

MONTHLY INDEX UPDATE

Qualified Global Conv Hedged (GBP)

December 2024

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Qualified Global Conv Hedged (GBP)

Index Constituents and Weights before rebalancing (GBP Cash includes FX P&L)

RIC	Security Name	Region	Weighting EoD 11 Dec 2024
FR0013521085=	Accor 0.7% 2027	Europe	0.2344
007973AE0=	Advanced Energy 2.5% 2028	US	0.2430
00827BAB2=	Affirm 0% 2026	US	0.4169
US256560470=	AIA Group(Citi) 0% 2026	Asia ex Japan	0.0748
008911BF5=	Air Canada 4% 2025	Other Markets	0.1306
00922RAD7=	Air Transport 3.875% 2029	US	0.1533
009066AB7=	Airbnb 0% 2026	US	0.7183
00971TAJ0=	Akamai Technologies 0.125% 2025	US	0.4802
00971TAL5=	Akamai Technologies 0.375% 2027	US	0.4506
00971TAN1=	Akamai Technologies 1.125% 2029	US	0.4848
011642AB1=	Alarm.com 0% 2026	US	0.1800
G01719AJ5=	Alibaba 0.5% 2031	US	2.0993
018802AC2=	Alliant Energy 3.875% 2026	US	0.2301
02043QAB3=	Alnylam Pharmaceuticals 1% 2027	US	0.4405
ES215444805=	Amadeus IT Group 1.5% 2025	Europe	0.3917
02376RAF9=	American Airlines 6.5% 2025	US	0.4636
03040WBE4=	American Water Works 3.625% 2026	US	0.4007
AT178607227=	ams-OSRAM 0% 2025	Europe	0.1756
AT225175292=	ams-OSRAM 2.125% 2027	Europe	0.2357
JP241370844=	ANA Holdings 0% 2031	Japan	0.4179
75606DAP6=	Anywhere 0.25% 2026	US	0.1358
04271TAB6=	Array Technologies 1% 2028	US	0.1170
US230698228=	Asahi Holdings 0% 2026	Japan	0.0691
04351PAD3=	Ascendis Pharma 2.25% 2028	US	0.2414
CH0519568=	Avolta AG 0.75% 2026	Europe	0.2130
05464CAB7=	Axon Enterprise 0.5% 2027	US	0.7534
08265TAB5=	Bentley Systems 0.125% 2026	US	0.2557
08265TAD1=	Bentley Systems 0.375% 2027	US	0.1993
090043AD2=	BILL 0% 2027	US	0.1959
09061GAK7=	BioMarin Pharmaceutical 1.25% 2027	US	0.2132
852234AJ2=	Block 0% 2026	US	0.2037
852234AF0=	Block 0.125% 2025	US	0.3912
852234AK9=	Block 0.25% 2027	US	0.1920
093712AK3=	Bloom Energy 3% 2028	US	0.3516
FR0014008OH3=	BNP Paribas 0% 2025	Europe	0.2156
09857LAN8=	Booking Holdings 0.75% 2025	US	0.8677
10806XAD4=	BridgeBio Pharma 2.25% 2029	US	0.2498
10806XAB8=	BridgeBio Pharma 2.5% 2027	US	0.2261
FR001400GVB0=	Bureau Veritas(Wendel) 2.625% 2026	Europe	0.3217
12685JAE5=	Cable One 0% 2026	US	0.2025
143658BV3=	Carnival 5.75% 2027	US	0.9188
HK228786756=	Cathay Pacific 2.75% 2026	Asia ex Japan	0.4055

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Index Constituents and Weights before rebalancing (GBP Cash includes FX P&L)

RIC	Security Name	Region	Weighting EoD 11 Dec 2024
ES202121233=	Cellnex Telecom 0.5% 2028	Europe	0.3594
ES225758085=	Cellnex Telecom 0.75% 2031	Europe	0.5345
ES259774110=	Cellnex Telecom 2.125% 2030	Europe	0.4300
15189TBD8=	CenterPoint Energy 4.25% 2026	US	0.3924
163092AD1=	Chegg 0.125% 2025	US	0.1331
VG226484086=	China Hongqiao Group 5.25% 2026	Asia ex Japan	0.2336
17243VAB8=	Cinemark 4.5% 2025	US	0.4127
FR0013489739=	Clariane 0.875% 2027	Europe	0.1180
18915MAC1=	Cloudflare 0% 2026	US	0.4775
125896BX7=	CMS Energy 3.375% 2028	US	0.3208
19260QAB3=	Coinbase Global 0.5% 2026	US	0.5594
20717MAB9=	Confluent 0% 2027	US	0.3800
207410AH4=	ConMed 2.25% 2027	US	0.2879
126349AH2=	CSG Systems 3.875% 2028	US	0.1693
JP255056425=	CyberAgent 0% 2029	Japan	0.1011
23282WAC4=	Cytokinetics 3.5% 2027	US	0.2605
JP267637369=	Daifuku 0% 2028	Japan	0.0888
JP267637423=	Daifuku 0% 2030	Japan	0.0911
JP274301619=	Daiwa House 0% 2029	Japan	0.2582
JP274301660=	Daiwa House 0% 2030	Japan	0.2602
23804LAB9=	Datadog 0.125% 2025	US	0.4853
LU274042958=	Davide Campari 2.375% 2029	Europe	0.2130
LU263079540=	Davide Campari(Lagfin) 3.5% 2028	Europe	0.1994
15677JAD0=	Dayforce Inc. 0.25% 2026	US	0.2120
DEA3MP42=	Delivery Hero 1% 2026	Europe	0.2490
DEA254Y9=	Delivery Hero 1% 2027	Europe	0.3234
DEA3H2WQ=	Delivery Hero 1.5% 2028	Europe	0.2659
DEA3MP43=	Delivery Hero 2.125% 2029	Europe	0.1736
DEA30V5R=	Delivery Hero 3.25% 2030	Europe	0.4159
DEA3H2UK=	Deutsche Lufthansa 2% 2025	Europe	0.2415
DEA2G87D=	Deutsche Post 0.05% 2025	Europe	0.3943
US247087036=	Deutsche Telekom(JPM) 0% 2025	Europe	0.2318
252131AK3=	DexCom 0.25% 2025	US	0.4442
252131AM9=	Dexcom 0.375% 2028	US	0.4305
AU248763752=	Dexus 3.5% 2027	Other Markets	0.1263
IT233942600=	DiaSorin 0% 2028	Europe	0.1771
25402DAB8=	DigitalOcean 0% 2026	US	0.5109
26142RAB0=	DraftKings 0% 2028	US	0.4213
26210CAC8=	Dropbox 0% 2026	US	0.2643
26210CAD6=	Dropbox 0% 2028	US	0.2710
26441CBY0=	Duke Energy 4.125% 2026	US	0.6851
FR0014003YP6=	Edenred 0% 2028	Europe	0.1438

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RIC	Security Name	Region	Weighting EoD 11 Dec 2024
FR001400AFJ9=	Elis 2.25% 2029	Europe	0.2024
IT263795261=	ENI 2.95% 2030	Europe	0.4157
194014AB2=	Enovis Corporation 3.875% 2028	US	0.1935
29355AAH0=	Enphase Energy 0% 2026	US	0.2254
29355AAK3=	Enphase Energy 0% 2028	US	0.1840
29415FAD6=	Envista Holdings 1.75% 2028	US	0.1749
SG250591861=	ESR Group(Straits) 3.25% 2028	Asia ex Japan	0.1048
29786AAJ5=	Etsy 0.125% 2026	US	0.2465
29786AAL0=	Etsy 0.125% 2027	US	0.2151
29786AAN6=	Etsy 0.25% 2028	US	0.3160
298736AL3=	Euronet Worldwide 0.75% 2049	US	0.1988
DEA3E44N=	Evonik(RAG) 0% 2026	Europe	0.1955
DEA30VPN=	Evonik(RAG) 1.875% 2029	Europe	0.2157
DEA352B2=	Evonik(RAG) 2.25% 2030	Europe	0.2178
30063PAB1=	Exact Sciences 0.375% 2027	US	0.2046
30063PAC9=	Exact Sciences 0.375% 2028	US	0.2041
30063PAA3=	Exact Sciences 1% 2025	US	0.0959
30212PBE4=	Expedia Group 0% 2026	US	0.3810
VG219365381=	Far East Horizon(Universe) 2.5% 2025	Asia ex Japan	0.1196
SE259123631=	Fastighets AB Balder 3.5% 2028	Europe	0.2474
JP263383630=	Ferrotec 0% 2028	Japan	0.0667
337932AR8=	FirstEnergy 4% 2026	US	0.5769
338307AD3=	Five9 0.5% 2025	US	0.1624
33835LAA3=	Fiverr 0% 2025	US	0.1667
AU225034770=	Flight Centre Travel 2.5% 2027	Other Markets	0.0848
343412AJ1=	Fluor 1.125% 2029	US	0.3030
345370CZ1=	Ford Motor 0% 2026	US	0.8607
531229AQ5=	Formula One Group 2.25% 2027	US	0.2222
358039AB1=	Freshpet 3% 2028	US	0.3396
BE6327660591=	GBL(Sagerpar) 0% 2026	Europe	0.1924
TW265350852=	Gigabyte Technology 0% 2028	Asia ex Japan	0.1135
JE179961423=	Glencore 0% 2025	Europe	0.2363
670704AJ4=	Globus Medical/NuVasive 0.375% 2025	US	0.1701
387328AD9=	Granite Construction 3.75% 2028	US	0.3066
393657AM3=	Greenbrier 2.875% 2028	US	0.1870
40131MAB5=	Guardant Health 0% 2027	US	0.3678
401617AF2=	Guess? 3.75% 2028	US	0.1340
40171VAA8=	Guidewire Software 1.25% 2025	US	0.1610
KY220677966=	H World Group (Trip.com) 1.5% 2027	US	0.2100
44332NAB2=	H World Group 3% 2026	US	0.2059
405024AB6=	Haemonetics 0% 2026	US	0.1073
40637HAD1=	Halozyme Therapeutics 0.25% 2027	US	0.2923

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RIC	Security Name	Region	Weighting EoD 11 Dec 2024
40637HAF6=	Halozyme Therapeutics 1% 2028	US	0.2972
MX259076412=	Heineken(FEMSA) 2.625% 2026	Europe	0.2037
TW236325075=	Hon Hai Precision 0% 2026	Asia ex Japan	0.2437
TW288611327=	Hon Hai Precision 0% 2029	Asia ex Japan	0.2623
443573AD2=	Hubspot 0.375% 2025	US	0.4470
ES234311310=	IAG 1.125% 2028	Europe	0.3997
ES255756583=	Iberdrola 0.8% 2027	Europe	0.1981
JP277431122=	Ibiden 0% 2031	Japan	0.1692
45667GAG8=	Infinera 3.75% 2028	US	0.2145
JP279091213=	INFRONEER Holdings 0% 2029	Japan	0.1472
45765UAB9=	Insight Enterprises 0.75% 2025	US	0.3045
457669AB5=	Insmed 0.75% 2028	US	0.5069
45784PAK7=	Insulet 0.375% 2026	US	0.3998
LU227037814=	Int Workplace Group 0.5% 2027	Europe	0.0730
45826HAB5=	Integer Holdings 2.125% 2028	US	0.3237
457985AM1=	Integra LifeSciences 0.5% 2025	US	0.2121
45867GAD3=	InterDigital 3.5% 2027	US	0.4434
462222AD2=	Ionis Pharmaceuticals 0% 2026	US	0.2371
462222AF7=	Ionis Pharmaceuticals 1.75% 2028	US	0.2254
KY278688330=	iQIYI 6.5% 2028	US	0.2236
IT269330112=	Italgas(SNAM) 3.25% 2028	Europe	0.2136
465741AN6=	Itron 0% 2026	US	0.1866
47074LAB1=	Jamf Holding Corp 0.125% 2026	US	0.1305
472145AF8=	Jazz Pharmaceuticals 2% 2026	US	0.3890
G8208BAA9=	JD.com 0.25% 2029	US	0.8508
GB235146517=	Jet2 1.625% 2026	Europe	0.1757
477143AP6=	JetBlue Airways 0.5% 2026	US	0.1167
JP268231358=	JFE Holdings 0% 2028	Japan	0.2221
477839AB0=	John Bean Technologies 0.25% 2026	US	0.1514
NL229601989=	Just Eat Takeaway 0% 2025	Europe	0.2338
NL229602179=	Just Eat Takeaway 0.625% 2028	Europe	0.1815
JP277142317=	Kansai Paint 0% 2029	Japan	0.1546
JP277142333=	Kansai Paint 0% 2031	Japan	0.1028
JP292052243=	Kasumigaseki Capital 0% 2029	Japan	0.0517
KY215858049=	Kingsoft 0.625% 2025	Asia ex Japan	0.1699
US271334419=	Klepierre(Simon) 3.5% 2026	Europe	0.3295
JP272791589=	Kobe Steel 0% 2028	Japan	0.0623
JP272792062=	Kobe Steel 0% 2030	Japan	0.0623
JP228604933=	Kyoritsu Maintenance 0% 2026	Japan	0.0928
LU256603209=	L`Oreal (Citi) 0% 2028	Europe	0.1076
516544AB9=	Lantheus Holdings 2.625% 2027	US	0.3004
501812AB7=	LCI Industries 1.125% 2026	US	0.1779

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RIC	Security Name	Region	Weighting EoD 11 Dec 2024
DEA289T2=	LEG Immobilien 0.4% 2028	Europe	0.2001
DEA2GSDH=	LEG Immobilien 0.875% 2025	Europe	0.1583
DEA3L21D=	LEG Immobilien 1% 2030	Europe	0.2102
HK252339086=	Lenovo Group 2.5% 2029	Asia ex Japan	0.3223
KR264785634=	LG Energy Solutions 1.25% 2028	Asia ex Japan	0.3753
KR264785677=	LG Energy Solutions 1.6% 2030	Asia ex Japan	0.3593
50202MAB8=	Li Auto 0.25% 2028	US	0.3685
HK256066254=	Link REIT 4.5% 2027	Asia ex Japan	0.1637
538034AU3=	Live Nation 2% 2025	US	0.1955
538034BA6=	Live Nation Ent 3.125% 2029	US	0.5444
538146AD3=	LivePerson 0% 2026	US	0.0597
55024UAF6=	Lumentum 0.5% 2028	US	0.3245
55024UAH2=	Lumentum 1.5% 2029	US	0.3357
55024UAD1=	Lumentum Holdings 0.5% 2026	US	0.4536
US278291251=	LVMH(Citi) 1% 2029	Europe	0.1509
55087PAB0=	Lyft 1.5% 2025	US	0.1462
55405YAB6=	MACOM Technology Solutions 0.25% 2026	US	0.2914
57164YAD9=	Marriott Vacations 0% 2026	US	0.2095
57164YAF4=	Marriott Vacations 3.25% 2027	US	0.2120
KY233356875=	Meituan 0% 2027	Asia ex Japan	0.5574
KY233356905=	Meituan 0% 2028	Asia ex Japan	0.5460
JP228641804=	Menicon 0% 2025	Japan	0.0575
JP235717204=	Mercari 0% 2026	Japan	0.0316
JP235717468=	Mercari 0% 2028	Japan	0.0335
GB234184300=	Mercedes-Benz Group (Barclays) 0% 2025	Europe	0.1498
594972AE1=	MicroStrategy 0% 2027	US	1.1662
596278AB7=	Middleby 1% 2025	US	0.3367
DEA2YPE7=	MTU Aero 0.05% 2027	Europe	0.2105
JP282920476=	Nagoya Railroad 0% 2033	Japan	0.0642
JP282920492=	Nagoya Railroad 0% 2034	Japan	0.0645
IT230584290=	Nexi 0% 2028	Europe	0.3534
GB216181972=	Nexi 1.75% 2027	Europe	0.1914
653656AB4=	NICE 0% 2025	Other Markets	0.1696
62914VAJ5=	NIO 3.875% 2029	US	0.1704
62914VAK2=	NIO 4.625% 2030	US	0.1589
62914VAF3=	NIO Inc 0.5% 2027	US	0.1904
JP183704290=	Nippon Corp 0% 2025	Japan	0.0657
JP238292379=	Nipro Corp 0% 2026	Japan	0.0802
UNKNOWN RIC	Northern Oil & Gas 3.625% 2029	US	0.2397
62886HBD2=	Norwegian Cruise 1.125% 2027	US	0.4694
62886HBK6=	Norwegian Cruise Line 2.5% 2027	US	0.1977
62886HAX9=	Norwegian Cruise Line 5.375% 2025	US	0.2650

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RIC	Security Name	Region	Weighting EoD 11 Dec 2024
TW235824124=	Novatek(UMC) 0% 2026	Asia ex Japan	0.0744
67011XAB9=	Novocure 0% 2025	US	0.2050
629377CG5=	NRG Energy 2.75% 2048	US	0.2081
JP267988030=	NTN 0% 2025	Japan	0.0550
67059NAH1=	Nutanix 0.25% 2027	US	0.2751
JP271701055=	Nxera Pharma 0.25% 2028	Japan	0.0795
GB219045581=	Ocado Group 0.75% 2027	Europe	0.1448
679295AD7=	Okta 0.125% 2025	US	0.1885
682189AS4=	ON Semiconductor 0% 2027	US	0.4261
682189AU9=	ON Semiconductor 0.5% 2029	US	0.5558
686688AB8=	Ormat Technologies 2.5% 2027	US	0.1751
JP273021329=	OSG 0% 2030	Japan	0.0572
69553PAD2=	PagerDuty 1.5% 2028	US	0.1570
697435AF2=	Palo Alto Networks 0.375% 2025	US	0.9848
JP258410505=	Park24 0% 2028	Japan	0.0858
722304AC6=	PDD Holdings 0% 2025	US	0.2727
70509VAA8=	Pebblebrook Hotel Trust 1.75% 2026	US	0.2724
705573AB9=	Pegasystems 0.75% 2025	US	0.1776
BE256136988=	Pernod Ricard(GBL) 2.125% 2025	Europe	0.1985
CN285974623=	Ping An Insurance 0.875% 2029	Asia ex Japan	1.6328
IT227655259=	Pirelli 0% 2025	Europe	0.2055
737446AT1=	Post Holdings 2.5% 2027	US	0.2657
69352PAS2=	PPL Corporation 2.875% 2028	US	0.4057
743312AB6=	Progress Software 1% 2026	US	0.1728
FR0013520681=	Puma(Selena) 0% 2025	Europe	0.1966
NL227506199=	Qiagen 0% 2027	Europe	0.1817
NL289817557=	Qiagen 2.5% 2031	Europe	0.1974
TW289414959=	Quanta Computer 0% 2029	Asia ex Japan	0.4003
753422AF1=	Rapid7 0.25% 2027	US	0.2108
75737FAE8=	Redfin 0.5% 2027	US	0.1460
JP226707964=	Relo Group 0% 2027	Japan	0.0549
JP280927589=	Resonac Holdings 0% 2028	Japan	0.2883
DEA30V8S=	Rheinmetall 1.875% 2028	Europe	0.4068
DEA30V8T=	Rheinmetall 2.25% 2030	Europe	0.4149
76680RAH0=	RingCentral 0% 2026	US	0.2159
76954AAD5=	Rivian Automotive 3.625% 2030	US	0.6120
76954AAB9=	Rivian Automotive 4.625% 2029	US	0.6063
JP279962168=	ROHM 0% 2029	Japan	0.2439
JP279962206=	ROHM 0% 2031	Japan	0.2381
780153BQ4=	Royal Caribbean Cruises 6% 2025	US	0.6105
FR0014003Z32=	Safran 0% 2028	Europe	0.3579
IT267753849=	Saipem 2.875% 2029	Europe	0.2940

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RIC	Security Name	Region	Weighting EoD 11 Dec 2024
JP272645981=	Sanrio 0% 2028	Japan	0.1385
803607AD2=	Sarepta Therapeutics 1.25% 2027	US	0.4877
ZA254624837=	Sasol 4.5% 2027	Other Markets	0.2610
JP285724031=	SBI Holdings 0% 2031	Japan	0.2704
FR001400R1R6=	Schneider Electric 1.625% 2031	Europe	0.3270
FR272577102=	Schneider Electric 1.97% 2030	Europe	0.3384
81141RAG5=	Sea Ltd 0.25% 2026	US	0.5571
81141RAF7=	Sea Ltd 2.375% 2025	US	0.5940
81180WBL4=	Seagate Technology 3.5% 2028	US	0.7534
JP231594884=	Seino Holdings 0% 2026	Japan	0.0767
JP230776920=	Senko 0% 2025	Japan	0.0593
82452JAB5=	Shift4 Payments 0% 2025	US	0.3494
82452JAD1=	Shift4 Payments 0.5% 2027	US	0.2608
82509LAA5=	Shopify 0.125% 2025	US	0.3681
ZA272583404=	Sibanye-Stillwater 4.25% 2028	Other Markets	0.2066
SG226002529=	Singapore Airlines 1.625% 2025	Asia ex Japan	0.3178
531229AP7=	Sirius XM Holdings 3.75% 2028	US	0.2375
KR260773640=	SK hynix 1.75% 2030	Asia ex Japan	0.9811
83304AAF3=	Snap 0% 2027	US	0.3799
83304AAH9=	Snap 0.125% 2028	US	0.4711
83417MAD6=	Solaredge Technologies 0% 2025	US	0.1235
842587DP9=	Southern Co 3.875% 2025	US	0.7083
844741BG2=	Southwest Airlines 1.25% 2025	US	0.6334
FR001400F2K3=	Spie 2% 2028	Europe	0.1792
84921RAB6=	Spotify Technology 0% 2026	US	0.6233
85571BBA2=	Starwood Property 6.75% 2027	US	0.1585
NL221199715=	STMicroelectronics 0% 2025	Europe	0.2778
NL221199723=	STMicroelectronics 0% 2027	Europe	0.2741
86333MAA6=	Stride Inc 1.125% 2027	US	0.3319
86745KAF1=	Sunnova 0.25% 2026	US	0.1388
86745KAH7=	Sunnova 2.625% 2028	US	0.0980
DEA3E46Y=	TAG Immobilien 0.625% 2026	Europe	0.1797
JP270026966=	Taiyo Yuden 0% 2030	Japan	0.1208
JP191558855=	Takashimaya 0% 2028	Japan	0.1879
87874RAD2=	TechTarget 0% 2026	US	0.1557
87918AAF2=	Teladoc Health 1.25% 2027	US	0.3323
539183AA1=	Teladoc/Livongo 0.875% 2025	US	0.2054
AU286296149=	Telix Pharma 2.375% 2029	Other Markets	0.1915
US268883720=	Tencent(GS) 0% 2027	Asia ex Japan	0.1367
88162GAB9=	Tetra Tech Inc 2.25% 2028	US	0.2704
JP263186893=	Toho Holdings 0% 2028	Japan	0.0507
JP263516745=	Tokyu 0% 2028	Japan	0.0763

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RIC	Security Name	Region	Weighting EoD 11 Dec 2024
JP263516796=	Tokyu 0% 2030	Japan	0.0776
JP283337251=	TORIDOLL Holdings 0% 2031	Japan	0.0584
US257625044=	TotalEnergies(BAML) 0% 2026	Europe	0.1473
89377MAB5=	Transmedics Group 1.5% 2028	US	0.1875
DEA383JQ=	TUI 1.95% 2031	Europe	0.2378
902252AB1=	Tyler Technologies 0.25% 2026	US	0.2983
90353TAJ9=	Uber Technologies 0% 2025	US	0.4452
FR001400DV38=	Ubisoft Entertainment 2.375% 2028	Europe	0.1758
FR001400MA32=	Ubisoft Entertainment 2.875% 2031	Europe	0.1707
BE6322623669=	Umicore 0% 2025	Europe	0.1956
912909AT5=	United States Steel 5% 2026	US	0.3585
91332UAB7=	Unity Software 0% 2026	US	0.4282
91680MAB3=	Upstart Holdings 0.25% 2026	US	0.1046
91688FAB0=	Upwork 0.25% 2026	US	0.1274
91879QAN9=	Vail Resorts 0% 2025	US	0.2069
92277GAZ0=	Ventas 3.75% 2026	US	0.3844
928298AR9=	Vishay Intertech 2.25% 2030	US	0.2646
94419LAF8=	Wayfair 1% 2026	US	0.2628
94419LAP6=	Wayfair 3.25% 2027	US	0.3133
94419LAR2=	Wayfair 3.5% 2028	US	0.3776
958102AT2=	Western Digital 3% 2028	US	0.9122
GB233923214=	WH Smith 1.625% 2026	Europe	0.1506
TW285349311=	Wiwynn 0% 2029	Asia ex Japan	0.2461
92940WAD1=	WIX.Com 0% 2025	US	0.2130
977852AB8=	Wolfspeed 0.25% 2028	US	0.1353
225447AD3=	Wolfspeed 1.75% 2026	US	0.1942
977852AD4=	Wolfspeed 1.875% 2029	US	0.2912
98139AAD7=	Workiva 1.25% 2028	US	0.2768
98149GAB6=	World Kinect 3.25% 2028	US	0.1564
FR0013526803=	Worldline 0% 2025	Europe	0.1540
FR0013439304=	Worldline 0% 2026	Europe	0.2785
CN291909965=	WuXi AppTec 0% 2025	Asia ex Japan	0.1881
US259660050=	Wynn Macau 4.5% 2029	Asia ex Japan	0.2359
NZ283436535=	Xero 1.625% 2031	Other Markets	0.4086
KY226911286=	Xiaomi 0% 2027	Asia ex Japan	0.3471
CN290899273=	Yankuang Energy Group 3.5% 2029	Asia ex Japan	0.1879
DEA3E458=	Zalando 0.05% 2025	Europe	0.1569
DEA3E459=	Zalando 0.625% 2027	Europe	0.1847
KY274270764=	Zhen Ding Technology 0% 2029	Asia ex Japan	0.1614
VG217166322=	Zhongsheng Group 0% 2025	Asia ex Japan	0.1757
CN284952065=	Zijin Mining Group 1% 2029	Asia ex Japan	0.7825
98954MAH4=	Zillow Group 2.75% 2025	US	0.2019

Qualified Global Conv Hedged (GBP)

Index Constituents and Weights before rebalancing (GBP Cash includes FX P&L)

RIC	Security Name	Region	Weighting EoD 11 Dec 2024
98980GAB8=	Zscaler 0.125% 2025	US	0.6137
98980AAB1=	ZTO Express (Cayman) 1.5% 2027	US	0.3755
Cash	Total Cash in USD		2.2330
Cash	Total Cash in GBP		0.0547
Cash	Total Cash in JPY		0.2252
Cash	Total Cash in AUD		0.0861
Cash	Total Cash in HKD		0.0984
Cash	Total Cash in SGD		0.0020
Cash	Total Cash in EUR		0.8249

Qualified Global Conv Hedged (GBP)

Index Constituents and Weights after rebalancing (GBP Cash includes FX P&L)

RIC	Security Name	Region	Weighting SoD 12 Dec 2024
FR0013521085=	Accor 0.7% 2027	Europe	0.2413
007973AE0=	Advanced Energy 2.5% 2028	US	0.2502
00827BAB2=	Affirm 0% 2026	US	0.4291
US256560470=	AIA Group(Citi) 0% 2026	Asia ex Japan	0.0770
008911BF5=	Air Canada 4% 2025	Other Markets	0.1345
00922RAD7=	Air Transport 3.875% 2029	US	0.1579
009066AB7=	Airbnb 0% 2026	US	0.7393
00971TAJ0=	Akamai Technologies 0.125% 2025	US	0.4943
00971TAL5=	Akamai Technologies 0.375% 2027	US	0.4639
00971TAN1=	Akamai Technologies 1.125% 2029	US	0.4991
011642AB1=	Alarm.com 0% 2026	US	0.1853
G01719AJ5=	Alibaba 0.5% 2031	US	2.1609
018802AC2=	Alliant Energy 3.875% 2026	US	0.2369
02043QAB3=	Alnylam Pharmaceuticals 1% 2027	US	0.4534
ES215444805=	Amadeus IT Group 1.5% 2025	Europe	0.4033
02376RAF9=	American Airlines 6.5% 2025	US	0.4772
03040WBE4=	American Water Works 3.625% 2026	US	0.4125
AT178607227=	ams-OSRAM 0% 2025	Europe	0.1807
AT225175292=	ams-OSRAM 2.125% 2027	Europe	0.2427
JP241370844=	ANA Holdings 0% 2031	Japan	0.4301
75606DAP6=	Anywhere 0.25% 2026	US	0.1397
04271TAB6=	Array Technologies 1% 2028	US	0.1204
US230698228=	Asahi Holdings 0% 2026	Japan	0.0712
04351PAD3=	Ascendis Pharma 2.25% 2028	US	0.2485
CH0519568=	Avolta AG 0.75% 2026	Europe	0.2193
05464CAB7=	Axon Enterprise 0.5% 2027	US	0.7755
08265TAB5=	Bentley Systems 0.125% 2026	US	0.2632
08265TAD1=	Bentley Systems 0.375% 2027	US	0.2051
09061GAK7=	BioMarin Pharmaceutical 1.25% 2027	US	0.2194
852234AJ2=	Block 0% 2026	US	0.2097
852234AF0=	Block 0.125% 2025	US	0.4026
852234AK9=	Block 0.25% 2027	US	0.1977
093712AK3=	Bloom Energy 3% 2028	US	0.3619
FR0014008OH3=	BNP Paribas 0% 2025	Europe	0.2219
09857LAN8=	Booking Holdings 0.75% 2025	US	0.8931
10806XAD4=	BridgeBio Pharma 2.25% 2029	US	0.2572
10806XAB8=	BridgeBio Pharma 2.5% 2027	US	0.2328
FR001400GVB0=	Bureau Veritas(Wendel) 2.625% 2026	Europe	0.3312
12685JAE5=	Cable One 0% 2026	US	0.2084
143658BV3=	Carnival 5.75% 2027	US	0.9458
HK228786756=	Cathay Pacific 2.75% 2026	Asia ex Japan	0.4175
ES202121233=	Cellnex Telecom 0.5% 2028	Europe	0.3699

Qualified Global Conv Hedged (GBP)

Index Constituents and Weights after rebalancing (GBP Cash includes FX P&L)

RIC	Security Name	Region	Weighting SoD 12 Dec 2024
ES225758085=	Cellnex Telecom 0.75% 2031	Europe	0.5502
ES259774110=	Cellnex Telecom 2.125% 2030	Europe	0.4426
15189TBD8=	CenterPoint Energy 4.25% 2026	US	0.4039
163092AD1=	Chegg 0.125% 2025	US	0.1370
VG226484086=	China Hongqiao Group 5.25% 2026	Asia ex Japan	0.2405
17243VAB8=	Cinemark 4.5% 2025	US	0.4248
FR0013489739=	Clariane 0.875% 2027	Europe	0.1215
18915MAC1=	Cloudflare 0% 2026	US	0.4915
125896BX7=	CMS Energy 3.375% 2028	US	0.3302
19260QAB3=	Coinbase Global 0.5% 2026	US	0.5758
20717MAB9=	Confluent 0% 2027	US	0.3912
207410AH4=	ConMed 2.25% 2027	US	0.2964
126349AH2=	CSG Systems 3.875% 2028	US	0.1743
JP255056425=	CyberAgent 0% 2029	Japan	0.1040
23282WAC4=	Cytokinetics 3.5% 2027	US	0.2682
JP267637369=	Daifuku 0% 2028	Japan	0.0914
JP267637423=	Daifuku 0% 2030	Japan	0.0938
JP274301619=	Daiwa House 0% 2029	Japan	0.2658
JP274301660=	Daiwa House 0% 2030	Japan	0.2678
23804LAB9=	Datadog 0.125% 2025	US	0.4995
LU274042958=	Davide Campari 2.375% 2029	Europe	0.2193
LU263079540=	Davide Campari(Lagfin) 3.5% 2028	Europe	0.2053
15677JAD0=	Dayforce Inc. 0.25% 2026	US	0.2183
DEA3MP42=	Delivery Hero 1% 2026	Europe	0.2563
DEA254Y9=	Delivery Hero 1% 2027	Europe	0.3329
DEA3H2WQ=	Delivery Hero 1.5% 2028	Europe	0.2738
DEA3MP43=	Delivery Hero 2.125% 2029	Europe	0.1788
DEA30V5R=	Delivery Hero 3.25% 2030	Europe	0.4282
DEA3H2UK=	Deutsche Lufthansa 2% 2025	Europe	0.2486
DEA2G87D=	Deutsche Post 0.05% 2025	Europe	0.4059
US247087036=	Deutsche Telekom(JPM) 0% 2025	Europe	0.2386
252131AK3=	DexCom 0.25% 2025	US	0.4572
252131AM9=	Dexcom 0.375% 2028	US	0.4431
AU248763752=	Dexus 3.5% 2027	Other Markets	0.1301
IT233942600=	DiaSorin 0% 2028	Europe	0.1823
25402DAB8=	DigitalOcean 0% 2026	US	0.5259
26142RAB0=	DraftKings 0% 2028	US	0.4337
26210CAC8=	Dropbox 0% 2026	US	0.2721
26210CAD6=	Dropbox 0% 2028	US	0.2790
26441CBY0=	Duke Energy 4.125% 2026	US	0.7053
FR0014003YP6=	Edenred 0% 2028	Europe	0.1480
FR001400AFJ9=	Elis 2.25% 2029	Europe	0.2084

Qualified Global Conv Hedged (GBP)

Index Constituents and Weights after rebalancing (GBP Cash includes FX P&L)

RIC	Security Name	Region	Weighting SoD 12 Dec 2024
IT263795261=	ENI 2.95% 2030	Europe	0.4280
194014AB2=	Enovis Corporation 3.875% 2028	US	0.1992
29355AAH0=	Enphase Energy 0% 2026	US	0.2321
29355AAK3=	Enphase Energy 0% 2028	US	0.1894
29415FAD6=	Envista Holdings 1.75% 2028	US	0.1800
SG250591861=	ESR Group(Straits) 3.25% 2028	Asia ex Japan	0.1079
29786AAJ5=	Etsy 0.125% 2026	US	0.2537
29786AAL0=	Etsy 0.125% 2027	US	0.2214
29786AAN6=	Etsy 0.25% 2028	US	0.3252
298736AL3=	Euronet Worldwide 0.75% 2049	US	0.2046
DEA3E44N=	Evonik(RAG) 0% 2026	Europe	0.2012
DEA30VPN=	Evonik(RAG) 1.875% 2029	Europe	0.2221
DEA352B2=	Evonik(RAG) 2.25% 2030	Europe	0.2242
30063PAB1=	Exact Sciences 0.375% 2027	US	0.2106
30063PAC9=	Exact Sciences 0.375% 2028	US	0.2100
30063PAA3=	Exact Sciences 1% 2025	US	0.0987
30212PBE4=	Expedia Group 0% 2026	US	0.3922
VG219365381=	Far East Horizon(Universe) 2.5% 2025	Asia ex Japan	0.1231
SE259123631=	Fastighets AB Balder 3.5% 2028	Europe	0.2547
JP263383630=	Ferrotec 0% 2028	Japan	0.0687
337932AR8=	FirstEnergy 4% 2026	US	0.5939
338307AD3=	Five9 0.5% 2025	US	0.1671
33835LAA3=	Fiverr 0% 2025	US	0.1716
AU225034770=	Flight Centre Travel 2.5% 2027	Other Markets	0.0873
343412AJ1=	Fluor 1.125% 2029	US	0.3119
345370CZ1=	Ford Motor 0% 2026	US	0.8860
531229AQ5=	Formula One Group 2.25% 2027	US	0.2287
358039AB1=	Freshpet 3% 2028	US	0.3495
BE6327660591=	GBL(Sagerpar) 0% 2026	Europe	0.1980
TW265350852=	Gigabyte Technology 0% 2028	Asia ex Japan	0.1169
JE179961423=	Glencore 0% 2025	Europe	0.2432
670704AJ4=	Globus Medical/NuVasive 0.375% 2025	US	0.1751
387328AD9=	Granite Construction 3.75% 2028	US	0.3156
393657AM3=	Greenbrier 2.875% 2028	US	0.1925
40131MAB5=	Guardant Health 0% 2027	US	0.3786
401617AF2=	Guess? 3.75% 2028	US	0.1380
40171VAA8=	Guidewire Software 1.25% 2025	US	0.1658
KY220677966=	H World Group (Trip.com) 1.5% 2027	US	0.2161
44332NAB2=	H World Group 3% 2026	US	0.2120
405024AB6=	Haemonetics 0% 2026	US	0.1104
40637HAD1=	Halozyme Therapeutics 0.25% 2027	US	0.3009
40637HAF6=	Halozyme Therapeutics 1% 2028	US	0.3059

Qualified Global Conv Hedged (GBP)

Index Constituents and Weights after rebalancing (GBP Cash includes FX P&L)

RIC	Security Name	Region	Weighting SoD 12 Dec 2024
MX259076412=	Heineken(FEMSA) 2.625% 2026	Europe	0.2098
TW236325075=	Hon Hai Precision 0% 2026	Asia ex Japan	0.2508
TW288611327=	Hon Hai Precision 0% 2029	Asia ex Japan	0.2700
443573AD2=	Hubspot 0.375% 2025	US	0.4601
ES234311310=	IAG 1.125% 2028	Europe	0.4114
ES255756583=	Iberdrola 0.8% 2027	Europe	0.2039
JP277431122=	Ibiden 0% 2031	Japan	0.1742
45667GAG8=	Infinera 3.75% 2028	US	0.2208
JP279091213=	INFRONEER Holdings 0% 2029	Japan	0.1515
45765UAB9=	Insight Enterprises 0.75% 2025	US	0.3134
457669AB5=	Insmed 0.75% 2028	US	0.5218
45784PAK7=	Insulet 0.375% 2026	US	0.4115
LU227037814=	Int Workplace Group 0.5% 2027	Europe	0.0752
45826HAB5=	Integer Holdings 2.125% 2028	US	0.3332
457985AM1=	Integra LifeSciences 0.5% 2025	US	0.2183
45867GAD3=	InterDigital 3.5% 2027	US	0.4564
462222AD2=	Ionis Pharmaceuticals 0% 2026	US	0.2441
462222AF7=	Ionis Pharmaceuticals 1.75% 2028	US	0.2320
KY278688330=	iQIYI 6.5% 2028	US	0.2302
IT269330112=	Italgas(SNAM) 3.25% 2028	Europe	0.2199
465741AN6=	Itron 0% 2026	US	0.1921
47074LAB1=	Jamf Holding Corp 0.125% 2026	US	0.1343
472145AF8=	Jazz Pharmaceuticals 2% 2026	US	0.4004
G8208BAA9=	JD.com 0.25% 2029	US	0.8758
GB235146517=	Jet2 1.625% 2026	Europe	0.1809
477143AP6=	JetBlue Airways 0.5% 2026	US	0.1201
JP268231358=	JFE Holdings 0% 2028	Japan	0.2286
477839AB0=	John Bean Technologies 0.25% 2026	US	0.1558
NL229601989=	Just Eat Takeaway 0% 2025	Europe	0.2406
NL229602179=	Just Eat Takeaway 0.625% 2028	Europe	0.1869
JP277142317=	Kansai Paint 0% 2029	Japan	0.1591
JP277142333=	Kansai Paint 0% 2031	Japan	0.1058
JP292052243=	Kasumigaseki Capital 0% 2029	Japan	0.0533
KY215858049=	Kingsoft 0.625% 2025	Asia ex Japan	0.1749
US271334419=	Klepierre(Simon) 3.5% 2026	Europe	0.3392
JP272791589=	Kobe Steel 0% 2028	Japan	0.0641
JP272792062=	Kobe Steel 0% 2030	Japan	0.0641
JP228604933=	Kyoritsu Maintenance 0% 2026	Japan	0.0955
LU256603209=	L`Oreal (Citi) 0% 2028	Europe	0.1108
516544AB9=	Lantheus Holdings 2.625% 2027	US	0.3093
501812AB7=	LCI Industries 1.125% 2026	US	0.1831
DEA289T2=	LEG Immobilien 0.4% 2028	Europe	0.2059

Qualified Global Conv Hedged (GBP)

Index Constituents and Weights after rebalancing (GBP Cash includes FX P&L)

RIC	Security Name	Region	Weighting SoD 12 Dec 2024
DEA2GSDH=	LEG Immobilien 0.875% 2025	Europe	0.1630
DEA3L21D=	LEG Immobilien 1% 2030	Europe	0.3030
HK252339086=	Lenovo Group 2.5% 2029	Asia ex Japan	0.3318
KR264785634=	LG Energy Solutions 1.25% 2028	Asia ex Japan	0.3864
KR264785677=	LG Energy Solutions 1.6% 2030	Asia ex Japan	0.3699
50202MAB8=	Li Auto 0.25% 2028	US	0.3793
HK256066254=	Link REIT 4.5% 2027	Asia ex Japan	0.1686
538034AU3=	Live Nation 2% 2025	US	0.2012
538034BA6=	Live Nation Ent 3.125% 2029	US	0.5604
538146AD3=	LivePerson 0% 2026	US	0.0615
55024UAF6=	Lumentum 0.5% 2028	US	0.3341
55024UAH2=	Lumentum 1.5% 2029	US	0.3456
55024UAD1=	Lumentum Holdings 0.5% 2026	US	0.4669
US278291251=	LVMH(Citi) 1% 2029	Europe	0.1553
55087PAB0=	Lyft 1.5% 2025	US	0.1505
55405YAB6=	MACOM Technology Solutions 0.25% 2026	US	0.2999
57164YAD9=	Marriott Vacations 0% 2026	US	0.2157
57164YAF4=	Marriott Vacations 3.25% 2027	US	0.2182
KY233356875=	Meituan 0% 2027	Asia ex Japan	0.5737
KY233356905=	Meituan 0% 2028	Asia ex Japan	0.5620
JP228641804=	Menicon 0% 2025	Japan	0.0592
JP235717204=	Mercari 0% 2026	Japan	0.0325
JP235717468=	Mercari 0% 2028	Japan	0.0345
GB234184300=	Mercedes-Benz Group (Barclays) 0% 2025	Europe	0.1542
594972AE1=	MicroStrategy 0% 2027	US	1.2004
596278AB7=	Middleby 1% 2025	US	0.3466
DEA2YPE7=	MTU Aero 0.05% 2027	Europe	0.2167
JP282920476=	Nagoya Railroad 0% 2033	Japan	0.0661
JP282920492=	Nagoya Railroad 0% 2034	Japan	0.0664
IT230584290=	Nexi 0% 2028	Europe	0.3638
GB216181972=	Nexi 1.75% 2027	Europe	0.1970
653656AB4=	NICE 0% 2025	Other Markets	0.1745
62914VAJ5=	NIO 3.875% 2029	US	0.1754
62914VAK2=	NIO 4.625% 2030	US	0.1636
62914VAF3=	NIO Inc 0.5% 2027	US	0.1960
JP183704290=	Nippon Corp 0% 2025	Japan	0.0676
JP238292379=	Nipro Corp 0% 2026	Japan	0.0825
UNKNOWN RIC	Northern Oil & Gas 3.625% 2029	US	0.2468
62886HBD2=	Norwegian Cruise 1.125% 2027	US	0.4832
62886HBK6=	Norwegian Cruise Line 2.5% 2027	US	0.2035
62886HAX9=	Norwegian Cruise Line 5.375% 2025	US	0.2728
TW235824124=	Novatek(UMC) 0% 2026	Asia ex Japan	0.0766

Qualified Global Conv Hedged (GBP)

Index Constituents and Weights after rebalancing (GBP Cash includes FX P&L)

RIC	Security Name	Region	Weighting SoD 12 Dec 2024
67011XAB9=	Novocure 0% 2025	US	0.2110
629377CG5=	NRG Energy 2.75% 2048	US	0.2142
JP267988030=	NTN 0% 2025	Japan	0.0566
67059NAH1=	Nutanix 0.25% 2027	US	0.2831
JP271701055=	Nxera Pharma 0.25% 2028	Japan	0.0818
GB219045581=	Ocado Group 0.75% 2027	Europe	0.1491
679295AD7=	Okta 0.125% 2025	US	0.1940
682189AS4=	ON Semiconductor 0% 2027	US	0.4386
682189AU9=	ON Semiconductor 0.5% 2029	US	0.5721
686688AB8=	Ormat Technologies 2.5% 2027	US	0.1802
JP273021329=	OSG 0% 2030	Japan	0.0589
69553PAD2=	PagerDuty 1.5% 2028	US	0.1616
697435AF2=	Palo Alto Networks 0.375% 2025	US	1.0137
JP258410505=	Park24 0% 2028	Japan	0.0883
722304AC6=	PDD Holdings 0% 2025	US	0.2807
70509VAA8=	Pebblebrook Hotel Trust 1.75% 2026	US	0.2804
705573AB9=	Pegasystems 0.75% 2025	US	0.1828
BE256136988=	Pernod Ricard(GBL) 2.125% 2025	Europe	0.2043
CN285974623=	Ping An Insurance 0.875% 2029	Asia ex Japan	1.6807
IT227655259=	Pirelli 0% 2025	Europe	0.2115
737446AT1=	Post Holdings 2.5% 2027	US	0.2736
69352PAS2=	PPL Corporation 2.875% 2028	US	0.4176
743312AB6=	Progress Software 1% 2026	US	0.1779
FR0013520681=	Puma(Selena) 0% 2025	Europe	0.2024
NL227506199=	Qiagen 0% 2027	Europe	0.1870
NL289817557=	Qiagen 2.5% 2031	Europe	0.2032
TW289414959=	Quanta Computer 0% 2029	Asia ex Japan	0.4120
753422AF1=	Rapid7 0.25% 2027	US	0.2170
75737FAE8=	Redfin 0.5% 2027	US	0.1503
JP226707964=	Relo Group 0% 2027	Japan	0.0565
JP280927589=	Resonac Holdings 0% 2028	Japan	0.2968
DEA30V8S=	Rheinmetall 1.875% 2028	Europe	0.4187
DEA30V8T=	Rheinmetall 2.25% 2030	Europe	0.4271
76680RAH0=	RingCentral 0% 2026	US	0.2222
76954AAD5=	Rivian Automotive 3.625% 2030	US	0.6301
76954AAB9=	Rivian Automotive 4.625% 2029	US	0.6241
JP279962168=	ROHM 0% 2029	Japan	0.2510
JP279962206=	ROHM 0% 2031	Japan	0.2451
780153BQ4=	Royal Caribbean Cruises 6% 2025	US	0.6284
FR0014003Z32=	Safran 0% 2028	Europe	0.3684
IT267753849=	Saipem 2.875% 2029	Europe	0.3027
JP272645981=	Sanrio 0% 2028	Japan	0.1425

Qualified Global Conv Hedged (GBP)

Index Constituents and Weights after rebalancing (GBP Cash includes FX P&L)

RIC	Security Name	Region	Weighting SoD 12 Dec 2024
803607AD2=	Sarepta Therapeutics 1.25% 2027	US	0.5020
ZA254624837=	Sasol 4.5% 2027	Other Markets	0.2687
JP285724031=	SBI Holdings 0% 2031	Japan	0.2784
FR001400R1R6=	Schneider Electric 1.625% 2031	Europe	0.3367
FR272577102=	Schneider Electric 1.97% 2030	Europe	0.3483
81141RAG5=	Sea Ltd 0.25% 2026	US	0.5735
81141RAF7=	Sea Ltd 2.375% 2025	US	0.6115
81180WBL4=	Seagate Technology 3.5% 2028	US	0.7756
JP231594884=	Seino Holdings 0% 2026	Japan	0.0789
JP230776920=	Senko 0% 2025	Japan	0.0610
82452JAB5=	Shift4 Payments 0% 2025	US	0.3596
82452JAD1=	Shift4 Payments 0.5% 2027	US	0.2685
82509LAA5=	Shopify 0.125% 2025	US	0.3789
ZA272583404=	Sibanye-Stillwater 4.25% 2028	Other Markets	0.2127
SG226002529=	Singapore Airlines 1.625% 2025	Asia ex Japan	0.3272
531229AP7=	Sirius XM Holdings 3.75% 2028	US	0.2445
KR260773640=	SK hynix 1.75% 2030	Asia ex Japan	1.0100
83304AAF3=	Snap 0% 2027	US	0.3910
83304AAH9=	Snap 0.125% 2028	US	0.4849
83417MAD6=	Solaredge Technologies 0% 2025	US	0.1272
842587DP9=	Southern Co 3.875% 2025	US	0.7291
844741BG2=	Southwest Airlines 1.25% 2025	US	0.6520
FR001400F2K3=	Spie 2% 2028	Europe	0.1844
84921RAB6=	Spotify Technology 0% 2026	US	0.6415
85571BBA2=	Starwood Property 6.75% 2027	US	0.1632
NL221199715=	STMicroelectronics 0% 2025	Europe	0.2859
NL221199723=	STMicroelectronics 0% 2027	Europe	0.2821
86333MAA6=	Stride Inc 1.125% 2027	US	0.3417
86745KAF1=	Sunnova 0.25% 2026	US	0.1429
86745KAH7=	Sunnova 2.625% 2028	US	0.1009
DEA3E46Y=	TAG Immobilien 0.625% 2026	Europe	0.1850
JP270026966=	Taiyo Yuden 0% 2030	Japan	0.1244
JP191558855=	Takashimaya 0% 2028	Japan	0.1934
87874RAD2=	TechTarget 0% 2026	US	0.1603
87918AAF2=	Teladoc Health 1.25% 2027	US	0.3420
539183AA1=	Teladoc/Livongo 0.875% 2025	US	0.2114
AU286296149=	Telix Pharma 2.375% 2029	Other Markets	0.1972
US268883720=	Tencent(GS) 0% 2027	Asia ex Japan	0.1407
88162GAB9=	Tetra Tech Inc 2.25% 2028	US	0.2783
JP263186893=	Toho Holdings 0% 2028	Japan	0.0521
JP263516745=	Tokyu 0% 2028	Japan	0.0785
JP263516796=	Tokyu 0% 2030	Japan	0.0799

Qualified Global Conv Hedged (GBP)

Index Constituents and Weights after rebalancing (GBP Cash includes FX P&L)

RIC	Security Name	Region	Weighting SoD 12 Dec 2024
JP283337251=	TORIDOLL Holdings 0% 2031	Japan	0.0601
US257625044=	TotalEnergies(BAML) 0% 2026	Europe	0.1516
89377MAB5=	Transmedics Group 1.5% 2028	US	0.1930
DEA383JQ=	TUI 1.95% 2031	Europe	0.2448
902252AB1=	Tyler Technologies 0.25% 2026	US	0.3070
90353TAJ9=	Uber Technologies 0% 2025	US	0.4583
90353TAM2=	Uber Technologies 0.875% 2028	US	0.7412
FR001400DV38=	Ubisoft Entertainment 2.375% 2028	Europe	0.1810
FR001400MA32=	Ubisoft Entertainment 2.875% 2031	Europe	0.1757
BE6322623669=	Umicore 0% 2025	Europe	0.2013
912909AT5=	United States Steel 5% 2026	US	0.3691
91332UAB7=	Unity Software 0% 2026	US	0.4408
91680MAB3=	Upstart Holdings 0.25% 2026	US	0.1077
91688FAB0=	Upwork 0.25% 2026	US	0.1312
91879QAN9=	Vail Resorts 0% 2025	US	0.2130
92277GAZ0=	Ventas 3.75% 2026	US	0.3957
928298AR9=	Vishay Intertech 2.25% 2030	US	0.2724
94419LAF8=	Wayfair 1% 2026	US	0.2706
94419LAP6=	Wayfair 3.25% 2027	US	0.3225
94419LAR2=	Wayfair 3.5% 2028	US	0.3887
958102AT2=	Western Digital 3% 2028	US	0.9390
GB233923214=	WH Smith 1.625% 2026	Europe	0.1551
TW285349311=	Wiwynn 0% 2029	Asia ex Japan	0.2533
92940WAD1=	WIX.Com 0% 2025	US	0.2192
977852AB8=	Wolfspeed 0.25% 2028	US	0.1393
225447AD3=	Wolfspeed 1.75% 2026	US	0.1999
977852AD4=	Wolfspeed 1.875% 2029	US	0.2998
98139AAD7=	Workiva 1.25% 2028	US	0.2850
98149GAB6=	World Kinect 3.25% 2028	US	0.1610
FR0013526803=	Worldline 0% 2025	Europe	0.1585
FR0013439304=	Worldline 0% 2026	Europe	0.2866
CN291909965=	WuXi AppTec 0% 2025	Asia ex Japan	0.1937
US259660050=	Wynn Macau 4.5% 2029	Asia ex Japan	0.2428
NZ283436535=	Xero 1.625% 2031	Other Markets	0.4206
KY226911286=	Xiaomi 0% 2027	Asia ex Japan	0.3573
CN290899273=	Yankuang Energy Group 3.5% 2029	Asia ex Japan	0.1935
DEA3E458=	Zalando 0.05% 2025	Europe	0.1615
DEA3E459=	Zalando 0.625% 2027	Europe	0.1902
KY274270764=	Zhen Ding Technology 0% 2029	Asia ex Japan	0.1661
VG217166322=	Zhongsheng Group 0% 2025	Asia ex Japan	0.1809
CN284952065=	Zijin Mining Group 1% 2029	Asia ex Japan	0.8054
98954MAH4=	Zillow Group 2.75% 2025	US	0.2078

Qualified Global Conv Hedged (GBP)

Index Constituents and Weights after rebalancing (GBP Cash includes FX P&L)

RIC	Security Name	Region	Weighting SoD 12 Dec 2024
98980GAB8=	Zscaler 0.125% 2025	US	0.6317
98980AAB1=	ZTO Express (Cayman) 1.5% 2027	US	0.3865
Cash	Total Cash in GBP		0.0638
Cash	Total Cash in JPY		0.0001

Qualified Global Conv Hedged (GBP)

Index Values since prior rebalancing

Date	EoD Index Value
11-Dec-24	174.52
10-Dec-24	174.00
09-Dec-24	174.82
06-Dec-24	175.10
05-Dec-24	174.52
04-Dec-24	174.71
03-Dec-24	174.15
02-Dec-24	174.22
29-Nov-24	174.02
28-Nov-24	173.71
27-Nov-24	173.74
26-Nov-24	173.57
25-Nov-24	173.76
22-Nov-24	172.98
21-Nov-24	172.28
20-Nov-24	171.79
19-Nov-24	171.44
18-Nov-24	170.78
15-Nov-24	170.29
14-Nov-24	170.86
13-Nov-24	171.80

Qualified Global Conv Hedged (GBP)

Index Changes since prior rebalancing

Date	RIC	Security Name	Region	Action
14-Nov-24	JP113849550=	Nagoya Railroad 0% 2024	Japan	DROP from Index at end of day
15-Nov-24	94419LAM3=	Wayfair 0.625% 2025	US	DROP from Index at end of day
25-Nov-24	JP241943372=	Koei Tecmo 0% 2024	Japan	DROP from Index at end of day
27-Nov-24	29404KAE6=	Envestnet 0.75% 2025	US	DROP from Index at end of day
27-Nov-24	29404KAG1=	Envestnet 2.625% 2027	US	DROP from Index at end of day
29-Nov-24	68213NAD1=	Omnicell 0.25% 2025	US	DROP from Index at end of day
29-Nov-24	AU240044374=	Flight Centre Travel 1.625% 2028	Other Markets	DROP from Index at end of day
02-Dec-24	60937PAD8=	MongoDB 0.25% 2026	US	DROP from Index at end of day
04-Dec-24	98954MAG6=	Zillow 1.375% 2026	US	DROP from Index at end of day
05-Dec-24	US243143497=	Sanofi (JPM)/BASKET 0% 2025	Europe	DROP from Index at end of day
06-Dec-24	FR0013444148=	Veolia Environnement 0% 2025	Europe	DROP from Index at end of day
06-Dec-24	VG208916050=	ANTA Sports Products(ANLLIAN) 0% 2025	Asia ex Japan	DROP from Index at end of day
09-Dec-24	VG242978307=	China MeiDong 0% 2027	Asia ex Japan	DROP from Index at end of day
10-Dec-24	31188VAB6=	Fastly 0% 2026	US	DROP from Index at end of day
11-Dec-24	090043AD2=	BILL 0% 2027	US	DROP from Index at end of day
12-Dec-24	90353TAM2=	Uber Technologies 0.875% 2028	US	ADD to Index for start of day

Qualified Global Conv Hedged (GBP)

FX rates used for Index calculation since prior rebalancing

All rates shown per 1 USD

	GBP	JPY	CHF	AUD	HKD	SGD	TWD	EUR
13-Nov-24	0.785916397915	155.025000000000	0.883450000000	1.538461684110	7.780450000000	1.340700000000	32.506000000000	0.944331668223
14-Nov-24	0.786843988327	155.965000000000	0.887550000000	1.542852817340	7.782200000000	1.342700000000	32.600000000000	0.945537073506
15-Nov-24	0.791828351477	154.945000000000	0.887950000000	1.547867895530	7.785350000000	1.343300000000	32.475000000000	0.949216904613
18-Nov-24	0.791107977624	154.985000000000	0.885750000000	1.542139029240	7.783800000000	1.341950000000	32.533000000000	0.945760647019
19-Nov-24	0.789546436352	153.960000000000	0.882050000000	1.533624803190	7.783450000000	1.338300000000	32.399500000000	0.944599272730
20-Nov-24	0.790357667687	155.595000000000	0.885450000000	1.540832195630	7.783500000000	1.344700000000	32.484000000000	0.950525184477
21-Nov-24	0.792487252250	154.325000000000	0.884950000000	1.534566182740	7.783450000000	1.344300000000	32.566500000000	0.951384272716
22-Nov-24	0.798371354307	154.905000000000	0.893750000000	1.540001622180	7.784850000000	1.349000000000	32.600000000000	0.960614802332
25-Nov-24	0.796749283238	154.370000000000	0.887650000000	1.538106672660	7.782900000000	1.346600000000	32.446500000000	0.953425199459
26-Nov-24	0.795893222643	153.455000000000	0.887550000000	1.546431692270	7.783200000000	1.348000000000	32.528500000000	0.954016417765
27-Nov-24	0.788736868621	151.075000000000	0.880850000000	1.540001622180	7.781500000000	1.340400000000	32.566000000000	0.945939573507
28-Nov-24	0.788488104756	151.525000000000	0.883100000000	1.538579972710	7.784150000000	1.342900000000	32.525000000000	0.947552963663
29-Nov-24	0.786751141722	150.185000000000	0.881000000000	1.535037306040	7.781550000000	1.340650000000	32.483000000000	0.946790389097
02-Dec-24	0.791859713497	149.915000000000	0.887850000000	1.550988839280	7.781600000000	1.347950000000	32.598500000000	0.955155471156
03-Dec-24	0.789858251248	149.175000000000	0.885350000000	1.543805563300	7.783300000000	1.345450000000	32.562500000000	0.950796311234
04-Dec-24	0.786874956681	150.430000000000	0.883650000000	1.554363961080	7.784800000000	1.343700000000	32.424000000000	0.949712731178
05-Dec-24	0.783883377423	150.240000000000	0.879850000000	1.553880901760	7.781550000000	1.339200000000	32.446000000000	0.945760647019
06-Dec-24	0.784713805851	149.890000000000	0.877250000000	1.564945380220	7.780100000000	1.341300000000	32.374000000000	0.946655956987
09-Dec-24	0.781402647519	151.025000000000	0.876150000000	1.546431692270	7.773400000000	1.337550000000	32.485000000000	0.944108769745
10-Dec-24	0.784960193501	152.125000000000	0.882400000000	1.569858867470	7.775500000000	1.343100000000	32.453000000000	0.951972983379
11-Dec-24	0.784775388261	152.480000000000	0.884250000000	1.571092064000	7.776000000000	1.344000000000	32.488000000000	0.953334306162