

# MONTHLY INDEX UPDATE

## Qualified Global Conv Hedged (GBP)

October 2024

### Contents

Index Constituents and Weights before rebalancing

Index Constituents and Weights after rebalancing

Index Values since prior rebalancing

Index Changes since prior rebalancing

FX Rates used for Index calculation since prior rebalancing

## Qualified Global Conv Hedged (GBP)

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

RIC	Security Name	Region	Weighting EoD 9 Oct 2024
FR0013521085=	Accor 0.7% 2027	Europe	0.2305
00827BAB2=	Affirm 0% 2026	US	0.4235
US256560470=	AIA Group(Citi) 0% 2026	Asia ex Japan	0.0770
008911BF5=	Air Canada 4% 2025	Other Markets	0.1113
00922RAD7=	Air Transport 3.875% 2029	US	0.1456
009066AB7=	Airbnb 0% 2026	US	0.7371
00971TAJ0=	Akamai Technologies 0.125% 2025	US	0.5076
00971TAL5=	Akamai Technologies 0.375% 2027	US	0.4704
00971TAN1=	Akamai Technologies 1.125% 2029	US	0.5077
011642AB1=	Alarm.com 0% 2026	US	0.1839
G01719AJ5=	Alibaba 0.5% 2031	US	2.4244
018802AC2=	Alliant Energy 3.875% 2026	US	0.2344
02043QAB3=	Alnylam Pharmaceuticals 1% 2027	US	0.4690
ES215444805=	Amadeus IT Group 1.5% 2025	Europe	0.4032
02376RAF9=	American Airlines 6.5% 2025	US	0.4148
03040WBE4=	American Water Works 3.625% 2026	US	0.4130
AT178607227=	ams-OSRAM 0% 2025	Europe	0.1869
AT225175292=	ams-OSRAM 2.125% 2027	Europe	0.2630
JP241370844=	ANA Holdings 0% 2031	Japan	0.4325
VG208916050=	ANTA Sports Products(ANLLIAN) 0% 2025	Asia ex Japan	0.4556
75606DAP6=	Anywhere 0.25% 2026	US	0.1378
04271TAB6=	Array Technologies 1% 2028	US	0.1259
US230698228=	Asahi Holdings 0% 2026	Japan	0.0697
04351PAD3=	Ascendis Pharma 2.25% 2028	US	0.2445
CH0519568=	Avolta AG 0.75% 2026	Europe	0.2226
05464CAB7=	Axon Enterprise 0.5% 2027	US	0.5204
08265TAB5=	Bentley Systems 0.125% 2026	US	0.2692
08265TAD1=	Bentley Systems 0.375% 2027	US	0.2059
090043AD2=	BILL 0% 2027	US	0.1991
09061GAK7=	BioMarin Pharmaceutical 1.25% 2027	US	0.2254
852234AJ2=	Block 0% 2026	US	0.2067
852234AF0=	Block 0.125% 2025	US	0.3856
852234AK9=	Block 0.25% 2027	US	0.1960
093712AK3=	Bloom Energy 3% 2028	US	0.2285
FR0014008OH3=	BNP Paribas 0% 2025	Europe	0.2408
09857LAN8=	Booking Holdings 0.75% 2025	US	0.7722
10806XAD4=	BridgeBio Pharma 2.25% 2029	US	0.2427
10806XAB8=	BridgeBio Pharma 2.5% 2027	US	0.2167
FR001400GVB0=	Bureau Veritas(Wendel) 2.625% 2026	Europe	0.3395
12685JAE5=	Cable One 0% 2026	US	0.2049
143658BV3=	Carnival 5.75% 2027	US	0.7683
HK228786756=	Cathay Pacific 2.75% 2026	Asia ex Japan	0.3591

## Qualified Global Conv Hedged (GBP)

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

RIC	Security Name	Region	Weighting EoD 9 Oct 2024
ES202121233=	Cellnex Telecom 0.5% 2028	Europe	0.3887
ES225758085=	Cellnex Telecom 0.75% 2031	Europe	0.5675
ES259774110=	Cellnex Telecom 2.125% 2030	Europe	0.4549
15189TBD8=	CenterPoint Energy 4.25% 2026	US	0.3992
163092AD1=	Chegg 0.125% 2025	US	0.1347
VG226484086=	China Hongqiao Group 5.25% 2026	Asia ex Japan	0.2283
VG242978307=	China MeiDong 0% 2027	Asia ex Japan	0.0981
17243VAB8=	Cinemark 4.5% 2025	US	0.3532
FR0013489739=	Clariane 0.875% 2027	Europe	0.1254
18915MAC1=	Cloudflare 0% 2026	US	0.4708
125896BX7=	CMS Energy 3.375% 2028	US	0.3385
19260QAB3=	Coinbase Global 0.5% 2026	US	0.4847
20717MAB9=	Confluent 0% 2027	US	0.3830
207410AH4=	ConMed 2.25% 2027	US	0.2870
JP255056425=	CyberAgent 0% 2029	Japan	0.1037
23248VAB1=	CyberArk Software 0% 2024	US	0.3853
23282WAC4=	Cytokinetics 3.5% 2027	US	0.2803
JP267637369=	Daifuku 0% 2028	Japan	0.0859
JP267637423=	Daifuku 0% 2030	Japan	0.0875
JP274301619=	Daiwa House 0% 2029	Japan	0.2677
JP274301660=	Daiwa House 0% 2030	Japan	0.2680
23804LAB9=	Datadog 0.125% 2025	US	0.4052
LU274042958=	Davide Campari 2.375% 2029	Europe	0.2306
LU263079540=	Davide Campari(Lagfin) 3.5% 2028	Europe	0.2154
15677JAD0=	Dayforce Inc. 0.25% 2026	US	0.2126
DEA3MP42=	Delivery Hero 1% 2026	Europe	0.2641
DEA254Y9=	Delivery Hero 1% 2027	Europe	0.3453
DEA3H2WQ=	Delivery Hero 1.5% 2028	Europe	0.2778
DEA3MP43=	Delivery Hero 2.125% 2029	Europe	0.1808
DEA30V5R=	Delivery Hero 3.25% 2030	Europe	0.4737
DEA3H2UK=	Deutsche Lufthansa 2% 2025	Europe	0.2583
DEA2G87D=	Deutsche Post 0.05% 2025	Europe	0.4195
US247087036=	Deutsche Telekom(JPM) 0% 2025	Europe	0.2220
252131AK3=	DexCom 0.25% 2025	US	0.4531
252131AM9=	Dexcom 0.375% 2028	US	0.4348
AU248763752=	Dexus 3.5% 2027	Other Markets	0.1436
IT233942600=	DiaSorin 0% 2028	Europe	0.1879
25402DAB8=	DigitalOcean 0% 2026	US	0.5247
26142RAB0=	DraftKings 0% 2028	US	0.4264
26210CAC8=	Dropbox 0% 2026	US	0.2651
26210CAD6=	Dropbox 0% 2028	US	0.2632
26441CBY0=	Duke Energy 4.125% 2026	US	0.7187

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RIC	Security Name	Region	Weighting EoD 9 Oct 2024
25470MAF6=	EchoStarDISH 0% 2025	US	0.6629
25470MAB5=	EchoStarDISH 3.375% 2026	US	0.9188
FR0014003YP6=	Edenred 0% 2028	Europe	0.1552
FR001400AFJ9=	Elis 2.25% 2029	Europe	0.2253
IT263795261=	ENI 2.95% 2030	Europe	0.4466
29355AAH0=	Enphase Energy 0% 2026	US	0.2310
29355AAK3=	Enphase Energy 0% 2028	US	0.1959
29404KAE6=	Envestnet 0.75% 2025	US	0.1228
29404KAG1=	Envestnet 2.625% 2027	US	0.2412
29415FAD6=	Envista Holdings 1.75% 2028	US	0.1753
SG250591861=	ESR Group(Straits) 3.25% 2028	Asia ex Japan	0.1093
29786AAJ5=	Etsy 0.125% 2026	US	0.2455
29786AAL0=	Etsy 0.125% 2027	US	0.2168
29786AAN6=	Etsy 0.25% 2028	US	0.3201
298736AL3=	Euronet Worldwide 0.75% 2049	US	0.2016
DEA3E44N=	Evonik(RAG) 0% 2026	Europe	0.2196
DEA30VPN=	Evonik(RAG) 1.875% 2029	Europe	0.2546
DEA352B2=	Evonik(RAG) 2.25% 2030	Europe	0.2560
30063PAB1=	Exact Sciences 0.375% 2027	US	0.2148
30063PAC9=	Exact Sciences 0.375% 2028	US	0.2163
30063PAA3=	Exact Sciences 1% 2025	US	0.1018
30212PBE4=	Expedia Group 0% 2026	US	0.3756
VG219365381=	Far East Horizon(Universe) 2.5% 2025	Asia ex Japan	0.1211
SE259123631=	Fastighets AB Balder 3.5% 2028	Europe	0.2799
31188VAB6=	Fastly 0% 2026	US	0.1253
JP263383630=	Ferrotec 0% 2028	Japan	0.0693
337932AR8=	FirstEnergy 4% 2026	US	0.6155
338307AD3=	Five9 0.5% 2025	US	0.1640
33835LAA3=	Fiverr 0% 2025	US	0.1693
AU240044374=	Flight Centre Travel 1.625% 2028	Other Markets	0.0950
AU225034770=	Flight Centre Travel 2.5% 2027	Other Markets	0.1073
343412AJ1=	Fluor 1.125% 2029	US	0.2861
345370CZ1=	Ford Motor 0% 2026	US	0.8847
531229AQ5=	Formula One Group 2.25% 2027	US	0.2031
358039AB1=	Freshpet 3% 2028	US	0.3329
BE6327660591=	GBL(Sagerpar) 0% 2026	Europe	0.2035
TW265350852=	Gigabyte Technology 0% 2028	Asia ex Japan	0.1177
JE179961423=	Glencore 0% 2025	Europe	0.2500
DEA3KMT5=	Global Fashion Group 1.25% 2028	Europe	0.1354
670704AJ4=	Globus Medical/NuVasive 0.375% 2025	US	0.1717
387328AD9=	Granite Construction 3.75% 2028	US	0.2734
393657AM3=	Greenbrier 2.875% 2028	US	0.1621

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RIC	Security Name	Region	Weighting EoD 9 Oct 2024
40131MAB5=	Guardant Health 0% 2027	US	0.3600
401617AF2=	Guess? 3.75% 2028	US	0.1516
40171VAA8=	Guidewire Software 1.25% 2025	US	0.2543
KY220677966=	H World Group (Trip.com) 1.5% 2027	US	0.2356
44332NAB2=	H World Group 3% 2026	US	0.2359
JP170698002=	H.I.S. Co 0% 2024	Japan	0.0649
405024AB6=	Haemonetics 0% 2026	US	0.1085
40637HAD1=	Halozyme Therapeutics 0.25% 2027	US	0.3068
40637HAF6=	Halozyme Therapeutics 1% 2028	US	0.3130
MX259076412=	Heineken(FEMSA) 2.625% 2026	Europe	0.2167
TW236325075=	Hon Hai Precision 0% 2026	Asia ex Japan	0.2619
443573AD2=	Hubspot 0.375% 2025	US	0.3410
ES234311310=	IAG 1.125% 2028	Europe	0.3540
ES255756583=	Iberdrola 0.8% 2027	Europe	0.2145
JP277431122=	Ibiden 0% 2031	Japan	0.1840
45667GAG8=	Infinera 3.75% 2028	US	0.2110
JP279091213=	INFRONEER Holdings 0% 2029	Japan	0.1540
45765UAB9=	Insight Enterprises 0.75% 2025	US	0.4307
457669AB5=	Insmed 0.75% 2028	US	0.4989
45784PAK7=	Insulet 0.375% 2026	US	0.3729
LU227037814=	Int Workplace Group 0.5% 2027	Europe	0.0815
45826HAB5=	Integer Holdings 2.125% 2028	US	0.3103
457985AM1=	Integra LifeSciences 0.5% 2025	US	0.2152
45867GAD3=	InterDigital 3.5% 2027	US	0.3484
462222AD2=	Ionis Pharmaceuticals 0% 2026	US	0.2443
462222AF7=	Ionis Pharmaceuticals 1.75% 2028	US	0.2295
KY278688330=	iQIYI 6.5% 2028	US	0.2252
IT269330112=	Italgas(SNAM) 3.25% 2028	Europe	0.2283
465741AN6=	Itron 0% 2026	US	0.1905
47074LAB1=	Jamf Holding Corp 0.125% 2026	US	0.1320
472145AF8=	Jazz Pharmaceuticals 2% 2026	US	0.3891
G8208BAA9=	JD.com 0.25% 2029	US	0.9365
GB235146517=	Jet2 1.625% 2026	Europe	0.2006
477143AP6=	JetBlue Airways 0.5% 2026	US	0.1176
JP268231358=	JFE Holdings 0% 2028	Japan	0.2348
477839AB0=	John Bean Technologies 0.25% 2026	US	0.1473
NL229601989=	Just Eat Takeaway 0% 2025	Europe	0.2473
NL229602179=	Just Eat Takeaway 0.625% 2028	Europe	0.1823
JP277142317=	Kansai Paint 0% 2029	Japan	0.1707
JP277142333=	Kansai Paint 0% 2031	Japan	0.1135
KY215858049=	Kingsoft 0.625% 2025	Asia ex Japan	0.1687
US271334419=	Klepierre(Simon) 3.5% 2026	Europe	0.3715

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RIC	Security Name	Region	Weighting EoD 9 Oct 2024
JP272791589=	Kobe Steel 0% 2028	Japan	0.0675
JP272792062=	Kobe Steel 0% 2030	Japan	0.0681
JP241943372=	Koei Tecmo 0% 2024	Japan	0.1205
JP228604933=	Kyoritsu Maintenance 0% 2026	Japan	0.0903
LU256603209=	L`Oreal (Citi) 0% 2028	Europe	0.1209
516544AB9=	Lantheus Holdings 2.625% 2027	US	0.3492
501812AB7=	LCI Industries 1.125% 2026	US	0.1826
DEA289T2=	LEG Immobilien 0.4% 2028	Europe	0.2150
DEA2GSDH=	LEG Immobilien 0.875% 2025	Europe	0.1699
HK252339086=	Lenovo Group 2.5% 2029	Asia ex Japan	0.3541
KR264785634=	LG Energy Solutions 1.25% 2028	Asia ex Japan	0.3855
KR264785677=	LG Energy Solutions 1.6% 2030	Asia ex Japan	0.3787
50202MAB8=	Li Auto 0.25% 2028	US	0.4260
HK256066254=	Link REIT 4.5% 2027	Asia ex Japan	0.1702
538034AU3=	Live Nation 2% 2025	US	0.1727
538034BA6=	Live Nation Ent 3.125% 2029	US	0.4927
538146AD3=	LivePerson 0% 2026	US	0.0622
55024UAF6=	Lumentum 0.5% 2028	US	0.2970
55024UAH2=	Lumentum 1.5% 2029	US	0.2865
55024UAD1=	Lumentum Holdings 0.5% 2026	US	0.4111
US278291251=	LVMH(Citi) 1% 2029	Europe	0.1595
55087PAB0=	Lyft 1.5% 2025	US	0.1499
55405YAB6=	MACOM Technology Solutions 0.25% 2026	US	0.2532
57164YAD9=	Marriott Vacations 0% 2026	US	0.2103
57164YAF4=	Marriott Vacations 3.25% 2027	US	0.2100
KY233356875=	Meituan 0% 2027	Asia ex Japan	0.5664
KY233356905=	Meituan 0% 2028	Asia ex Japan	0.5619
JP228641804=	Menicon 0% 2025	Japan	0.0602
JP235717204=	Mercari 0% 2026	Japan	0.0334
JP235717468=	Mercari 0% 2028	Japan	0.0356
GB234184300=	Mercedes-Benz Group (Barclays) 0% 2025	Europe	0.1592
594972AE1=	MicroStrategy 0% 2027	US	0.6081
596278AB7=	Middleby 1% 2025	US	0.3255
60937PAD8=	MongoDB 0.25% 2026	US	0.6301
DEA2YPE7=	MTU Aero 0.05% 2027	Europe	0.2117
JP113849550=	Nagoya Railroad 0% 2024	Japan	0.1048
JP282920476=	Nagoya Railroad 0% 2033	Japan	0.0678
JP282920492=	Nagoya Railroad 0% 2034	Japan	0.0682
IT230584290=	Nexi 0% 2028	Europe	0.3725
GB216181972=	Nexi 1.75% 2027	Europe	0.2033
653656AB4=	NICE 0% 2025	Other Markets	0.1711
62914VAF3=	NIO Inc 0.5% 2027	US	0.1916

## Qualified Global Conv Hedged (GBP)

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

RIC	Security Name	Region	Weighting EoD 9 Oct 2024
JP183704290=	Nippon Corp 0% 2025	Japan	0.0707
UNKNOWN RIC	Northern Oil & Gas 3.625% 2029	US	0.2397
62886HBD2=	Norwegian Cruise 1.125% 2027	US	0.4493
62886HBK6=	Norwegian Cruise Line 2.5% 2027	US	0.1887
62886HAX9=	Norwegian Cruise Line 5.375% 2025	US	0.2381
TW235824124=	Novatek(UMC) 0% 2026	Asia ex Japan	0.0787
67011XAB9=	Novocure 0% 2025	US	0.2072
629377CG5=	NRG Energy 2.75% 2048	US	0.1980
JP267988030=	NTN 0% 2025	Japan	0.0579
67059NAH1=	Nutanix 0.25% 2027	US	0.2799
JP271701055=	Nxera Pharma 0.25% 2028	Japan	0.0857
GB219045581=	Ocado Group 0.75% 2027	Europe	0.1518
679295AD7=	Okta 0.125% 2025	US	0.2068
679295AF2=	Okta 0.375% 2026	US	0.2057
68213NAD1=	Omniceil 0.25% 2025	US	0.2148
682189AS4=	ON Semiconductor 0% 2027	US	0.4539
682189AU9=	ON Semiconductor 0.5% 2029	US	0.5869
686688AB8=	Ormat Technologies 2.5% 2027	US	0.1747
JP273021329=	OSG 0% 2030	Japan	0.0617
697435AF2=	Palo Alto Networks 0.375% 2025	US	1.1376
JP258410505=	Park24 0% 2028	Japan	0.0900
722304AC6=	PDD Holdings 0% 2025	US	0.2958
70509VAA8=	Pebblebrook Hotel Trust 1.75% 2026	US	0.2713
705573AB9=	Pegasystems 0.75% 2025	US	0.1935
BE256136988=	Pernod Ricard(GBL) 2.125% 2025	Europe	0.2149
CN285974623=	Ping An Insurance 0.875% 2029	Asia ex Japan	1.7346
IT227655259=	Pirelli 0% 2025	Europe	0.2207
737446AT1=	Post Holdings 2.5% 2027	US	0.2637
69352PAS2=	PPL Corporation 2.875% 2028	US	0.4091
743312AB6=	Progress Software 1% 2026	US	0.1744
FR0013520681=	Puma(Selena) 0% 2025	Europe	0.2091
NL227506199=	Qiagen 0% 2027	Europe	0.1848
NL190822150=	Qiagen 1% 2024	Europe	0.1962
753422AF1=	Rapid7 0.25% 2027	US	0.2146
75737FAE8=	Redfin 0.5% 2027	US	0.1418
JP226707964=	Relo Group 0% 2027	Japan	0.0577
JP280927589=	Resonac Holdings 0% 2028	Japan	0.2885
DEA30V8S=	Rheinmetall 1.875% 2028	Europe	0.3570
DEA30V8T=	Rheinmetall 2.25% 2030	Europe	0.3659
76680RAH0=	RingCentral 0% 2026	US	0.2189
76954AAB9=	Rivian Automotive 4.625% 2029	US	0.5116
JP208020943=	ROHM 0% 2024	Japan	0.1050

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RIC	Security Name	Region	Weighting EoD 9 Oct 2024
JP279962168=	ROHM 0% 2029	Japan	0.2610
JP279962206=	ROHM 0% 2031	Japan	0.2547
780153BQ4=	Royal Caribbean Cruises 6% 2025	US	0.4914
FR0014003Z32=	Safran 0% 2028	Europe	0.3747
IT267753849=	Saipem 2.875% 2029	Europe	0.2710
US243143497=	Sanofi (JPM)/BASKET 0% 2025	Europe	0.1805
JP272645981=	Sanrio 0% 2028	Japan	0.1337
803607AD2=	Sarepta Therapeutics 1.25% 2027	US	0.4848
ZA254624837=	Sasol 4.5% 2027	Other Markets	0.2750
JP285724031=	SBI Holdings 0% 2031	Japan	0.2615
FR001400R1R6=	Schneider Electric 1.625% 2031	Europe	0.3409
FR272577102=	Schneider Electric 1.97% 2030	Europe	0.3586
81141RAG5=	Sea Ltd 0.25% 2026	US	0.5690
81141RAF7=	Sea Ltd 2.375% 2025	US	0.5452
JP231594884=	Seino Holdings 0% 2026	Japan	0.0808
JP230776920=	Senko 0% 2025	Japan	0.0655
82452JAB5=	Shift4 Payments 0% 2025	US	0.3388
82452JAD1=	Shift4 Payments 0.5% 2027	US	0.2580
82509LAA5=	Shopify 0.125% 2025	US	0.3474
ZA272583404=	Sibanye-Stillwater 4.25% 2028	Other Markets	0.2137
SG226002529=	Singapore Airlines 1.625% 2025	Asia ex Japan	0.3354
531229AP7=	Sirius XM Holdings(Liberty Media) 3.75% 2028	US	0.2370
KR260773640=	SK hynix 1.75% 2030	Asia ex Japan	1.0801
CN238341906=	Smooere International (EVE Battery Investment) 0.75% 2026	Asia ex Japan	0.1364
83304AAF3=	Snap 0% 2027	US	0.3849
83304AAH9=	Snap 0.125% 2028	US	0.4712
83417MAD6=	Solaredge Technologies 0% 2025	US	0.1274
842587DP9=	Southern Co 3.875% 2025	US	0.7552
844741BG2=	Southwest Airlines 1.25% 2025	US	0.6447
FR001400F2K3=	Spie 2% 2028	Europe	0.2039
84921RAB6=	Spotify Technology 0% 2026	US	0.5836
85571BBA2=	Starwood Property 6.75% 2027	US	0.1621
NL221199715=	STMicroelectronics 0% 2025	Europe	0.2851
NL221199723=	STMicroelectronics 0% 2027	Europe	0.2919
86333MAA6=	Stride Inc 1.125% 2027	US	0.2506
86745KAF1=	Sunnova 0.25% 2026	US	0.1572
86745KAH7=	Sunnova 2.625% 2028	US	0.1351
DEA3E46Y=	TAG Immobilien 0.625% 2026	Europe	0.1895
JP270026966=	Taiyo Yuden 0% 2030	Japan	0.1355
JP191558855=	Takashimaya 0% 2028	Japan	0.1943
87874RAD2=	TechTarget 0% 2026	US	0.1573
87918AAF2=	Teladoc Health 1.25% 2027	US	0.3406



## Qualified Global Conv Hedged (GBP)

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RIC	Security Name	Region	Weighting EoD 9 Oct 2024
539183AA1=	Teladoc/Livongo 0.875% 2025	US	0.2093
AU286296149=	Telix Pharma 2.375% 2029	Other Markets	0.1899
US268883720=	Tencent(GS) 0% 2027	Asia ex Japan	0.1463
88162GAB9=	Tetra Tech Inc 2.25% 2028	US	0.3073
JP263186893=	Toho Holdings 0% 2028	Japan	0.1039
JP263516745=	Tokyu 0% 2028	Japan	0.0831
JP263516796=	Tokyu 0% 2030	Japan	0.0849
JP283337251=	TORIDOLL Holdings 0% 2031	Japan	0.0610
US257625044=	TotalEnergies(BAML) 0% 2026	Europe	0.1654
89377MAB5=	Transmedics Group 1.5% 2028	US	0.3001
DEA383JQ=	TUI 1.95% 2031	Europe	0.2216
902252AB1=	Tyler Technologies 0.25% 2026	US	0.2887
90353TAJ9=	Uber Technologies 0% 2025	US	0.5064
FR001400DV38=	Ubisoft Entertainment 2.375% 2028	Europe	0.1903
FR001400MA32=	Ubisoft Entertainment 2.875% 2031	Europe	0.1815
BE6322623669=	Umicore 0% 2025	Europe	0.2076
912909AT5=	United States Steel 5% 2026	US	0.3706
91332UAB7=	Unity Software 0% 2026	US	0.4366
91680MAB3=	Upstart Holdings 0.25% 2026	US	0.2299
91688FAB0=	Upwork 0.25% 2026	US	0.1280
91879QAN9=	Vail Resorts 0% 2025	US	0.2125
92277GAZ0=	Ventas 3.75% 2026	US	0.4096
FR0013444148=	Veolia Environnement 0% 2025	Europe	0.1486
94419LAM3=	Wayfair 0.625% 2025	US	0.2816
94419LAF8=	Wayfair 1% 2026	US	0.3447
94419LAP6=	Wayfair 3.25% 2027	US	0.3182
94419LAR2=	Wayfair 3.5% 2028	US	0.3886
GB233923214=	WH Smith 1.625% 2026	Europe	0.1602
TW285349311=	Wiwynn 0% 2029	Asia ex Japan	0.2401
92940WAD1=	WIX.Com 0% 2025	US	0.2144
977852AB8=	Wolfspeed 0.25% 2028	US	0.1213
225447AD3=	Wolfspeed 1.75% 2026	US	0.1660
977852AD4=	Wolfspeed 1.875% 2029	US	0.2748
98149GAB6=	World Kinect 3.25% 2028	US	0.1680
FR0013526803=	Worldline 0% 2025	Europe	0.2412
FR0013439304=	Worldline 0% 2026	Europe	0.3015
US259660050=	Wynn Macau 4.5% 2029	Asia ex Japan	0.2479
NZ283436535=	Xero 1.625% 2031	Other Markets	0.4032
KY226911286=	Xiaomi 0% 2027	Asia ex Japan	0.3334
DEA3E458=	Zalando 0.05% 2025	Europe	0.1665
DEA3E459=	Zalando 0.625% 2027	Europe	0.1956
KY274270764=	Zhen Ding Technology 0% 2029	Asia ex Japan	0.1664

## Qualified Global Conv Hedged (GBP)

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

RIC	Security Name	Region	Weighting EoD 9 Oct 2024
VG217166322=	Zhongsheng Group 0% 2025	Asia ex Japan	0.1789
CN284952065=	Zijin Mining Group 1% 2029	Asia ex Japan	0.8364
98954MAG6=	Zillow 1.375% 2026	US	0.2709
98954MAH4=	Zillow Group 2.75% 2025	US	0.1798
98980GAB8=	Zscaler 0.125% 2025	US	0.5856
98980AAB1=	ZTO Express (Cayman) 1.5% 2027	US	0.4260
Cash	Total Cash in USD		0.5444
Cash	Total Cash in GBP		0.7721
Cash	Total Cash in JPY		0.4933
Cash	Total Cash in CHF		0.0009
Cash	Total Cash in AUD		0.0066
Cash	Total Cash in EUR		0.0233

## Qualified Global Conv Hedged (GBP)

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

RIC	Security Name	Region	Weighting SoD 10 Oct 2024
FR0013521085=	Accor 0.7% 2027	Europe	0.2279
007973AE0=	Advanced Energy 2.5% 2028	US	0.2362
00827BAB2=	Affirm 0% 2026	US	0.4188
US256560470=	AIA Group(Citi) 0% 2026	Asia ex Japan	0.0762
008911BF5=	Air Canada 4% 2025	Other Markets	0.1101
00922RAD7=	Air Transport 3.875% 2029	US	0.1440
009066AB7=	Airbnb 0% 2026	US	0.7291
00971TAJ0=	Akamai Technologies 0.125% 2025	US	0.5020
00971TAL5=	Akamai Technologies 0.375% 2027	US	0.4653
00971TAN1=	Akamai Technologies 1.125% 2029	US	0.5022
011642AB1=	Alarm.com 0% 2026	US	0.1818
G01719AJ5=	Alibaba 0.5% 2031	US	2.3978
018802AC2=	Alliant Energy 3.875% 2026	US	0.2318
02043QAB3=	Alnylam Pharmaceuticals 1% 2027	US	0.4639
ES215444805=	Amadeus IT Group 1.5% 2025	Europe	0.3988
02376RAF9=	American Airlines 6.5% 2025	US	0.4103
03040WBE4=	American Water Works 3.625% 2026	US	0.4085
AT178607227=	ams-OSRAM 0% 2025	Europe	0.1848
AT225175292=	ams-OSRAM 2.125% 2027	Europe	0.2602
JP241370844=	ANA Holdings 0% 2031	Japan	0.4278
VG208916050=	ANTA Sports Products(ANLLIAN) 0% 2025	Asia ex Japan	0.4506
75606DAP6=	Anywhere 0.25% 2026	US	0.1363
04271TAB6=	Array Technologies 1% 2028	US	0.1245
US230698228=	Asahi Holdings 0% 2026	Japan	0.0690
04351PAD3=	Ascendis Pharma 2.25% 2028	US	0.2418
CH0519568=	Avolta AG 0.75% 2026	Europe	0.2202
05464CAB7=	Axon Enterprise 0.5% 2027	US	0.5147
08265TAB5=	Bentley Systems 0.125% 2026	US	0.2662
08265TAD1=	Bentley Systems 0.375% 2027	US	0.2036
090043AD2=	BILL 0% 2027	US	0.1969
09061GAK7=	BioMarin Pharmaceutical 1.25% 2027	US	0.2229
852234AJ2=	Block 0% 2026	US	0.2045
852234AF0=	Block 0.125% 2025	US	0.3813
852234AK9=	Block 0.25% 2027	US	0.1939
093712AK3=	Bloom Energy 3% 2028	US	0.2260
FR0014008OH3=	BNP Paribas 0% 2025	Europe	0.2382
09857LAN8=	Booking Holdings 0.75% 2025	US	0.7637
10806XAD4=	BridgeBio Pharma 2.25% 2029	US	0.2400
10806XAB8=	BridgeBio Pharma 2.5% 2027	US	0.2143
FR001400GVB0=	Bureau Veritas(Wendel) 2.625% 2026	Europe	0.3358
12685JAE5=	Cable One 0% 2026	US	0.2027
143658BV3=	Carnival 5.75% 2027	US	0.7599

## Qualified Global Conv Hedged (GBP)

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

RIC	Security Name	Region	Weighting SoD 10 Oct 2024
HK228786756=	Cathay Pacific 2.75% 2026	Asia ex Japan	0.3553
ES202121233=	Cellnex Telecom 0.5% 2028	Europe	0.3845
ES225758085=	Cellnex Telecom 0.75% 2031	Europe	0.5613
ES259774110=	Cellnex Telecom 2.125% 2030	Europe	0.4500
15189TBD8=	CenterPoint Energy 4.25% 2026	US	0.3948
163092AD1=	Chegg 0.125% 2025	US	0.1332
VG226484086=	China Hongqiao Group 5.25% 2026	Asia ex Japan	0.2259
VG242978307=	China MeiDong 0% 2027	Asia ex Japan	0.0971
17243VAB8=	Cinemark 4.5% 2025	US	0.3494
FR0013489739=	Clariane 0.875% 2027	Europe	0.1240
18915MAC1=	Cloudflare 0% 2026	US	0.4656
125896BX7=	CMS Energy 3.375% 2028	US	0.3348
19260QAB3=	Coinbase Global 0.5% 2026	US	0.4794
20717MAB9=	Confluent 0% 2027	US	0.3788
207410AH4=	ConMed 2.25% 2027	US	0.2838
126349AH2=	CSG Systems 3.875% 2028	US	0.1655
JP255056425=	CyberAgent 0% 2029	Japan	0.1026
23248VAB1=	CyberArk Software 0% 2024	US	0.3811
23282WAC4=	Cytokinetics 3.5% 2027	US	0.2772
JP267637369=	Daifuku 0% 2028	Japan	0.0849
JP267637423=	Daifuku 0% 2030	Japan	0.0866
JP274301619=	Daiwa House 0% 2029	Japan	0.2648
JP274301660=	Daiwa House 0% 2030	Japan	0.2651
23804LAB9=	Datadog 0.125% 2025	US	0.4008
LU274042958=	Davide Campari 2.375% 2029	Europe	0.2281
LU263079540=	Davide Campari(Lagfin) 3.5% 2028	Europe	0.2131
15677JAD0=	Dayforce Inc. 0.25% 2026	US	0.2103
DEA3MP42=	Delivery Hero 1% 2026	Europe	0.2612
DEA254Y9=	Delivery Hero 1% 2027	Europe	0.3415
DEA3H2WQ=	Delivery Hero 1.5% 2028	Europe	0.2748
DEA3MP43=	Delivery Hero 2.125% 2029	Europe	0.1789
DEA30V5R=	Delivery Hero 3.25% 2030	Europe	0.4686
DEA3H2UK=	Deutsche Lufthansa 2% 2025	Europe	0.2555
DEA2G87D=	Deutsche Post 0.05% 2025	Europe	0.4149
US247087036=	Deutsche Telekom(JPM) 0% 2025	Europe	0.2196
252131AK3=	DexCom 0.25% 2025	US	0.4481
252131AM9=	Dexcom 0.375% 2028	US	0.4301
AU248763752=	Dexus 3.5% 2027	Other Markets	0.1421
IT233942600=	DiaSorin 0% 2028	Europe	0.1858
25402DAB8=	DigitalOcean 0% 2026	US	0.5190
26142RAB0=	DraftKings 0% 2028	US	0.4217
26210CAC8=	Dropbox 0% 2026	US	0.2621

## Qualified Global Conv Hedged (GBP)

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

RIC	Security Name	Region	Weighting SoD 10 Oct 2024
26210CAD6=	Dropbox 0% 2028	US	0.2604
26441CBY0=	Duke Energy 4.125% 2026	US	0.7109
25470MAF6=	EchoStar\DISH 0% 2025	US	0.6556
25470MAB5=	EchoStar\DISH 3.375% 2026	US	0.9088
FR0014003YP6=	Edenred 0% 2028	Europe	0.1535
FR001400AFJ9=	Elis 2.25% 2029	Europe	0.2228
IT263795261=	ENI 2.95% 2030	Europe	0.4418
29355AAH0=	Enphase Energy 0% 2026	US	0.2285
29355AAK3=	Enphase Energy 0% 2028	US	0.1938
29404KAE6=	Envestnet 0.75% 2025	US	0.1214
29404KAG1=	Envestnet 2.625% 2027	US	0.2385
29415FAD6=	Envista Holdings 1.75% 2028	US	0.1734
SG250591861=	ESR Group(Straits) 3.25% 2028	Asia ex Japan	0.1081
29786AAJ5=	Etsy 0.125% 2026	US	0.2428
29786AAL0=	Etsy 0.125% 2027	US	0.2144
29786AAN6=	Etsy 0.25% 2028	US	0.3166
298736AL3=	Euronet Worldwide 0.75% 2049	US	0.1994
DEA3E44N=	Evonik(RAG) 0% 2026	Europe	0.2172
DEA30VPN=	Evonik(RAG) 1.875% 2029	Europe	0.2518
DEA352B2=	Evonik(RAG) 2.25% 2030	Europe	0.2532
30063PAB1=	Exact Sciences 0.375% 2027	US	0.2124
30063PAC9=	Exact Sciences 0.375% 2028	US	0.2139
30063PAA3=	Exact Sciences 1% 2025	US	0.1007
30212PBE4=	Expedia Group 0% 2026	US	0.3715
VG219365381=	Far East Horizon(Universe) 2.5% 2025	Asia ex Japan	0.1198
SE259123631=	Fastighets AB Balder 3.5% 2028	Europe	0.2769
31188VAB6=	Fastly 0% 2026	US	0.1240
JP263383630=	Ferrotec 0% 2028	Japan	0.0686
337932AR8=	FirstEnergy 4% 2026	US	0.6088
338307AD3=	Five9 0.5% 2025	US	0.1622
33835LAA3=	Fiverr 0% 2025	US	0.1675
AU240044374=	Flight Centre Travel 1.625% 2028	Other Markets	0.0940
AU225034770=	Flight Centre Travel 2.5% 2027	Other Markets	0.1061
343412AJ1=	Fluor 1.125% 2029	US	0.2830
345370CZ1=	Ford Motor 0% 2026	US	0.8750
531229AQ5=	Formula One Group 2.25% 2027	US	0.2009
358039AB1=	Freshpet 3% 2028	US	0.3292
BE6327660591=	GBL(Sagerpar) 0% 2026	Europe	0.2013
TW265350852=	Gigabyte Technology 0% 2028	Asia ex Japan	0.1164
JE179961423=	Glencore 0% 2025	Europe	0.2473
DEA3KMT5=	Global Fashion Group 1.25% 2028	Europe	0.1339
670704AJ4=	Globus Medical/NuVasive 0.375% 2025	US	0.1698

## Qualified Global Conv Hedged (GBP)

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

RIC	Security Name	Region	Weighting SoD 10 Oct 2024
387328AD9=	Granite Construction 3.75% 2028	US	0.2704
393657AM3=	Greenbrier 2.875% 2028	US	0.1603
40131MAB5=	Guardant Health 0% 2027	US	0.3561
401617AF2=	Guess? 3.75% 2028	US	0.1499
40171VAA8=	Guidewire Software 1.25% 2025	US	0.2515
KY220677966=	H World Group (Trip.com) 1.5% 2027	US	0.2330
44332NAB2=	H World Group 3% 2026	US	0.2334
JP170698002=	H.I.S. Co 0% 2024	Japan	0.0642
405024AB6=	Haemonetics 0% 2026	US	0.1074
40637HAD1=	Halozyme Therapeutics 0.25% 2027	US	0.3034
40637HAF6=	Halozyme Therapeutics 1% 2028	US	0.3096
MX259076412=	Heineken(FEMSA) 2.625% 2026	Europe	0.2143
TW236325075=	Hon Hai Precision 0% 2026	Asia ex Japan	0.2591
443573AD2=	Hubspot 0.375% 2025	US	0.3372
ES234311310=	IAG 1.125% 2028	Europe	0.3502
ES255756583=	Iberdrola 0.8% 2027	Europe	0.2121
JP277431122=	Ibiden 0% 2031	Japan	0.1820
45667GAG8=	Infinera 3.75% 2028	US	0.2086
JP279091213=	INFRONEER Holdings 0% 2029	Japan	0.1523
45765UAB9=	Insight Enterprises 0.75% 2025	US	0.4260
457669AB5=	Insmed 0.75% 2028	US	0.4934
45784PAK7=	Insulet 0.375% 2026	US	0.3688
LU227037814=	Int Workplace Group 0.5% 2027	Europe	0.0807
45826HAB5=	Integer Holdings 2.125% 2028	US	0.3069
457985AM1=	Integra LifeSciences 0.5% 2025	US	0.2128
45867GAD3=	InterDigital 3.5% 2027	US	0.3446
462222AD2=	Ionis Pharmaceuticals 0% 2026	US	0.2416
462222AF7=	Ionis Pharmaceuticals 1.75% 2028	US	0.2270
KY278688330=	iQIYI 6.5% 2028	US	0.2227
IT269330112=	Italgas(SNAM) 3.25% 2028	Europe	0.2258
465741AN6=	Itron 0% 2026	US	0.1884
47074LAB1=	Jamf Holding Corp 0.125% 2026	US	0.1305
472145AF8=	Jazz Pharmaceuticals 2% 2026	US	0.3848
G8208BAA9=	JD.com 0.25% 2029	US	0.9262
GB235146517=	Jet2 1.625% 2026	Europe	0.1984
477143AP6=	JetBlue Airways 0.5% 2026	US	0.1163
JP268231358=	JFE Holdings 0% 2028	Japan	0.2323
477839AB0=	John Bean Technologies 0.25% 2026	US	0.1457
NL229601989=	Just Eat Takeaway 0% 2025	Europe	0.2446
NL229602179=	Just Eat Takeaway 0.625% 2028	Europe	0.1803
JP277142317=	Kansai Paint 0% 2029	Japan	0.1688
JP277142333=	Kansai Paint 0% 2031	Japan	0.1122

## Qualified Global Conv Hedged (GBP)

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

RIC	Security Name	Region	Weighting SoD 10 Oct 2024
KY215858049=	Kingsoft 0.625% 2025	Asia ex Japan	0.1669
US271334419=	Klepierre(Simon) 3.5% 2026	Europe	0.3675
JP272791589=	Kobe Steel 0% 2028	Japan	0.0668
JP272792062=	Kobe Steel 0% 2030	Japan	0.0674
JP241943372=	Koei Tecmo 0% 2024	Japan	0.1191
JP228604933=	Kyoritsu Maintenance 0% 2026	Japan	0.0893
LU256603209=	L`Oreal (Citi) 0% 2028	Europe	0.1196
516544AB9=	Lantheus Holdings 2.625% 2027	US	0.3454
501812AB7=	LCI Industries 1.125% 2026	US	0.1806
DEA289T2=	LEG Immobilien 0.4% 2028	Europe	0.2126
DEA2GSDH=	LEG Immobilien 0.875% 2025	Europe	0.1680
DEA3L21D=	LEG Immobilien 1% 2030	Europe	0.2274
HK252339086=	Lenovo Group 2.5% 2029	Asia ex Japan	0.3502
KR264785634=	LG Energy Solutions 1.25% 2028	Asia ex Japan	0.3814
KR264785677=	LG Energy Solutions 1.6% 2030	Asia ex Japan	0.3746
50202MAB8=	Li Auto 0.25% 2028	US	0.4213
HK256066254=	Link REIT 4.5% 2027	Asia ex Japan	0.1684
538034AU3=	Live Nation 2% 2025	US	0.1708
538034BA6=	Live Nation Ent 3.125% 2029	US	0.4873
538146AD3=	LivePerson 0% 2026	US	0.0615
55024UAF6=	Lumentum 0.5% 2028	US	0.2938
55024UAH2=	Lumentum 1.5% 2029	US	0.2834
55024UAD1=	Lumentum Holdings 0.5% 2026	US	0.4066
US278291251=	LVMH(Citi) 1% 2029	Europe	0.1578
55087PAB0=	Lyft 1.5% 2025	US	0.1482
55405YAB6=	MACOM Technology Solutions 0.25% 2026	US	0.2504
57164YAD9=	Marriott Vacations 0% 2026	US	0.2080
57164YAF4=	Marriott Vacations 3.25% 2027	US	0.2077
KY233356875=	Meituan 0% 2027	Asia ex Japan	0.5602
KY233356905=	Meituan 0% 2028	Asia ex Japan	0.5557
JP228641804=	Menicon 0% 2025	Japan	0.0595
JP235717204=	Mercari 0% 2026	Japan	0.0330
JP235717468=	Mercari 0% 2028	Japan	0.0352
GB234184300=	Mercedes-Benz Group (Barclays) 0% 2025	Europe	0.1575
594972AE1=	MicroStrategy 0% 2027	US	0.6015
596278AB7=	Middleby 1% 2025	US	0.3220
60937PAD8=	MongoDB 0.25% 2026	US	0.6232
DEA2YPE7=	MTU Aero 0.05% 2027	Europe	0.2094
JP113849550=	Nagoya Railroad 0% 2024	Japan	0.1037
JP282920476=	Nagoya Railroad 0% 2033	Japan	0.0671
JP282920492=	Nagoya Railroad 0% 2034	Japan	0.0674
IT230584290=	Nexi 0% 2028	Europe	0.3684

## Qualified Global Conv Hedged (GBP)

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

RIC	Security Name	Region	Weighting SoD 10 Oct 2024
GB216181972=	Nexi 1.75% 2027	Europe	0.2011
653656AB4=	NICE 0% 2025	Other Markets	0.1692
62914VAJ5=	NIO 3.875% 2029	US	0.2023
62914VAK2=	NIO 4.625% 2030	US	0.1949
62914VAF3=	NIO Inc 0.5% 2027	US	0.1895
JP183704290=	Nippn Corp 0% 2025	Japan	0.0699
UNKNOWN RIC	Northern Oil & Gas 3.625% 2029	US	0.2371
62886HBD2=	Norwegian Cruise 1.125% 2027	US	0.4444
62886HBK6=	Norwegian Cruise Line 2.5% 2027	US	0.1866
62886HAX9=	Norwegian Cruise Line 5.375% 2025	US	0.2355
TW235824124=	Novatek(UMC) 0% 2026	Asia ex Japan	0.0779
67011XAB9=	Novocure 0% 2025	US	0.2049
629377CG5=	NRG Energy 2.75% 2048	US	0.1959
JP267988030=	NTN 0% 2025	Japan	0.0573
67059NAH1=	Nutanix 0.25% 2027	US	0.2768
JP271701055=	Nxera Pharma 0.25% 2028	Japan	0.0848
GB219045581=	Ocado Group 0.75% 2027	Europe	0.1501
679295AD7=	Okta 0.125% 2025	US	0.2045
679295AF2=	Okta 0.375% 2026	US	0.2034
68213NAD1=	Omniceil 0.25% 2025	US	0.2125
682189AS4=	ON Semiconductor 0% 2027	US	0.4489
682189AU9=	ON Semiconductor 0.5% 2029	US	0.5804
686688AB8=	Ormat Technologies 2.5% 2027	US	0.1728
JP273021329=	OSG 0% 2030	Japan	0.0610
697435AF2=	Palo Alto Networks 0.375% 2025	US	1.1252
JP258410505=	Park24 0% 2028	Japan	0.0890
722304AC6=	PDD Holdings 0% 2025	US	0.2926
70509VAA8=	Pebblebrook Hotel Trust 1.75% 2026	US	0.2683
705573AB9=	Pegasystems 0.75% 2025	US	0.1914
BE256136988=	Pernod Ricard(GBL) 2.125% 2025	Europe	0.2126
CN285974623=	Ping An Insurance 0.875% 2029	Asia ex Japan	1.7155
IT227655259=	Pirelli 0% 2025	Europe	0.2182
737446AT1=	Post Holdings 2.5% 2027	US	0.2608
69352PAS2=	PPL Corporation 2.875% 2028	US	0.4047
743312AB6=	Progress Software 1% 2026	US	0.1725
FR0013520681=	Puma(Selena) 0% 2025	Europe	0.2068
NL227506199=	Qiagen 0% 2027	Europe	0.1827
NL190822150=	Qiagen 1% 2024	Europe	0.1940
NL289817557=	Qiagen 2.5% 2031	Europe	0.1983
TW289414959=	Quanta Computer 0% 2029	Asia ex Japan	0.4095
753422AF1=	Rapid7 0.25% 2027	US	0.2123
75737FAE8=	Redfin 0.5% 2027	US	0.1403



## Qualified Global Conv Hedged (GBP)

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

RIC	Security Name	Region	Weighting SoD 10 Oct 2024
JP226707964=	Relo Group 0% 2027	Japan	0.0571
JP280927589=	Resonac Holdings 0% 2028	Japan	0.2854
DEA30V8S=	Rheinmetall 1.875% 2028	Europe	0.3531
DEA30V8T=	Rheinmetall 2.25% 2030	Europe	0.3619
76680RAH0=	RingCentral 0% 2026	US	0.2165
76954AAB9=	Rivian Automotive 4.625% 2029	US	0.5060
JP208020943=	ROHM 0% 2024	Japan	0.1038
JP279962168=	ROHM 0% 2029	Japan	0.2582
JP279962206=	ROHM 0% 2031	Japan	0.2519
780153BQ4=	Royal Caribbean Cruises 6% 2025	US	0.4860
FR0014003Z32=	Safran 0% 2028	Europe	0.3706
IT267753849=	Saipem 2.875% 2029	Europe	0.2681
US243143497=	Sanofi (JPM)/BASKET 0% 2025	Europe	0.1786
JP272645981=	Sanrio 0% 2028	Japan	0.1323
803607AD2=	Sarepta Therapeutics 1.25% 2027	US	0.4795
ZA254624837=	Sasol 4.5% 2027	Other Markets	0.2721
JP285724031=	SBI Holdings 0% 2031	Japan	0.2587
FR001400R1R6=	Schneider Electric 1.625% 2031	Europe	0.3372
FR272577102=	Schneider Electric 1.97% 2030	Europe	0.3547
81141RAG5=	Sea Ltd 0.25% 2026	US	0.5628
81141RAF7=	Sea Ltd 2.375% 2025	US	0.5392
81180WBL4=	Seagate Technology 3.5% 2028	US	0.8329
JP231594884=	Seino Holdings 0% 2026	Japan	0.0800
JP230776920=	Senko 0% 2025	Japan	0.0648
82452JAB5=	Shift4 Payments 0% 2025	US	0.3351
82452JAD1=	Shift4 Payments 0.5% 2027	US	0.2552
82509LAA5=	Shopify 0.125% 2025	US	0.3436
ZA272583404=	Sibanye-Stillwater 4.25% 2028	Other Markets	0.2115
SG226002529=	Singapore Airlines 1.625% 2025	Asia ex Japan	0.3317
531229AP7=	Sirius XM Holdings(Liberty Media) 3.75% 2028	US	0.2344
KR260773640=	SK hynix 1.75% 2030	Asia ex Japan	1.0684
CN238341906=	Smooere International (EVE Battery Investment) 0.75% 2026	Asia ex Japan	0.1350
83304AAF3=	Snap 0% 2027	US	0.3807
83304AAH9=	Snap 0.125% 2028	US	0.4660
83417MAD6=	Solaredge Technologies 0% 2025	US	0.1260
842587DP9=	Southern Co 3.875% 2025	US	0.7470
844741BG2=	Southwest Airlines 1.25% 2025	US	0.6376
FR001400F2K3=	Spie 2% 2028	Europe	0.2017
84921RAB6=	Spotify Technology 0% 2026	US	0.5772
85571BBA2=	Starwood Property 6.75% 2027	US	0.1603
NL221199715=	STMicroelectronics 0% 2025	Europe	0.2820
NL221199723=	STMicroelectronics 0% 2027	Europe	0.2887

## Qualified Global Conv Hedged (GBP)

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

RIC	Security Name	Region	Weighting SoD 10 Oct 2024
86333MAA6=	Stride Inc 1.125% 2027	US	0.2478
86745KAF1=	Sunnova 0.25% 2026	US	0.1555
86745KAH7=	Sunnova 2.625% 2028	US	0.1336
DEA3E46Y=	TAG Immobilien 0.625% 2026	Europe	0.1874
JP270026966=	Taiyo Yuden 0% 2030	Japan	0.1340
JP191558855=	Takashimaya 0% 2028	Japan	0.1922
87874RAD2=	TechTarget 0% 2026	US	0.1556
87918AAF2=	Teladoc Health 1.25% 2027	US	0.3369
539183AA1=	Teladoc/Livongo 0.875% 2025	US	0.2070
AU286296149=	Telix Pharma 2.375% 2029	Other Markets	0.1879
US268883720=	Tencent(GS) 0% 2027	Asia ex Japan	0.1447
88162GAB9=	Tetra Tech Inc 2.25% 2028	US	0.3040
JP263186893=	Toho Holdings 0% 2028	Japan	0.1027
JP263516745=	Tokyu 0% 2028	Japan	0.0822
JP263516796=	Tokyu 0% 2030	Japan	0.0840
JP283337251=	TORIDOLL Holdings 0% 2031	Japan	0.0603
US257625044=	TotalEnergies(BAML) 0% 2026	Europe	0.1636
89377MAB5=	Transmedics Group 1.5% 2028	US	0.2968
DEA383JQ=	TUI 1.95% 2031	Europe	0.2192
902252AB1=	Tyler Technologies 0.25% 2026	US	0.2855
90353TAJ9=	Uber Technologies 0% 2025	US	0.5009
FR001400DV38=	Ubisoft Entertainment 2.375% 2028	Europe	0.1882
FR001400MA32=	Ubisoft Entertainment 2.875% 2031	Europe	0.1796
BE6322623669=	Umicore 0% 2025	Europe	0.2054
912909AT5=	United States Steel 5% 2026	US	0.3665
91332UAB7=	Unity Software 0% 2026	US	0.4318
91680MAB3=	Upstart Holdings 0.25% 2026	US	0.2273
91688FAB0=	Upwork 0.25% 2026	US	0.1266
91879QAN9=	Vail Resorts 0% 2025	US	0.2101
92277GAZ0=	Ventas 3.75% 2026	US	0.4051
FR0013444148=	Veolia Environnement 0% 2025	Europe	0.1470
928298AR9=	Vishay Intertech 2.25% 2030	US	0.2611
94419LAM3=	Wayfair 0.625% 2025	US	0.2785
94419LAF8=	Wayfair 1% 2026	US	0.3409
94419LAP6=	Wayfair 3.25% 2027	US	0.3148
94419LAR2=	Wayfair 3.5% 2028	US	0.3844
GB233923214=	WH Smith 1.625% 2026	Europe	0.1585
TW285349311=	Wiwynn 0% 2029	Asia ex Japan	0.2375
92940WAD1=	WIX.Com 0% 2025	US	0.2121
977852AB8=	Wolfspeed 0.25% 2028	US	0.1200
225447AD3=	Wolfspeed 1.75% 2026	US	0.1642
977852AD4=	Wolfspeed 1.875% 2029	US	0.2718

## Qualified Global Conv Hedged (GBP)

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

RIC	Security Name	Region	Weighting SoD 10 Oct 2024
98139AAD7=	Workiva 1.25% 2028	US	0.2566
98149GAB6=	World Kinect 3.25% 2028	US	0.1662
FR0013526803=	Worldline 0% 2025	Europe	0.2386
FR0013439304=	Worldline 0% 2026	Europe	0.2982
US259660050=	Wynn Macau 4.5% 2029	Asia ex Japan	0.2452
NZ283436535=	Xero 1.625% 2031	Other Markets	0.3988
KY226911286=	Xiaomi 0% 2027	Asia ex Japan	0.3297
DEA3E458=	Zalando 0.05% 2025	Europe	0.1647
DEA3E459=	Zalando 0.625% 2027	Europe	0.1934
KY274270764=	Zhen Ding Technology 0% 2029	Asia ex Japan	0.1646
VG217166322=	Zhongsheng Group 0% 2025	Asia ex Japan	0.1769
CN284952065=	Zijin Mining Group 1% 2029	Asia ex Japan	0.8272
98954MAG6=	Zillow 1.375% 2026	US	0.2679
98954MAH4=	Zillow Group 2.75% 2025	US	0.1779
98980GAB8=	Zscaler 0.125% 2025	US	0.5792
98980AAB1=	ZTO Express (Cayman) 1.5% 2027	US	0.4213
Cash	Total Cash in GBP		-0.0712

# Qualified Global Conv Hedged (GBP)

## Index Values since prior rebalancing

Date	EoD Index Value
09-Oct-24	169.07
08-Oct-24	168.80
07-Oct-24	169.68
04-Oct-24	169.67
03-Oct-24	168.53
02-Oct-24	168.91
01-Oct-24	168.23
30-Sep-24	168.31
27-Sep-24	168.34
26-Sep-24	167.58
25-Sep-24	166.23
24-Sep-24	166.57
23-Sep-24	165.90
20-Sep-24	165.60
19-Sep-24	165.61
18-Sep-24	164.49
17-Sep-24	164.55
16-Sep-24	164.28
13-Sep-24	163.87
12-Sep-24	163.18
11-Sep-24	162.47

## Qualified Global Conv Hedged (GBP)

### Index Changes since prior rebalancing

Date	RIC	Security Name	Region	Action
17-Sep-24	GB233269271=	ASOS 0.75% 2026	Europe	DROP from Index at end of day
18-Sep-24	JP238759757=	Nippon Steel 0% 2026	Japan	DROP from Index at end of day
18-Sep-24	90214JAB7=	2U 2.25% 2025	US	DROP from Index at end of day
04-Oct-24	71375UAF8=	Perficient 0.125% 2026	US	DROP from Index at end of day
10-Oct-24	62914VAK2=	NIO 4.625% 2030	US	ADD to Index for start of day
10-Oct-24	TW289414959=	Quanta Computer 0% 2029	Asia ex Japan	ADD to Index for start of day
10-Oct-24	98139AAD7=	Workiva 1.25% 2028	US	ADD to Index for start of day
10-Oct-24	NL289817557=	Qiagen 2.5% 2031	Europe	ADD to Index for start of day
10-Oct-24	126349AH2=	CSG Systems 3.875% 2028	US	ADD to Index for start of day
10-Oct-24	81180WBL4=	Seagate Technology 3.5% 2028	US	ADD to Index for start of day
10-Oct-24	007973AE0=	Advanced Energy 2.5% 2028	US	ADD to Index for start of day
10-Oct-24	DEA3L21D=	LEG Immobilien 1% 2030	Europe	ADD to Index for start of day
10-Oct-24	928298AR9=	Vishay Intertech 2.25% 2030	US	ADD to Index for start of day
10-Oct-24	62914VAJ5=	NIO 3.875% 2029	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
11-Sep-24	0.768373765339	141.425000000000	0.848450000000	1.507386329350	7.799050000000	1.303900000000	32.139500000000	0.908265220935
12-Sep-24	0.764496797927	142.520000000000	0.853950000000	1.494433311290	7.803100000000	1.304500000000	32.130000000000	0.905797108881
13-Sep-24	0.760253952274	140.650000000000	0.847850000000	1.489092472480	7.799050000000	1.297900000000	32.014500000000	0.901794578530
16-Sep-24	0.757719292202	140.435000000000	0.845250000000	1.484891305380	7.792950000000	1.295800000000	31.872000000000	0.898957216902
17-Sep-24	0.758351371436	141.705000000000	0.846550000000	1.478524505340	7.793200000000	1.295650000000	31.872000000000	0.898916821593
18-Sep-24	0.756916350004	142.020000000000	0.845850000000	1.477432295360	7.792800000000	1.294400000000	31.981000000000	0.899442353022
19-Sep-24	0.754631578004	142.925000000000	0.848250000000	1.469399821590	7.794350000000	1.293500000000	31.925000000000	0.898553336395
20-Sep-24	0.752983724586	144.435000000000	0.850400000000	1.471995361380	7.790150000000	1.293300000000	31.965000000000	0.897424399223
23-Sep-24	0.749035642909	143.745000000000	0.847850000000	1.459747533680	7.785450000000	1.290300000000	32.034000000000	0.898311182240
24-Sep-24	0.746993368432	143.675000000000	0.845850000000	1.456028079210	7.784550000000	1.285900000000	31.976000000000	0.896780565010
25-Sep-24	0.747747437055	144.375000000000	0.848900000000	1.457194969440	7.784050000000	1.286300000000	31.857000000000	0.895094887229
26-Sep-24	0.746380073357	144.805000000000	0.847550000000	1.451905695000	7.778800000000	1.284050000000	31.872500000000	0.895535770425
27-Sep-24	0.745851228617	142.870000000000	0.841950000000	1.442897405450	7.772100000000	1.280000000000	31.684500000000	0.894534402005
30-Sep-24	0.745517601474	143.040000000000	0.843550000000	1.441441508830	7.767500000000	1.282000000000	31.646500000000	0.896017219716
01-Oct-24	0.752587044515	143.600000000000	0.845250000000	1.451694922580	7.776200000000	1.288550000000	31.855000000000	0.902812276747
02-Oct-24	0.754745488964	146.195000000000	0.850650000000	1.453382817420	7.763200000000	1.292300000000	31.855000000000	0.906125415196
03-Oct-24	0.762863818418	146.765000000000	0.853550000000	1.461881511710	7.765400000000	1.297800000000	31.855000000000	0.907605743545
04-Oct-24	0.762572948751	148.505000000000	0.858800000000	1.470480183300	7.765700000000	1.304650000000	31.995000000000	0.911618595833
07-Oct-24	0.764613706877	148.230000000000	0.856150000000	1.478305934170	7.766300000000	1.304000000000	32.135000000000	0.911120239331
08-Oct-24	0.763766916164	148.325000000000	0.857850000000	1.485994575650	7.775000000000	1.304100000000	32.213000000000	0.911535498560
09-Oct-24	0.764935380865	149.165000000000	0.859300000000	1.489425214080	7.774150000000	1.306400000000	32.195000000000	0.913408849418