46	436,919.46	B	PVB	-12,609.22	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYP8782	Societe Generale SA 5% 19/05/27	XS1615104244	SOCIETE G 5% 19/05/27	FR	EU	4,708,000,000	94.751996	60.921353	4,460,923.97	2,868,177.30	B	B	-566,918.15	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYTLR23	Paragon Banking Group PLC 6% 28/08/24	XS1275325758	PARAGON B 6% 28/08/24	GB	EU	3,764,600,000	99.422800	110.985672	3,742,870.73	4,178,166.60	B	PVB	-35,611.66	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYVLM41	Phoenix Group Holdings PLC 5.375% 06/07/27	XS1639849204	Phoenix G 5.375% 06/07/27	GB	EU	4,000,000,000	90.000000	90.000000	3,600,000.00	3,600,000.00	B	B	-670,821.58	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BYVWH10	Vodafone Group PLC 3.25% 13/12/22	AU3CBQ249365	Vodafone 3.25% 13/12/22	GB	GB	700,000,000	98.886499	64.222612	699,205.49	449,558.28	B	PVB	-648.51	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BY22SN7	FCE Bank PLC 1.615% 11/05/23	XS1409362784	FCE Bank 1.615% 11/05/23	GB	EU	1,300,000,000	98.637300	96.629064	1,282,284.90	1,256,177.83	B	B	-16,328.73	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BY2M76	General Motors Financial Co Inc 0.955% 07/09/23	XS1485748393	General M 0.955% 07/09/23	US	EU	350,000,000	97.438300	95.454475	341,034.05	334,090.66	B	PVB	-5,541.50	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BY27853	BNP Paribas SA 4.625% 09/03/27	XS1485729854	BNP Parib 4.625% 09/03/27	FR	EU	2,870,000,000	92.361737	59.284522	2,650,781.85	1,704,335.78	B	B	-325,013.45	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BY27516	BHP Billiton Finance Ltd VAR 22/10/77	XS1309437215	BHP BILLI VAR 22/10/77	AU	EU	2,450,000,000	99.956000	111.592046	2,449,167.00	2,734,005.12	B	PVB	-67,071.56	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BZ016Q5	Bank of Georgia JSC VAR 28/12/71	XS1970667769	Bank of VAR 28/12/71	GE	EU	450,000,000	100.800000	100.800000	453,600.00	453,600.00	B	B	-61,244.78	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	BZ08F46	Qantas Airways Ltd 4.4% 10/10/23	AU3CBQ240059	QANTAS AI 4.4% 10/10/23	AU	AU	3,300,000,000	99.278247	63.831533	3,276,182.15	2,106,440.58	B	B	-28,378.91	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	F2893TAF3	Electricite de France SA VAR 29/07/71	USF2893TAF33	Electric VAR 29/07/71	FR	FR	400,000,000	93.462058	93.462058	373,848.23	373,848.23	B	DDIB	-17,982.88	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	CS568495R9	Macquarie Bank Ltd VAR 03/03/36	USG268495R96	Macquarie VAR 03/03/36	AU	AU	2,000,000,000	73.373118	73.373118	1,467,462.36	1,467,462.36	B	B	-501,236.80	OUT OF SCOPE
680009	RUBRICS GLOBAL CREDIT	U4945QAB5	Kinder Morgan Inc 5.625% 15/11/23	USU4945QAB50	Kinder Mo 5.625% 15/11/23	US	US	175,000,000	100.090989	100.090989	175,159.23	175,159.23	B	PVB	-2,196.26	OUT OF SCOPE