MONTHLY INDEX UPDATE

Qualified Global Conv Hedged (GBP)

April 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 10 Apr 2024
90214JAB7=	2U 2.25% 2025	US	0.0765
FR0013521085=	Accor 0.7% 2027	Europe	0.2427
AE234841106=	ADNOC Distribution 0.7% 2024	Other Markets	0.5032
00827BAB2=	Affirm 0% 2026	US	0.4898
US256560470=	AIA Group(Citi) 0% 2026	Asia ex Japan	0.1160
008911BF5=	Air Canada 4% 2025	Other Markets	0.1294
009066AB7=	Airbnb 0% 2026	US	0.7836
00971TAJ0=	Akamai Technologies 0.125% 2025	US	0.5635
00971TAL5=	Akamai Technologies 0.375% 2027	US	0.5034
011642AB1=	Alarm.com 0% 2026	US	0.1932
02043QAB3=	Alnylam Pharmaceuticals 1% 2027	US	0.4134
ES215444805=	Amadeus IT Group 1.5% 2025	Europe	0.3887
02376RAF9=	American Airlines 6.5% 2025	US	0.4729
AT178607227=	ams-OSRAM 0% 2025	Europe	0.1889
AT225175292=	ams-OSRAM 2.125% 2027	Europe	0.2547
JP167385842=	ANA Holdings 0% 2024	Japan	0.1934
JP241370844=	ANA Holdings 0% 2031	Japan	0.4767
VG208916050=	ANTA Sports Products(ANLLIAN) 0% 2025	Asia ex Japan	0.4768
75606DAP6=	Anywhere 0.25% 2026	US	0.1382
04271TAB6=	Array Technologies 1% 2028	US	0.1639
US230698228=	Asahi Holdings 0% 2026	Japan	0.0729
04351PAD3=	Ascendis Pharma 2.25% 2028	US	0.2830
GB233269271=	ASOS 0.75% 2026	Europe	0.1699
CH0519568=	Avolta AG 0.75% 2026	Europe	0.2236
05464CAB7=	Axon Enterprise 0.5% 2027	US	0.4289
08265TAB5=	Bentley Systems 0.125% 2026	US	0.2884
08265TAD1=	Bentley Systems 0.375% 2027	US	0.2157
IN210411330=	Bharti Airtel 1.5% 2025	Asia ex Japan	0.2871
090043AB6=	BILL 0% 2025	US	0.1575
090043AD2=	BILL 0% 2027	US	0.2075
09061GAH4=	BioMarin Pharm 0.599% 2024	US	0.2065
09061GAK7=	BioMarin Pharmaceutical 1.25% 2027	US	0.2561
09239BAD1=	Blackline 0% 2026	US	0.4361
09239BAB5=	BlackLine 0.125% 2024	US	0.1078
852234AJ2=	Block 0% 2026	US	0.2175
852234AF0=	Block 0.125% 2025	US	0.4223
852234AK9=	Block 0.25% 2027	US	0.2022
FR0014008OH3=	BNP Paribas 0% 2025	Europe	0.2582
09857LAN8=	Booking Holdings 0.75% 2025	US	0.6980
10806XAD4=	BridgeBio Pharma 2.25% 2029	US	0.2547
10806XAB8=	BridgeBio Pharma 2.5% 2027	US	0.2400
FR001400GVB0=	Bureau Veritas(Wendel) 2.625% 2026	Europe	0.3440

Qualified Global Conv Hedged (GBP)

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

RIC	Security Name	Region	Weighting EoD 10 Apr 2024
12685JAE5=	Cable One 0% 2026	US	0.2100
143658BV3=	Carnival 5.75% 2027	US	0.6961
HK228786756=	Cathay Pacific 2.75% 2026	Asia ex Japan	0.3972
ES202121233=	Cellnex Telecom 0.5% 2028	Europe	0.3946
ES225758085=	Cellnex Telecom 0.75% 2031	Europe	0.5743
ES259774110=	Cellnex Telecom 2.125% 2030	Europe	0.4639
163092AD1=	Chegg 0.125% 2025	US	0.1424
VG226484086=	China Hongqiao Group 5.25% 2026	Asia ex Japan	0.1952
VG242978307=	China MeiDong 0% 2027	Asia ex Japan	0.1290
17243VAB8=	Cinemark 4.5% 2025	US	0.2794
FR0013489739=	Clariane 0.875% 2027	Europe	0.1289
18915MAC1=	Cloudflare 0% 2026	US	0.5127
19260QAB3=	Coinbase Global 0.5% 2026	US	0.5796
20717MAB9=	Confluent 0% 2027	US	0.3987
207410AH4=	ConMed 2.25% 2027	US	0.3113
JP255056425=	CyberAgent 0% 2029	Japan	0.1124
23248VAB1=	CyberArk Software 0% 2024	US	0.3977
23282WAC4=	Cytokinetics 3.5% 2027	US	0.3807
JP267637369=	Daifuku 0% 2028	Japan	0.0980
JP267637423=	Daifuku 0% 2030	Japan	0.1002
JP274301619=	Daiwa House 0% 2029	Japan	0.2789
JP274301660=	Daiwa House 0% 2030	Japan	0.2767
23804LAB9=	Datadog 0.125% 2025	US	0.4534
LU274042958=	Davide Campari 2.375% 2029	Europe	0.2555
LU263079540=	Davide Campari(Lagfin) 3.5% 2028	Europe	0.2376
15677JAD0=	Dayforce Inc. 0.25% 2026	US	0.2210
DEA3MP42=	Delivery Hero 1% 2026	Europe	0.2655
DEA254Y9=	Delivery Hero 1% 2027	Europe	0.3415
DEA3H2WQ=	Delivery Hero 1.5% 2028	Europe	0.2714
DEA3MP43=	Delivery Hero 2.125% 2029	Europe	0.1735
DEA30V5R=	Delivery Hero 3.25% 2030	Europe	0.4552
DEA3H2UK=	Deutsche Lufthansa 2% 2025	Europe	0.2808
DEA2G87D=	Deutsche Post 0.05% 2025	Europe	0.4370
US247087036=	Deutsche Telekom(JPM) 0% 2025	Europe	0.1956
252131AK3=	DexCom 0.25% 2025	US	0.5646
AU248763752=	Dexus 3.5% 2027	Other Markets	0.1495
IT233942600=	DiaSorin 0% 2028	Europe	0.1899
25402DAB8=	DigitalOcean 0% 2026	US	0.5310
26142RAB0=	DraftKings 0% 2028	US	0.4623
26210CAC8=	Dropbox 0% 2026	US	0.2776
26210CAD6=	Dropbox 0% 2028	US	0.2705
25470MAF6=	EchoStar\DISH 0% 2025	US	0.5661

Qualified Global Conv Hedged (GBP)

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

RIC	Security Name	Region	Weighting EoD 10 Apr 2024
25470MAB5=	EchoStar\DISH 3.375% 2026	US	0.7464
FR0013444395=	Edenred 0% 2024	Europe	0.2241
FR0014003YP6=	Edenred 0% 2028	Europe	0.1738
FR001400AFJ9=	Elis 2.25% 2029	Europe	0.2398
IT263795261=	ENI 2.95% 2030	Europe	0.4851
29355AAH0=	Enphase Energy 0% 2026	US	0.2457
29355AAK3=	Enphase Energy 0% 2028	US	0.2094
29404KAE6=	Envestnet 0.75% 2025	US	0.1304
29404KAG1=	Envestnet 2.625% 2027	US	0.2593
SG250591861=	ESR Group(Straits) 3.25% 2028	Asia ex Japan	0.1086
29786AAJ5=	Etsy 0.125% 2026	US	0.2888
29786AAL0=	Etsy 0.125% 2027	US	0.2293
29786AAN6=	Etsy 0.25% 2028	US	0.3314
298736AL3=	Euronet Worldwide 0.75% 2049	US	0.2149
29978AAE4=	Everbridge 0% 2026	US	0.1244
DEA2LQRA=	Evonik(RAG) 0% 2024	Europe	0.2220
DEA3E44N=	Evonik(RAG) 0% 2026	Europe	0.2165
DEA30VPN=	Evonik(RAG) 1.875% 2029	Europe	0.2439
DEA352B2=	Evonik(RAG) 2.25% 2030	Europe	0.2452
30063PAB1=	Exact Sciences 0.375% 2027	US	0.2343
30063PAC9=	Exact Sciences 0.375% 2028	US	0.3785
30063PAA3=	Exact Sciences 1% 2025	US	0.1182
30212PBE4=	Expedia Group 0% 2026	US	0.3889
VG219365381=	Far East Horizon(Universe) 2.5% 2025	Asia ex Japan	0.1260
SE259123631=	Fastighets AB Balder 3.5% 2028	Europe	0.2635
31188VAB6=	Fastly 0% 2026	US	0.1332
JP263383630=	Ferrotec 0% 2028	Japan	0.0760
338307AD3=	Five9 0.5% 2025	US	0.1739
33835LAA3=	Fiverr 0% 2025	US	0.1750
AU240044374=	Flight Centre Travel 1.625% 2028	Other Markets	0.1093
AU225034770=	Flight Centre Travel 2.5% 2027	Other Markets	0.1107
345370CZ1=	Ford Motor 0% 2026	US	1.0121
531229AQ5=	Formula One Group 2.25% 2027	US	0.2071
BE6327660591=	GBL(Sagerpar) 0% 2026	Europe	0.2110
TW265350852=	Gigabyte Technology 0% 2028	Asia ex Japan	0.1391
JE179961423=	Glencore 0% 2025	Europe	0.2859
DEA3KMT5=	Global Fashion Group 1.25% 2028	Europe	0.1201
670704AJ4=	Globus Medical/NuVasive 0.375% 2025	US	0.1824
393657AM3=	Greenbrier 2.875% 2028	US	0.1805
40131MAB5=	Guardant Health 0% 2027	US	0.3363
40171VAA8=	Guidewire Software 1.25% 2025	US	0.1916
KY220677966=	H World Group (Trip.com) 1.5% 2027	US	0.2458

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RIC	Security Name	Region	Weighting EoD 10 Apr 2024
44332NAB2=	H World Group 3% 2026	US	0.2507
JP170698002=	H.I.S. Co 0% 2024	Japan	0.0677
405024AB6=	Haemonetics 0% 2026	US	0.1939
40637HAD1=	Halozyme Therapeutics 0.25% 2027	US	0.2994
40637HAF6=	Halozyme Therapeutics 1% 2028	US	0.2940
MX259076412=	Heineken(FEMSA) 2.625% 2026	Europe	0.2269
TW236325075=	Hon Hai Precision 0% 2026	Asia ex Japan	0.2906
US234437313=	Hong Kong Exchange(Citi) 0% 2024	Asia ex Japan	0.0689
443573AD2=	Hubspot 0.375% 2025	US	0.4569
ES234311310=	IAG 1.125% 2028	Europe	0.3517
ES255756583=	Iberdrola 0.8% 2027	Europe	0.2041
JP277431122=	Ibiden 0% 2031	Japan	0.2078
45667GAG8=	Infinera 3.75% 2028	US	0.1699
45765UAB9=	Insight Enterprises 0.75% 2025	US	0.3803
457669AB5=	Insmed 0.75% 2028	US	0.2699
457669AA7=	Insmed 1.75% 2025	US	0.1038
45784PAK7=	Insulet 0.375% 2026	US	0.3561
45826HAB5=	Integer Holdings 2.125% 2028	US	0.3036
457985AM1=	Integra LifeSciences 0.5% 2025	US	0.2322
45867GAD3=	InterDigital 3.5% 2027	US	0.2627
462222AD2=	Ionis Pharmaceuticals 0% 2026	US	0.2629
46267XAE8=	iQIYI 4% 2026	US	0.1679
USIQX0328=	iQIYI 6.5% 2028	US	0.2434
IT269330112=	Italgas(SNAM) 3.25% 2028	Europe	0.2283
465741AN6=	Itron 0% 2026	US	0.1951
LU227037814=	IWG 0.5% 2027	Europe	0.1651
47074LAB1=	Jamf Holding Corp 0.125% 2026	US	0.1402
472145AD3=	Jazz Pharmaceuticals 1.5% 2024	US	0.2400
472145AF8=	Jazz Pharmaceuticals 2% 2026	US	0.4154
GB235146517=	Jet2 1.625% 2026	Europe	0.2103
477143AP6=	JetBlue Airways 0.5% 2026	US	0.2752
JP268231358=	JFE Holdings 0% 2028	Japan	0.2721
477839AB0=	John Bean Technologies 0.25% 2026	US	0.1541
98426TAF3=	JOYY 1.375% 2026	US	0.1708
NL229601989=	Just Eat Takeaway 0% 2025	Europe	0.2539
NL229602179=	Just Eat Takeaway 0.625% 2028	Europe	0.1790
JP277142317=	Kansai Paint 0% 2029	Japan	0.1681
JP277142333=	Kansai Paint 0% 2031	Japan	0.1096
KY215858049=	Kingsoft 0.625% 2025	Asia ex Japan	0.1723
US271334419=	Klepierre(Simon) 3.5% 2026	Europe	0.3561
JP272791589=	Kobe Steel 0% 2028	Japan	0.0762
JP272792062=	Kobe Steel 0% 2030	Japan	0.0771

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RIC	Security Name	Region	Weighting EoD 10 Apr 2024
JP241943372=	Koei Tecmo 0% 2024	Japan	0.1268
JP228604933=	Kyoritsu Maintenance 0% 2026	Japan	0.1210
LU256603209=	L`Oreal (Citi) 0% 2028	Europe	0.1295
516544AB9=	Lantheus Holdings 2.625% 2027	US	0.2671
501812AB7=	LCI Industries 1.125% 2026	US	0.1877
DEA289T2=	LEG Immobilien 0.4% 2028	Europe	0.2147
DEA2GSDH=	LEG Immobilien 0.875% 2025	Europe	0.1747
52603BAD9=	LendingTree 0.5% 2025	US	0.1124
HK252339086=	Lenovo Group 2.5% 2029	Asia ex Japan	0.3429
KR264785634=	LG Energy Solutions 1.25% 2028	Asia ex Japan	0.4046
KR264785677=	LG Energy Solutions 1.6% 2030	Asia ex Japan	0.3927
50202MAB8=	Li Auto 0.25% 2028	US	0.4728
HK256066254=	Link REIT 4.5% 2027	Asia ex Japan	0.1796
538034AU3=	Live Nation 2% 2025	US	0.1833
538034BA6=	Live Nation Ent 3.125% 2029	US	0.4971
538146AD3=	LivePerson 0% 2026	US	0.0808
55024UAF6=	Lumentum 0.5% 2028	US	0.2801
55024UAD1=	Lumentum Holdings 0.5% 2026	US	0.3915
US235231557=	LVMH(JPM) 0% 2024	Europe	0.1532
55087PAB0=	Lyft 1.5% 2025	US	0.1609
55405YAB6=	MACOM Technology Solutions 0.25% 2026	US	0.2496
57164YAD9=	Marriott Vacations 0% 2026	US	0.2284
57164YAF4=	Marriott Vacations 3.25% 2027	US	0.2289
KY233356875=	Meituan 0% 2027	Asia ex Japan	0.5890
KY233356905=	Meituan 0% 2028	Asia ex Japan	0.5628
JP228641804=	Menicon 0% 2025	Japan	0.0635
JP235717204=	Mercari 0% 2026	Japan	0.0626
JP235717468=	Mercari 0% 2028	Japan	0.0550
GB234184300=	Mercedes-Benz Group (Barclays) 0% 2025	Europe	0.1804
KY234292005=	MicroPort Scientific 0% 2026	Asia ex Japan	0.1901
594972AE1=	MicroStrategy 0% 2027	US	0.5650
594972AC5=	MicroStrategy 0.75% 2025	US	1.0849
596278AB7=	Middleby 1% 2025	US	0.3912
60937PAD8=	MongoDB 0.25% 2026	US	0.8310
DEA2YPE7=	MTU Aero 0.05% 2027	Europe	0.2071
JP113849550=	Nagoya Railroad 0% 2024	Japan	0.1106
63845RAB3=	National Vision 2.5% 2025	US	0.1303
IT230584290=	Nexi 0% 2028	Europe	0.3875
GB216181972=	Nexi 1.75% 2027	Europe	0.2124
653656AB4=	NICE 0% 2025	Other Markets	0.1981
62914VAF3=	NIO Inc 0.5% 2027	US	0.1956
JP183704290=	Nippn Corp 0% 2025	Japan	0.0780

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RIC	Security Name	Region	Weighting EoD 10 Apr 2024
JP238759706=	Nippon Steel 0% 2024	Japan	0.6381
JP238759757=	Nippon Steel 0% 2026	Japan	0.6170
JP238292379=	Nipro Corp 0% 2026	Japan	0.0868
UNKNOWN RIC	Northern Oil & Gas 3.625% 2029	US	0.2711
62886HBD2=	Norwegian Cruise 1.125% 2027	US	0.4367
62886HBK6=	Norwegian Cruise Line 2.5% 2027	US	0.1886
62886HAX9=	Norwegian Cruise Line 5.375% 2025	US	0.2324
TW235824124=	Novatek(UMC) 0% 2026	Asia ex Japan	0.0918
67011XAB9=	Novocure 0% 2025	US	0.2222
629377CG5=	NRG Energy 2.75% 2048	US	0.4391
JP267988030=	NTN 0% 2025	Japan	0.0648
67059NAH1=	Nutanix 0.25% 2027	US	0.3099
JP271701055=	Nxera Pharma 0.25% 2028	Japan	0.1000
GB219045581=	Ocado Group 0.75% 2027	Europe	0.1436
GB209094827=	Ocado Group 0.875% 2025	Europe	0.2843
679295AD7=	Okta 0.125% 2025	US	0.2228
679295AF2=	Okta 0.375% 2026	US	0.2364
68213NAD1=	Omnicell 0.25% 2025	US	0.2293
682189AS4=	ON Semiconductor 0% 2027	US	0.4812
682189AU9=	ON Semiconductor 0.5% 2029	US	0.6113
686688AB8=	Ormat Technologies 2.5% 2027	US	0.1761
JP273021329=	OSG 0% 2030	Japan	0.0666
695127AF7=	Pacira BioSciences 0.75% 2025	US	0.1627
697435AF2=	Palo Alto Networks 0.375% 2025	US	1.5528
JP258410505=	Park24 0% 2028	Japan	0.0948
722304AC6=	PDD Holdings 0% 2025	US	0.3017
70509VAA8=	Pebblebrook Hotel Trust 1.75% 2026	US	0.2879
705573AB9=	Pegasystems 0.75% 2025	US	0.2028
70614WAB6=	Peloton Interactive 0% 2026	US	0.3566
71375UAF8=	Perficient 0.125% 2026	US	0.1380
BE256136988=	Pernod Ricard(GBL) 2.125% 2025	Europe	0.2235
CN235301172=	Pharmaron Beijing CNH 0% 2026	Asia ex Japan	0.0632
CN235239574=	Pharmaron Beijing USD 0% 2026	Asia ex Japan	0.0915
723787AP2=	Pioneer Natural Resources 0.25% 2025	US	0.5833
IT227655259=	Pirelli 0% 2025	Europe	0.2394
KR237648242=	POSCO Holdings Inc. 0% 2026	Asia ex Japan	0.5044
737446AT1=	Post Holdings 2.5% 2027	US	0.2679
69352PAS2=	PPL Corporation 2.875% 2028	US	0.4039
743312AB6=	Progress Software 1% 2026	US	0.1554
IT229470400=	Prysmian 0% 2026	Europe	0.4205
FR0013520681=	Puma(Selena) 0% 2025	Europe	0.2160
NL227506199=	Qiagen 0% 2027	Europe	0.1960

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RIC	Security Name	Region	Weighting EoD 10 Apr 2024
NL190822150=	Qiagen 1% 2024	Europe	0.2138
753422AF1=	Rapid7 0.25% 2027	US	0.2226
75737FAE8=	Redfin 0.5% 2027	US	0.1152
JP226707964=	Relo Group 0% 2027	Japan	0.0599
DEA30V8S=	Rheinmetall 1.875% 2028	Europe	0.3957
DEA30V8T=	Rheinmetall 2.25% 2030	Europe	0.4026
76680RAH0=	RingCentral 0% 2026	US	0.2299
JP208020943=	ROHM 0% 2024	Japan	0.1105
780153BQ4=	Royal Caribbean Cruises 6% 2025	US	1.3128
FR0014003Z32=	Safran 0% 2028	Europe	0.3951
FR0013513041=	Safran 0.875% 2027	Europe	0.8800
IT267753849=	Saipem 2.875% 2029	Europe	0.3163
US243143497=	Sanofi (JPM)/BASKET 0% 2025	Europe	0.1813
JP272645981=	Sanrio 0% 2028	Japan	0.1104
803607AD2=	Sarepta Therapeutics 1.25% 2027	US	0.5503
ZA254624837=	Sasol 4.5% 2027	Other Markets	0.2920
FR0014000OG2=	Schneider Electric 0% 2026	Europe	0.3627
FR272577102=	Schneider Electric 1.97% 2030	Europe	0.3455
81141RAG5=	Sea Ltd 0.25% 2026	US	0.7494
81141RAF7=	Sea Ltd 2.375% 2025	US	0.4949
JP231594884=	Seino Holdings 0% 2026	Japan	0.0773
JP230776920=	Senko 0% 2025	Japan	0.0642
82452JAB5=	Shift4 Payments 0% 2025	US	0.3180
82452JAD1=	Shift4 Payments 0.5% 2027	US	0.2489
82509LAA5=	Shopify 0.125% 2025	US	0.3655
ZA272583404=	Sibanye-Stillwater 4.25% 2028	Other Markets	0.2620
SG226002529=	Singapore Airlines 1.625% 2025	Asia ex Japan	0.3350
KR260773640=	SK hynix 1.75% 2030	Asia ex Japan	1.1912
CN238341906=	Smoore International (EVE Battery Investment) 0.75% 2026	Asia ex Japan	0.1422
83304AAF3=	Snap 0% 2027	US	0.3903
83304AAH9=	Snap 0.125% 2028	US	0.4773
83304AAB2=	Snap 0.75% 2026	US	0.1982
83417MAD6=	Solaredge Technologies 0% 2025	US	0.2436
842587DP9=	Southern Co 3.875% 2025	US	0.7329
844741BG2=	Southwest Airlines 1.25% 2025	US	0.6789
FR001400F2K3=	Spie 2% 2028	Europe	0.2129
848577AB8=	Spirit Airlines 1% 2026	US	0.1079
84921RAB6=	Spotify Technology 0% 2026	US	0.6005
85571BBA2=	Starwood Property 6.75% 2027	US	0.1683
NL221199715=	STMicroelectronics 0% 2025	Europe	0.3461
NL221199723=	STMicroelectronics 0% 2027	Europe	0.3510
86333MAA6=	Stride Inc 1.125% 2027	US	0.2280

Qualified Global Conv Hedged (GBP)

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

RIC	Security Name	Region	Weighting EoD 10 Apr 2024
86745KAF1=	Sunnova 0.25% 2026	US	0.1165
86745KAH7=	Sunnova 2.625% 2028	US	0.0971
DEA3E46Y=	TAG Immobilien 0.625% 2026	Europe	0.1928
JP270026966=	Taiyo Yuden 0% 2030	Japan	0.1492
JP191558855=	Takashimaya 0% 2028	Japan	0.2032
87874RAD2=	TechTarget 0% 2026	US	0.1663
87918AAF2=	Teladoc Health 1.25% 2027	US	0.3605
539183AA1=	Teladoc/Livongo 0.875% 2025	US	0.2196
JP263186893=	Toho Holdings 0% 2028	Japan	0.0817
JP263516745=	Tokyu 0% 2028	Japan	0.0873
JP263516796=	Tokyu 0% 2030	Japan	0.0890
US257625044=	TotalEnergies(BAML) 0% 2026	Europe	0.1828
DEA3E5KG=	TUI 5% 2028	Europe	0.2726
902252AB1=	Tyler Technologies 0.25% 2026	US	0.2518
90353TAJ9=	Uber Technologies 0% 2025	US	0.5328
FR0013448412=	Ubisoft Entertainment 0% 2024	Europe	0.1115
FR001400DV38=	Ubisoft Entertainment 2.375% 2028	Europe	0.2099
FR001400MA32=	Ubisoft Entertainment 2.875% 2031	Europe	0.2067
BE6322623669=	Umicore 0% 2025	Europe	0.2152
912909AT5=	United States Steel 5% 2026	US	0.4771
91332UAB7=	Unity Software 0% 2026	US	0.4480
91680MAB3=	Upstart Holdings 0.25% 2026	US	0.2165
91688FAB0=	Upwork 0.25% 2026	US	0.1339
91879QAN9=	Vail Resorts 0% 2025	US	0.2257
FR0013444148=	Veolia Environnement 0% 2025	Europe	0.3262
94419LAM3=	Wayfair 0.625% 2025	US	0.2968
94419LAF8=	Wayfair 1% 2026	US	0.3659
94419LAP6=	Wayfair 3.25% 2027	US	0.3680
KY232475498=	Weimob 0% 2026	Asia ex Japan	0.0832
GB233923214=	WH Smith 1.625% 2026	Europe	0.1615
92940WAD1=	WIX.Com 0% 2025	US	0.2254
977852AB8=	Wolfspeed 0.25% 2028	US	0.1835
225447AD3=	Wolfspeed 1.75% 2026	US	0.2291
977852AD4=	Wolfspeed 1.875% 2029	US	0.4127
FR0013526803=	Worldline 0% 2025	Europe	0.2535
FR0013439304=	Worldline 0% 2026	Europe	0.3193
US259660050=	Wynn Macau 4.5% 2029	Asia ex Japan	0.2837
NZ226366725=	Xero 0% 2025	Other Markets	0.2773
KY226911286=	Xiaomi 0% 2027	Asia ex Japan	0.3337
DEA3E458=	Zalando 0.05% 2025	Europe	0.2141
DEA3E459=	Zalando 0.625% 2027	Europe	0.1993
KY274270764=	Zhen Ding Technology 0% 2029	Asia ex Japan	0.1877

Qualified Global Conv Hedged (GBP)

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

RIC	Security Name	Region	Weighting EoD 10 Apr 2024
VG217166322=	Zhongsheng Group 0% 2025	Asia ex Japan	0.1842
48123VAE2=	Ziff Davis 1.75% 2026	US	0.2157
98954MAE1=	Zillow 0.75% 2024	US	0.2869
98954MAG6=	Zillow 1.375% 2026	US	0.2527
98954MAH4=	Zillow Group 2.75% 2025	US	0.2254
98980GAB8=	Zscaler 0.125% 2025	US	0.6426
98980AAB1=	ZTO Express (Cayman) 1.5% 2027	US	0.4115
Cash	Total Cash in USD		2.3112
Cash	Total Cash in GBP		-1.1285
Cash	Total Cash in JPY		0.1797
Cash	Total Cash in CHF		0.0009
Cash	Total Cash in HKD		0.1033
Cash	Total Cash in EUR		0.3095

Qualified Global Conv Hedged (GBP)

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

RIC	Security Name	Region	Weighting SoD 11 Apr 2024
90214JAB7=	2U 2.25% 2025	US	0.0774
FR0013521085=	Accor 0.7% 2027	Europe	0.2455
AE234841106=	ADNOC Distribution 0.7% 2024	Other Markets	0.5092
00827BAB2=	Affirm 0% 2026	US	0.4956
US256560470=	AIA Group(Citi) 0% 2026	Asia ex Japan	0.1173
008911BF5=	Air Canada 4% 2025	Other Markets	0.1310
009066AB7=	Airbnb 0% 2026	US	0.7928
00971TAJ0=	Akamai Technologies 0.125% 2025	US	0.5701
00971TAL5=	Akamai Technologies 0.375% 2027	US	0.5093
011642AB1=	Alarm.com 0% 2026	US	0.1955
018802AC2=	Alliant Energy 3.875% 2026	US	0.2399
02043QAB3=	Alnylam Pharmaceuticals 1% 2027	US	0.4183
ES215444805=	Amadeus IT Group 1.5% 2025	Europe	0.3934
02376RAF9=	American Airlines 6.5% 2025	US	0.4787
AT178607227=	ams-OSRAM 0% 2025	Europe	0.1912
AT225175292=	ams-OSRAM 2.125% 2027	Europe	0.2578
JP167385842=	ANA Holdings 0% 2024	Japan	0.1957
JP241370844=	ANA Holdings 0% 2031	Japan	0.4823
VG208916050=	ANTA Sports Products(ANLLIAN) 0% 2025	Asia ex Japan	0.4824
75606DAP6=	Anywhere 0.25% 2026	US	0.1399
04271TAB6=	Array Technologies 1% 2028	US	0.1659
US230698228=	Asahi Holdings 0% 2026	Japan	0.0738
04351PAD3=	Ascendis Pharma 2.25% 2028	US	0.2864
GB233269271=	ASOS 0.75% 2026	Europe	0.1719
CH0519568=	Avolta AG 0.75% 2026	Europe	0.2263
05464CAB7=	Axon Enterprise 0.5% 2027	US	0.4339
08265TAB5=	Bentley Systems 0.125% 2026	US	0.2918
08265TAD1=	Bentley Systems 0.375% 2027	US	0.2182
IN210411330=	Bharti Airtel 1.5% 2025	Asia ex Japan	0.2054
090043AB6=	BILL 0% 2025	US	0.1593
090043AD2=	BILL 0% 2027	US	0.2099
09061GAH4=	BioMarin Pharm 0.599% 2024	US	0.2089
09061GAK7=	BioMarin Pharmaceutical 1.25% 2027	US	0.2591
09239BAD1=	Blackline 0% 2026	US	0.4412
09239BAB5=	BlackLine 0.125% 2024	US	0.1091
852234AJ2=	Block 0% 2026	US	0.2201
852234AF0=	Block 0.125% 2025	US	0.4272
852234AK9=	Block 0.25% 2027	US	0.2046
FR0014008OH3=	BNP Paribas 0% 2025	Europe	0.2613
09857LAN8=	Booking Holdings 0.75% 2025	US	0.7062
10806XAD4=	BridgeBio Pharma 2.25% 2029	US	0.2578
10806XAB8=	BridgeBio Pharma 2.5% 2027	US	0.2429

Qualified Global Conv Hedged (GBP)

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

RIC	Security Name	Region	Weighting SoD 11 Apr 2024
FR001400GVB0=	Bureau Veritas(Wendel) 2.625% 2026	Europe	0.3482
12685JAE5=	Cable One 0% 2026	US	0.2124
143658BV3=	Carnival 5.75% 2027	US	0.7046
HK228786756=	Cathay Pacific 2.75% 2026	Asia ex Japan	0.4020
ES202121233=	Cellnex Telecom 0.5% 2028	Europe	0.3992
ES225758085=	Cellnex Telecom 0.75% 2031	Europe	0.5811
ES259774110=	Cellnex Telecom 2.125% 2030	Europe	0.4695
163092AD1=	Chegg 0.125% 2025	US	0.1441
VG226484086=	China Hongqiao Group 5.25% 2026	Asia ex Japan	0.1976
VG242978307=	China MeiDong 0% 2027	Asia ex Japan	0.1305
17243VAB8=	Cinemark 4.5% 2025	US	0.2828
FR0013489739=	Clariane 0.875% 2027	Europe	0.1304
18915MAC1=	Cloudflare 0% 2026	US	0.5188
19260QAB3=	Coinbase Global 0.5% 2026	US	0.5865
20717MAB9=	Confluent 0% 2027	US	0.4034
207410AH4=	ConMed 2.25% 2027	US	0.3151
JP255056425=	CyberAgent 0% 2029	Japan	0.1138
23248VAB1=	CyberArk Software 0% 2024	US	0.4024
23282WAC4=	Cytokinetics 3.5% 2027	US	0.3853
JP267637369=	Daifuku 0% 2028	Japan	0.0991
JP267637423=	Daifuku 0% 2030	Japan	0.1013
JP274301619=	Daiwa House 0% 2029	Japan	0.2822
JP274301660=	Daiwa House 0% 2030	Japan	0.2799
23804LAB9=	Datadog 0.125% 2025	US	0.4587
LU274042958=	Davide Campari 2.375% 2029	Europe	0.2585
LU263079540=	Davide Campari(Lagfin) 3.5% 2028	Europe	0.2405
15677JAD0=	Dayforce Inc. 0.25% 2026	US	0.2236
DEA3MP42=	Delivery Hero 1% 2026	Europe	0.2686
DEA254Y9=	Delivery Hero 1% 2027	Europe	0.3456
DEA3H2WQ=	Delivery Hero 1.5% 2028	Europe	0.2747
DEA3MP43=	Delivery Hero 2.125% 2029	Europe	0.1756
DEA30V5R=	Delivery Hero 3.25% 2030	Europe	0.4607
DEA3H2UK=	Deutsche Lufthansa 2% 2025	Europe	0.2842
DEA2G87D=	Deutsche Post 0.05% 2025	Europe	0.4422
US247087036=	Deutsche Telekom(JPM) 0% 2025	Europe	0.1979
252131AK3=	DexCom 0.25% 2025	US	0.5712
AU248763752=	Dexus 3.5% 2027	Other Markets	0.1513
IT233942600=	DiaSorin 0% 2028	Europe	0.1921
25402DAB8=	DigitalOcean 0% 2026	US	0.5372
26142RAB0=	DraftKings 0% 2028	US	0.4677
26210CAC8=	Dropbox 0% 2026	US	0.2809
26210CAD6=	Dropbox 0% 2028	US	0.2737

Qualified Global Conv Hedged (GBP)

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

RIC	Security Name	Region	Weighting SoD 11 Apr 2024
25470MAF6=	EchoStar\DISH 0% 2025	US	0.5727
25470MAB5=	EchoStar\DISH 3.375% 2026	US	0.7555
FR0013444395=	Edenred 0% 2024	Europe	0.2267
FR0014003YP6=	Edenred 0% 2028	Europe	0.1759
FR001400AFJ9=	Elis 2.25% 2029	Europe	0.2427
IT263795261=	ENI 2.95% 2030	Europe	0.4909
29355AAH0=	Enphase Energy 0% 2026	US	0.2486
29355AAK3=	Enphase Energy 0% 2028	US	0.2118
29404KAE6=	Envestnet 0.75% 2025	US	0.1319
29404KAG1=	Envestnet 2.625% 2027	US	0.2625
SG250591861=	ESR Group(Straits) 3.25% 2028	Asia ex Japan	0.1099
29786AAJ5=	Etsy 0.125% 2026	US	0.2922
29786AAL0=	Etsy 0.125% 2027	US	0.2320
29786AAN6=	Etsy 0.25% 2028	US	0.3353
298736AL3=	Euronet Worldwide 0.75% 2049	US	0.2174
29978AAE4=	Everbridge 0% 2026	US	0.1258
DEA2LQRA=	Evonik(RAG) 0% 2024	Europe	0.2246
DEA3E44N=	Evonik(RAG) 0% 2026	Europe	0.2191
DEA30VPN=	Evonik(RAG) 1.875% 2029	Europe	0.2468
DEA352B2=	Evonik(RAG) 2.25% 2030	Europe	0.2482
30063PAB1=	Exact Sciences 0.375% 2027	US	0.2370
30063PAC9=	Exact Sciences 0.375% 2028	US	0.3830
30063PAA3=	Exact Sciences 1% 2025	US	0.1196
30212PBE4=	Expedia Group 0% 2026	US	0.3935
VG219365381=	Far East Horizon(Universe) 2.5% 2025	Asia ex Japan	0.1275
SE259123631=	Fastighets AB Balder 3.5% 2028	Europe	0.2667
31188VAB6=	Fastly 0% 2026	US	0.1348
JP263383630=	Ferrotec 0% 2028	Japan	0.0769
338307AD3=	Five9 0.5% 2025	US	0.1759
33835LAA3=	Fiverr 0% 2025	US	0.1770
AU240044374=	Flight Centre Travel 1.625% 2028	Other Markets	0.1106
AU225034770=	Flight Centre Travel 2.5% 2027	Other Markets	0.1120
345370CZ1=	Ford Motor 0% 2026	US	1.0240
531229AQ5=	Formula One Group 2.25% 2027	US	0.2095
358039AB1=	Freshpet 3% 2028	US	0.3041
BE6327660591=	GBL(Sagerpar) 0% 2026	Europe	0.2135
TW265350852=	Gigabyte Technology 0% 2028	Asia ex Japan	0.1407
JE179961423=	Glencore 0% 2025	Europe	0.2892
DEA3KMT5=	Global Fashion Group 1.25% 2028	Europe	0.1215
670704AJ4=	Globus Medical/NuVasive 0.375% 2025	US	0.1845
393657AM3=	Greenbrier 2.875% 2028	US	0.1803
40131MAB5=	Guardant Health 0% 2027	US	0.3402

Qualified Global Conv Hedged (GBP)

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

RIC	Security Name	Region	Weighting SoD 11 Apr 2024
40171VAA8=	Guidewire Software 1.25% 2025	US	0.1939
KY220677966=	H World Group (Trip.com) 1.5% 2027	US	0.2488
44332NAB2=	H World Group 3% 2026	US	0.2537
JP170698002=	H.I.S. Co 0% 2024	Japan	0.0685
405024AB6=	Haemonetics 0% 2026	US	0.1962
40637HAD1=	Halozyme Therapeutics 0.25% 2027	US	0.3029
40637HAF6=	Halozyme Therapeutics 1% 2028	US	0.2975
MX259076412=	Heineken(FEMSA) 2.625% 2026	Europe	0.2297
TW236325075=	Hon Hai Precision 0% 2026	Asia ex Japan	0.2940
US234437313=	Hong Kong Exchange(Citi) 0% 2024	Asia ex Japan	0.0697
443573AD2=	Hubspot 0.375% 2025	US	0.4623
ES234311310=	IAG 1.125% 2028	Europe	0.3559
ES255756583=	Iberdrola 0.8% 2027	Europe	0.2065
JP277431122=	Ibiden 0% 2031	Japan	0.2102
45667GAG8=	Infinera 3.75% 2028	US	0.1720
45765UAB9=	Insight Enterprises 0.75% 2025	US	0.3848
457669AB5=	Insmed 0.75% 2028	US	0.2731
457669AA7=	Insmed 1.75% 2025	US	0.1050
45784PAK7=	Insulet 0.375% 2026	US	0.3603
45826HAB5=	Integer Holdings 2.125% 2028	US	0.3072
457985AM1=	Integra LifeSciences 0.5% 2025	US	0.2350
45867GAD3=	InterDigital 3.5% 2027	US	0.2659
462222AD2=	Ionis Pharmaceuticals 0% 2026	US	0.2660
46267XAE8=	iQIYI 4% 2026	US	0.1699
USIQX0328=	iQIYI 6.5% 2028	US	0.2464
IT269330112=	Italgas(SNAM) 3.25% 2028	Europe	0.2310
465741AN6=	Itron 0% 2026	US	0.1974
LU227037814=	IWG 0.5% 2027	Europe	0.1671
47074LAB1=	Jamf Holding Corp 0.125% 2026	US	0.1418
472145AD3=	Jazz Pharmaceuticals 1.5% 2024	US	0.2429
472145AF8=	Jazz Pharmaceuticals 2% 2026	US	0.4203
GB235146517=	Jet2 1.625% 2026	Europe	0.2128
477143AP6=	JetBlue Airways 0.5% 2026	US	0.2785
JP268231358=	JFE Holdings 0% 2028	Japan	0.2753
477839AB0=	John Bean Technologies 0.25% 2026	US	0.1559
98426TAF3=	JOYY 1.375% 2026	US	0.1728
NL229601989=	Just Eat Takeaway 0% 2025	Europe	0.2569
NL229602179=	Just Eat Takeaway 0.625% 2028	Europe	0.1811
JP277142317=	Kansai Paint 0% 2029	Japan	0.1701
JP277142333=	Kansai Paint 0% 2031	Japan	0.1109
KY215858049=	Kingsoft 0.625% 2025	Asia ex Japan	0.1744
US271334419=	Klepierre(Simon) 3.5% 2026	Europe	0.3604

Qualified Global Conv Hedged (GBP)

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

RIC	Security Name	Region	Weighting SoD 11 Apr 2024
JP272791589=	Kobe Steel 0% 2028	Japan	0.0770
JP272792062=	Kobe Steel 0% 2030	Japan	0.0780
JP241943372=	Koei Tecmo 0% 2024	Japan	0.1283
JP228604933=	Kyoritsu Maintenance 0% 2026	Japan	0.1224
LU256603209=	L`Oreal (Citi) 0% 2028	Europe	0.1311
516544AB9=	Lantheus Holdings 2.625% 2027	US	0.2703
501812AB7=	LCI Industries 1.125% 2026	US	0.1900
DEA289T2=	LEG Immobilien 0.4% 2028	Europe	0.2173
DEA2GSDH=	LEG Immobilien 0.875% 2025	Europe	0.1768
52603BAD9=	LendingTree 0.5% 2025	US	0.1138
HK252339086=	Lenovo Group 2.5% 2029	Asia ex Japan	0.3470
KR264785634=	LG Energy Solutions 1.25% 2028	Asia ex Japan	0.4094
KR264785677=	LG Energy Solutions 1.6% 2030	Asia ex Japan	0.3974
50202MAB8=	Li Auto 0.25% 2028	US	0.4784
531229AP7=	Liberty Media Sirius 3.75% 2028	US	0.2766
HK256066254=	Link REIT 4.5% 2027	Asia ex Japan	0.1818
538034AU3=	Live Nation 2% 2025	US	0.1855
538034BA6=	Live Nation Ent 3.125% 2029	US	0.5030
538146AD3=	LivePerson 0% 2026	US	0.0818
55024UAF6=	Lumentum 0.5% 2028	US	0.2834
55024UAD1=	Lumentum Holdings 0.5% 2026	US	0.3961
US235231557=	LVMH(JPM) 0% 2024	Europe	0.1550
55087PAB0=	Lyft 1.5% 2025	US	0.1628
55405YAB6=	MACOM Technology Solutions 0.25% 2026	US	0.2525
57164YAD9=	Marriott Vacations 0% 2026	US	0.2311
57164YAF4=	Marriott Vacations 3.25% 2027	US	0.2317
KY233356875=	Meituan 0% 2027	Asia ex Japan	0.5960
KY233356905=	Meituan 0% 2028	Asia ex Japan	0.5694
JP228641804=	Menicon 0% 2025	Japan	0.0643
JP235717204=	Mercari 0% 2026	Japan	0.0633
JP235717468=	Mercari 0% 2028	Japan	0.0557
GB234184300=	Mercedes-Benz Group (Barclays) 0% 2025	Europe	0.1825
KY234292005=	MicroPort Scientific 0% 2026	Asia ex Japan	0.1923
594972AE1=	MicroStrategy 0% 2027	US	0.5716
594972AC5=	MicroStrategy 0.75% 2025	US	1.0977
596278AB7=	Middleby 1% 2025	US	0.3959
60937PAD8=	MongoDB 0.25% 2026	US	0.8408
DEA2YPE7=	MTU Aero 0.05% 2027	Europe	0.2096
JP113849550=	Nagoya Railroad 0% 2024	Japan	0.1119
63845RAB3=	National Vision 2.5% 2025	US	0.1319
IT230584290=	Nexi 0% 2028	Europe	0.3921
GB216181972=	Nexi 1.75% 2027	Europe	0.2150

Qualified Global Conv Hedged (GBP)

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

RIC	Security Name	Region	Weighting SoD 11 Apr 2024
653656AB4=	NICE 0% 2025	Other Markets	0.2004
62914VAF3=	NIO Inc 0.5% 2027	US	0.1979
JP183704290=	Nippn Corp 0% 2025	Japan	0.0789
JP238759706=	Nippon Steel 0% 2024	Japan	0.6456
JP238759757=	Nippon Steel 0% 2026	Japan	0.6242
JP238292379=	Nipro Corp 0% 2026	Japan	0.0878
UNKNOWN RIC	Northern Oil & Gas 3.625% 2029	US	0.2705
62886HBD2=	Norwegian Cruise 1.125% 2027	US	0.4419
62886HBK6=	Norwegian Cruise Line 2.5% 2027	US	0.1909
62886HAX9=	Norwegian Cruise Line 5.375% 2025	US	0.2352
TW235824124=	Novatek(UMC) 0% 2026	Asia ex Japan	0.0929
67011XAB9=	Novocure 0% 2025	US	0.2248
629377CG5=	NRG Energy 2.75% 2048	US	0.4444
JP267988030=	NTN 0% 2025	Japan	0.0656
67059NAH1=	Nutanix 0.25% 2027	US	0.3136
JP271701055=	Nxera Pharma 0.25% 2028	Japan	0.1012
GB219045581=	Ocado Group 0.75% 2027	Europe	0.1453
GB209094827=	Ocado Group 0.875% 2025	Europe	0.2877
679295AD7=	Okta 0.125% 2025	US	0.2255
679295AF2=	Okta 0.375% 2026	US	0.2392
68213NAD1=	Omnicell 0.25% 2025	US	0.2320
682189AS4=	ON Semiconductor 0% 2027	US	0.4868
682189AU9=	ON Semiconductor 0.5% 2029	US	0.6185
686688AB8=	Ormat Technologies 2.5% 2027	US	0.1782
JP273021329=	OSG 0% 2030	Japan	0.0673
695127AF7=	Pacira BioSciences 0.75% 2025	US	0.1646
697435AF2=	Palo Alto Networks 0.375% 2025	US	1.5711
JP258410505=	Park24 0% 2028	Japan	0.0959
722304AC6=	PDD Holdings 0% 2025	US	0.3053
70509VAA8=	Pebblebrook Hotel Trust 1.75% 2026	US	0.2914
705573AB9=	Pegasystems 0.75% 2025	US	0.2052
70614WAB6=	Peloton Interactive 0% 2026	US	0.3608
71375UAF8=	Perficient 0.125% 2026	US	0.1396
BE256136988=	Pernod Ricard(GBL) 2.125% 2025	Europe	0.2261
CN235301172=	Pharmaron Beijing CNH 0% 2026	Asia ex Japan	0.0640
CN235239574=	Pharmaron Beijing USD 0% 2026	Asia ex Japan	0.0926
723787AP2=	Pioneer Natural Resources 0.25% 2025	US	0.5902
IT227655259=	Pirelli 0% 2025	Europe	0.2422
KR237648242=	POSCO Holdings Inc. 0% 2026	Asia ex Japan	0.5103
737446AT1=	Post Holdings 2.5% 2027	US	0.2711
69352PAS2=	PPL Corporation 2.875% 2028	US	0.4088
743312AB6=	Progress Software 1% 2026	US	0.1565

Qualified Global Conv Hedged (GBP)

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

RIC	Security Name	Region	Weighting SoD 11 Apr 2024
IT229470400=	Prysmian 0% 2026	Europe	0.4255
FR0013520681=	Puma(Selena) 0% 2025	Europe	0.2185
NL227506199=	Qiagen 0% 2027	Europe	0.1983
NL190822150=	Qiagen 1% 2024	Europe	0.2163
753422AF1=	Rapid7 0.25% 2027	US	0.2253
75737FAE8=	Redfin 0.5% 2027	US	0.1165
JP226707964=	Relo Group 0% 2027	Japan	0.0606
DEA30V8S=	Rheinmetall 1.875% 2028	Europe	0.4004
DEA30V8T=	Rheinmetall 2.25% 2030	Europe	0.4074
76680RAH0=	RingCentral 0% 2026	US	0.2326
76954AAB9=	Rivian Automotive 4.625% 2029	US	0.4892
JP208020943=	ROHM 0% 2024	Japan	0.1118
780153BQ4=	Royal Caribbean Cruises 6% 2025	US	1.3285
FR0014003Z32=	Safran 0% 2028	Europe	0.3997
FR0013513041=	Safran 0.875% 2027	Europe	0.8904
IT267753849=	Saipem 2.875% 2029	Europe	0.3200
US243143497=	Sanofi (JPM)/BASKET 0% 2025	Europe	0.1834
JP272645981=	Sanrio 0% 2028	Japan	0.1117
803607AD2=	Sarepta Therapeutics 1.25% 2027	US	0.5569
ZA254624837=	Sasol 4.5% 2027	Other Markets	0.2956
FR0014000OG2=	Schneider Electric 0% 2026	Europe	0.3669
FR272577102=	Schneider Electric 1.97% 2030	Europe	0.3497
81141RAG5=	Sea Ltd 0.25% 2026	US	0.7582
81141RAF7=	Sea Ltd 2.375% 2025	US	0.5009
JP231594884=	Seino Holdings 0% 2026	Japan	0.0782
JP230776920=	Senko 0% 2025	Japan	0.0649
82452JAB5=	Shift4 Payments 0% 2025	US	0.3217
82452JAD1=	Shift4 Payments 0.5% 2027	US	0.2519
82509LAA5=	Shopify 0.125% 2025	US	0.3698
ZA272583404=	Sibanye-Stillwater 4.25% 2028	Other Markets	0.2651
SG226002529=	Singapore Airlines 1.625% 2025	Asia ex Japan	0.3390
KR260773640=	SK hynix 1.75% 2030	Asia ex Japan	1.2053
CN238341906=	Smoore International (EVE Battery Investment) 0.75% 2026	Asia ex Japan	0.1439
83304AAF3=	Snap 0% 2027	US	0.3949
83304AAH9=	Snap 0.125% 2028	US	0.4830
83304AAB2=	Snap 0.75% 2026	US	0.2006
83417MAD6=	Solaredge Technologies 0% 2025	US	0.2464
842587DP9=	Southern Co 3.875% 2025	US	0.7418
844741BG2=	Southwest Airlines 1.25% 2025	US	0.6869
FR001400F2K3=	Spie 2% 2028	Europe	0.2154
848577AB8=	Spirit Airlines 1% 2026	US	0.1091
84921RAB6=	Spotify Technology 0% 2026	US	0.6076

Qualified Global Conv Hedged (GBP)

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

RIC	Security Name	Region	Weighting SoD 11 Apr 2024
85571BBA2=	Starwood Property 6.75% 2027	US	0.1704
NL221199715=	STMicroelectronics 0% 2025	Europe	0.3502
NL221199723=	STMicroelectronics 0% 2027	Europe	0.3551
86333MAA6=	Stride Inc 1.125% 2027	US	0.2307
86745KAF1=	Sunnova 0.25% 2026	US	0.1179
86745KAH7=	Sunnova 2.625% 2028	US	0.0983
DEA3E46Y=	TAG Immobilien 0.625% 2026	Europe	0.1951
JP270026966=	Taiyo Yuden 0% 2030	Japan	0.1509
JP191558855=	Takashimaya 0% 2028	Japan	0.2056
87874RAD2=	TechTarget 0% 2026	US	0.1682
87918AAF2=	Teladoc Health 1.25% 2027	US	0.3648
539183AA1=	Teladoc/Livongo 0.875% 2025	US	0.2222
JP263186893=	Toho Holdings 0% 2028	Japan	0.0827
JP263516745=	Tokyu 0% 2028	Japan	0.0883
JP263516796=	Tokyu 0% 2030	Japan	0.0900
US257625044=	TotalEnergies(BAML) 0% 2026	Europe	0.1850
DEA3E5KG=	TUI 5% 2028	Europe	0.2760
902252AB1=	Tyler Technologies 0.25% 2026	US	0.2548
90353TAJ9=	Uber Technologies 0% 2025	US	0.5390
FR0013448412=	Ubisoft Entertainment 0% 2024	Europe	0.1128
FR001400DV38=	Ubisoft Entertainment 2.375% 2028	Europe	0.2125
FR001400MA32=	Ubisoft Entertainment 2.875% 2031	Europe	0.2092
BE6322623669=	Umicore 0% 2025	Europe	0.2178
912909AT5=	United States Steel 5% 2026	US	0.4827
91332UAB7=	Unity Software 0% 2026	US	0.4533
91680MAB3=	Upstart Holdings 0.25% 2026	US	0.2191
91688FAB0=	Upwork 0.25% 2026	US	0.1355
91879QAN9=	Vail Resorts 0% 2025	US	0.2283
FR0013444148=	Veolia Environnement 0% 2025	Europe	0.3300
94419LAM3=	Wayfair 0.625% 2025	US	0.3003
94419LAF8=	Wayfair 1% 2026	US	0.3702
94419LAP6=	Wayfair 3.25% 2027	US	0.3724
KY232475498=	Weimob 0% 2026	Asia ex Japan	0.0842
GB233923214=	WH Smith 1.625% 2026	Europe	0.1634
92940WAD1=	WIX.Com 0% 2025	US	0.2280
977852AB8=	Wolfspeed 0.25% 2028	US	0.1857
225447AD3=	Wolfspeed 1.75% 2026	US	0.2318
977852AD4=	Wolfspeed 1.875% 2029	US	0.4177
FR0013526803=	Worldline 0% 2025	Europe	0.2564
FR0013439304=	Worldline 0% 2026	Europe	0.3230
US259660050=	Wynn Macau 4.5% 2029	Asia ex Japan	0.2872
NZ226366725=	Xero 0% 2025	Other Markets	0.2806

Qualified Global Conv Hedged (GBP)

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

RIC	Security Name	Region	Weighting SoD 11 Apr 2024
KY226911286=	Xiaomi 0% 2027	Asia ex Japan	0.3376
DEA3E458=	Zalando 0.05% 2025	Europe	0.2166
DEA3E459=	Zalando 0.625% 2027	Europe	0.2016
KY274270764=	Zhen Ding Technology 0% 2029	Asia ex Japan	0.1899
VG217166322=	Zhongsheng Group 0% 2025	Asia ex Japan	0.1864
48123VAE2=	Ziff Davis 1.75% 2026	US	0.2183
98954MAE1=	Zillow 0.75% 2024	US	0.2903
98954MAG6=	Zillow 1.375% 2026	US	0.2557
98954MAH4=	Zillow Group 2.75% 2025	US	0.2281
98980GAB8=	Zscaler 0.125% 2025	US	0.6502
98980AAB1=	ZTO Express (Cayman) 1.5% 2027	US	0.4164
Cash	Total Cash in USD		0.0070
Cash	Total Cash in GBP		-0.6136

Qualified Global Conv Hedged (GBP)

Index Values since prior rebalancing

Date	EoD Index Value
10-Apr-24	159.03
09-Apr-24	159.49
08-Apr-24	159.46
05-Apr-24	158.85
04-Apr-24	159.11
03-Apr-24	159.27
02-Apr-24	159.25
01-Apr-24	159.97
29-Mar-24	160.29
28-Mar-24	160.19
27-Mar-24	160.48
26-Mar-24	159.89
25-Mar-24	159.82
22-Mar-24	159.23
21-Mar-24	159.53
20-Mar-24	158.52
19-Mar-24	157.80
18-Mar-24	157.77
15-Mar-24	158.02
14-Mar-24	158.19
13-Mar-24	159.03

Qualified Global Conv Hedged (GBP)

Index Changes since prior rebalancing

Date	RIC	Security Name	Region	Action
14-Mar-24	VN233280941=	Vinhomes 3% 2026	Asia ex Japan	DROP from Index at end of day
20-Mar-24	848637AF1=	Splunk 1.125% 2027	US	DROP from Index at end of day
20-Mar-24	848637AD6=	Splunk 1.125% 2025	US	DROP from Index at end of day
20-Mar-24	090040AB2=	Bilibili 1.375% 2026	US	DROP from Index at end of day
21-Mar-24	02156BAD5=	Alteryx 0.5% 2024	US	DROP from Index at end of day
21-Mar-24	02156BAF0=	Alteryx 1% 2026	US	DROP from Index at end of day
26-Mar-24	DEA3H2WP=	Delivery Hero 0.875% 2025	Europe	DROP from Index at end of day
27-Mar-24	LU213303660=	Longfor Group Holdings(Citigroup) 0% 2024	Asia ex Japan	DROP from Index at end of day
27-Mar-24	JP235727820=	DMG Mori 0% 2024	Japan	DROP from Index at end of day
11-Apr-24	76954AAB9=	Rivian Automotive 4.625% 2029	US	ADD to Index for start of day
11-Apr-24	358039AB1=	Freshpet 3% 2028	US	ADD to Index for start of day
11-Apr-24	018802AC2=	Alliant Energy 3.875% 2026	US	ADD to Index for start of day
11-Apr-24	531229AP7=	Liberty Media Sirius 3.75% 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	CNH
13-Mar-24	0.781402647519	147.745000000000	0.878050000000	1.509889915730	7.822800000000	1.332300000000	31.477500000000	0.913784455419	7.193600000000
14-Mar-24	0.784406038715	148.190000000000	0.883450000000	1.518603025430	7.822100000000	1.336000000000	31.488000000000	0.918442329570	7.199350000000
15-Mar-24	0.784960193501	149.140000000000	0.883650000000	1.522417678540	7.821300000000	1.337950000000	31.626000000000	0.918442329570	7.205800000000
18-Mar-24	0.785391744396	149.140000000000	0.886350000000	1.524390385600	7.820050000000	1.338900000000	31.669000000000	0.918653271773	7.206850000000
19-Mar-24	0.786689248853	150.725000000000	0.888200000000	1.531862888890	7.822850000000	1.342450000000	31.794500000000	0.920895117857	7.213800000000
20-Mar-24	0.786751141722	151.665000000000	0.891250000000	1.531745504770	7.824150000000	1.344150000000	31.895000000000	0.921319337100	7.218200000000
21-Mar-24	0.789421779317	151.585000000000	0.899250000000	1.522185938250	7.821950000000	1.343850000000	31.829500000000	0.920725539524	7.223400000000
22-Mar-24	0.793493385719	151.355000000000	0.898250000000	1.533742475610	7.822200000000	1.349300000000	31.961500000000	0.924556220921	7.271150000000
25-Mar-24	0.790857716075	151.425000000000	0.898250000000	1.529636791810	7.821300000000	1.346100000000	31.883500000000	0.922722047665	7.247700000000
26-Mar-24	0.791859713497	151.585000000000	0.902850000000	1.529870806490	7.823300000000	1.345900000000	31.887000000000	0.923488958941	7.248100000000
27-Mar-24	0.791797014279	151.375000000000	0.905650000000	1.532802106040	7.823800000000	1.348350000000	32.004000000000	0.924171728864	7.255450000000
28-Mar-24	0.791608976185	151.345000000000	0.900700000000	1.532802106040	7.826450000000	1.349600000000	32.003500000000	0.925925933864	7.260400000000
29-Mar-24	0.791608976185	151.345000000000	0.900700000000	1.532802106040	7.826450000000	1.349600000000	32.003500000000	0.925925933864	7.260400000000
01-Apr-24	0.796019932022	151.650000000000	0.904850000000	1.540238819220	7.825100000000	1.352250000000	31.988500000000	0.930708752841	7.258450000000
02-Apr-24	0.795703234193	151.575000000000	0.906250000000	1.535037306040	7.828600000000	1.351350000000	32.086000000000	0.928850091610	7.256400000000
03-Apr-24	0.792455840494	151.805000000000	0.905850000000	1.527650616180	7.828950000000	1.349600000000	32.078500000000	0.924000941751	7.254300000000
04-Apr-24	0.789359465559	151.665000000000	0.904700000000	1.511030660820	7.828500000000	1.346350000000	32.078500000000	0.920132506870	7.244150000000
05-Apr-24	0.792801394762	151.555000000000	0.901950000000	1.521722669260	7.828250000000	1.349550000000	32.078500000000	0.924385291685	7.252500000000
08-Apr-24	0.790701371873	151.805000000000	0.904950000000	1.515036817890	7.831400000000	1.347900000000	32.120000000000	0.921404227854	7.243750000000
09-Apr-24	0.788923544554	151.645000000000	0.903600000000	1.509889915730	7.830800000000	1.345500000000	32.112000000000	0.921022352371	7.242500000000
10-Apr-24	0.795829883080	152.765000000000	0.911900000000	1.532332353540	7.834700000000	1.352700000000	32.010000000000	0.929929808395	7.254950000000