

MONTHLY INDEX UPDATE

Refinitiv Qualified Global Convertible Index

September 2021

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Qualified Global Convertible (USD)

Index Constituents and Weights before rebalancing

RIC	Security Name	Region	Weighting EoD 8 Sep 2021
90214JAB7=	2U 2.25% 2025	US	0.1864
KY218382568=	3SBio 0% 2025	Asia ex Japan	0.1207
FR0013521085=	Accor 0.7% 2027	Europe	0.2094
DEA2LQRW=	Adidas 0.05% 2023	Europe	0.2437
AE234841106=	ADNOC Distribution 0.7% 2024	Other Markets	0.3974
AU230860238=	Afterpay 0% 2026	Other Markets	0.3750
008911BF5=	Air Canada 4% 2025	Other Markets	0.3624
FR0013410628=	Air France-KLM 0.125% 2026	Europe	0.1752
00971TAJ0=	Akamai Technologies 0.125% 2025	US	0.4899
00971TAL5=	Akamai Technologies 0.375% 2027	US	0.4369
02156BAD5=	Alteryx 0.5% 2024	US	0.1253
02156BAF0=	Alteryx 1% 2026	US	0.1224
ES215444805=	Amadeus IT Group 1.5% 2025	Europe	0.3837
02376RAF9=	American Airlines 6.5% 2025	US	0.4905
02553EAB2=	American Eagle Outfitters 3.75% 2025	US	0.4317
AT178607227=	AMS 0% 2025	Europe	0.1786
AT225175292=	ams AG 2.125% 2027	Europe	0.2950
JP167384188=	ANA Holdings 0% 2022	Japan	0.2084
JP167385842=	ANA Holdings 0% 2024	Japan	0.2056
VG208916050=	ANTA Sports Products(ANLLIAN) 0% 2025	Asia ex Japan	0.6191
04010LAT0=	Ares Capital 3.75% 2022	US	0.1384
04010LAW3=	Ares Capital 4.625% 2024	US	0.1476
US230698228=	Asahi Holdings 0% 2026	Japan	0.0727
GB233269271=	ASOS 0.75% 2026	Europe	0.2040
04947PAB8=	Atlassian 0.625% 2023	US	0.5278
05156XAG3=	Aurora Cannabis 5.5% 2024	Other Markets	0.0975
05351XAB7=	Avaya Holdings 2.25% 2023	US	0.1213
05988JAB9=	Bandwidth 0.25% 2026	US	0.1802
DEA2BPEU=	BASF Unit 0.925% 2023	Europe	0.2831
IN210411330=	Bharti Airtel 1.5% 2025	Asia ex Japan	0.4456
090040AD8=	Bilibili 1.25% 2027	US	0.5896
090040AB2=	Bilibili 1.375% 2026	US	0.4967
09061GAH4=	BioMarin Pharm 0.599% 2024	US	0.1691
09061GAK7=	BioMarin Pharmaceutical 1.25% 2027	US	0.1981
09239BAB5=	BlackLine 0.125% 2024	US	0.1428
09257WAB6=	Blackstone Mortgage Trust 4.375% 2022	US	0.1384
09857LAN8=	Booking Holdings 0.75% 2025	US	0.4213
KY209096277=	Bosideng International Holdings 1% 2024	Asia ex Japan	0.1386
GB141051997=	BP Plc 1% 2023	Europe	0.1867
DE132806314=	Brenntag Unit 1.875% 2022	Europe	0.2054
10806XAB8=	BridgeBio Pharma 2.5% 2027	US	0.2655
122017AB2=	Burlington Stores 2.25% 2025	US	0.4025

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RIC	Security Name	Region	Weighting EoD 8 Sep 2021
143658BE1=	Carnival 5.75 2023	US	0.4173
FR163136023=	Carrefour 0% 2023	Europe	0.1635
FR179964147=	Carrefour 0% 2024	Europe	0.1692
KY228786756=	Cathay Pacific 2.75% 2026	Asia ex Japan	0.2941
ES202121233=	Cellnex Telecom 0.5% 2028	Europe	0.4698
ES225758085=	Cellnex Telecom 0.75% 2031	Europe	0.6005
ES175002618=	Cellnex Telecom 1.5% 2026	Europe	0.6225
TH218256279=	Charoen Pokphand Foods (CP Foods) 0.5% 2025	Asia ex Japan	0.0944
163092AD1=	Chegg 0.125% 2025	US	0.3796
16411RAG4=	Cheniere Energy 4.25% 2045	US	0.1790
KY187202817=	China Conch Venture 0% 2023	Asia ex Japan	0.1875
KY196846590=	China Education 2% 2024	Asia ex Japan	0.1193
KY226484086=	China Hongqiao Group 5.25% 2026	Asia ex Japan	0.1620
HK133346830=	China Overseas 0% 2023	Asia ex Japan	0.2333
JP172096344=	Chugoku Electric 0% 2022	Japan	0.1504
MY202735240=	CIMB Group (Khazanah) 0% 2024	Asia ex Japan	0.1669
MYSUKAL3707=	CITIC Securities (Cindai Capital) 0% 2023	Asia ex Japan	0.1097
21720AAB8=	Copa Holdings 4.5% 2025	US	0.1906
JP191019750=	Cosmo Energy 0% 2022	Japan	0.1809
VG191466705=	Country Garden (Smart) 4.5% 2023	Asia ex Japan	0.3471
VG234832611=	Country Garden Services (Best Path) 0% 2022	Asia ex Japan	0.2118
22266LAC0=	Coupa Software 0.125% 2025	US	0.4539
22266LAF3=	Coupa Software 0.375% 2026	US	0.5345
225447AB7=	Cree 0.875% 2023	US	0.2046
225447AD3=	Cree 1.75% 2026	US	0.3639
AU179740907=	Cromwell Property 2.5% 2025	Other Markets	0.0899
23248VAB1=	CyberArk Software 0% 2024	US	0.2362
US179236133=	Daimler(MS) UNIT 0% 2021	Europe	0.1356
23804LAB9=	Datadog 0.125% 2025	US	0.4076
DEA254Y8=	Delivery Hero 0.25% 2024	Europe	0.4822
DEA3H2WP=	Delivery Hero 0.875% 2025	Europe	0.3282
DEA254Y9=	Delivery Hero 1% 2027	Europe	0.5035
DEA3H2WQ=	Delivery Hero 1.5% 2028	Europe	0.3298
DEA3H2UK=	Deutsche Lufthansa 2% 2025	Europe	0.2441
DEA2G87D=	Deutsche Post 0.05% 2025	Europe	0.4829
252131AK3=	DexCom 0.25% 2025	US	0.4734
252131AH0=	DexCom 0.75% 2023	US	0.9117
AU196189122=	Dexus 2.30% 2026	Other Markets	0.1049
IT233942600=	DiaSorin 0% 2028	Europe	0.2265
253393AD4=	Dicks Sporting Goods 3.25% 2025	US	0.7526
JP187604982=	Digital Garage 0% 2023	Japan	0.0838
25470MAD1=	DISH Network 2.375% 2024	US	0.3296

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25470MAB5=	DISH Network 3.375% 2026	US	1.0604
JP235727820=	DMG Mori 0% 2024	Japan	0.1323
CH0519568=	Dufry 0.75% 2026	Europe	0.1719
FR0013444395=	Edenred 0% 2024	Europe	0.2015
FR0014003YP6=	Edenred 0% 2028	Europe	0.1581
FR0013534518=	Electricite de France 0% 2024	Europe	1.2208
FR0013285707=	Elis 0% 2023	Europe	0.1546
IT139495730=	ENI 0% 2022	Europe	0.1573
29415FAB0=	Envista Holdings 2.375% 2025	US	0.3689
26884LAK5=	EQT 1.75% 2026	US	0.2626
KY223064965=	ESR Cayman 1.5% 2025	Asia ex Japan	0.1205
29786AAJ5=	Etsy 0.125% 2026	US	0.5382
298736AL3=	Euronet Worldwide 0.75% 2049	US	0.1979
29978AAC8=	Everbridge 0.125% 2024	US	0.2303
DEA2BPE2=	Evonik Industries (RAG) 0% 2023	Europe	0.2013
DEA2LQRA=	Evonik(RAG) 0% 2024	Europe	0.1994
DEA3E44N=	Evonik(RAG) 0% 2026	Europe	0.2220
30063PAB1=	Exact Sciences 0.375% 2027	US	0.2949
30063PAC9=	Exact Sciences 0.375% 2028	US	0.4306
30063PAA3=	Exact Sciences 1% 2025	US	0.1617
JP154574832=	Ezaki Glico 0% 2024	Japan	0.0898
VG219365381=	Far East Horizon(Universe) 2.5% 2025	Asia ex Japan	0.1238
30744WAD9=	Farfetch 3.75% 2027	US	0.3615
31816QAD3=	FireEye `B` 1.625% 2035	US	0.1529
31816QAF8=	FireEye 0.875% 2024	US	0.2151
338307AD3=	Five9 0.5% 2025	US	0.3525
AU225034770=	Flight Centre Travel 2.5% 2027	Other Markets	0.1120
531229AF9=	Formula One Group 1% 2023	US	0.2102
34959JAK4=	Fortive 0.875% 2022	US	0.3881
DEA2DAHU=	Fresenius 0% 2024	Europe	0.1965
BE6327660591=	GBL(Sagerpar) 0% 2026	Europe	0.2004
NL224051212=	GEA Group(GBL) 0% 2023	Europe	0.1994
JE179961423=	Glencore 0% 2025	Europe	0.2036
DEA3KMT5=	Global Fashion Group 1.25% 2028	Europe	0.1441
TW234427717=	GlobalWafers 0% 2026	Asia ex Japan	0.3548
NL197343346=	GOL Linhas 3.75% 2024	Other Markets	0.1237
38046YAB7=	Golar LNG 2.75% 2022	US	0.1339
LU137399083=	Grand City Properties 0.25% 2022	Europe	0.1130
40171VAA8=	Guidewire Software 1.25% 2025	US	0.1636
JP170698002=	H.I.S. Co 0% 2024	Japan	0.0648
VG228414433=	Hansoh Pharmaceutical Group 0% 2026	Asia ex Japan	0.1798
60879BAB3=	Hello 1.25% 2025	US	0.2035

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42703MAD5=	Herbalife Nutrition 2.625% 2024	US	0.2025
BE205185666=	Holcim(GBL) 0% 2022	Europe	0.2943
TW169840377=	Hon Hai Precision 0% 2022	Asia ex Japan	0.1616
US234437313=	Hong Kong Exchange(Citi) 0% 2024	Asia ex Japan	0.1031
VG230718369=	Hope Education Group 0% 2026	Asia ex Japan	0.0937
KY220677966=	Huazhu Group (Trip.com) 1.50% 2027	US	0.2300
16949NAC3=	Huazhu Group 0.375% 2022	US	0.1914
KY217660912=	Huazhu Group 3% 2026	US	0.2363
443573AD2=	Hubspot 0.375% 2025	US	0.3730
ES132253650=	IAG 0.625% 2022	Europe	0.1918
ES234311310=	IAG 1.125% 2028	Europe	0.3013
ES132100411=	Iberdrola 0% 2022	Europe	0.3426
452327AK5=	Illumina 0% 2023	US	0.3062
45667GAC7=	Infinera 2.125% 2024	US	0.1501
45765UAB9=	Insight Enterprises 0.75% 2025	US	0.1783
457669AB5=	Insmed 0.75% 2028	US	0.2084
457669AA7=	Insmed 1.75% 2025	US	0.0772
45784PAK7=	Insulet 0.375% 2026	US	0.3882
457985AM1=	Integra LifeSciences 0.5% 2025	US	0.2230
45867GAB7=	InterDigital 2% 2024	US	0.1460
46185LAB9=	Invitae 2% 2024	US	0.1492
462222AB6=	Ionis Pharmaceuticals 0.125% 2024	US	0.1661
46267XAD0=	iQIYI 2% 2025	US	0.3458
46267XAB4=	iQIYI 3.75% 2023	US	0.2450
46267XAE8=	iQIYI 4% 2026	US	0.2522
LU227037814=	IWG 0.5% 2027	Europe	0.1531
472145AD3=	Jazz Pharmaceuticals 1.5% 2024	US	0.1957
472145AF8=	Jazz Pharmaceuticals 2% 2026	US	0.3915
GB235146517=	Jet2 1.625% 2026	Europe	0.1727
98426TAD8=	JOYY 0.75% 2025	US	0.1651
98426TAF3=	JOYY 1.375% 2026	US	0.1655
NL229601989=	Just Eat Takeaway 0% 2025	Europe	0.2264
NL229602179=	Just Eat Takeaway 0.625% 2028	Europe	0.1852
KR224755619=	Kakao 0% 2023	Asia ex Japan	0.1385
JP142542072=	Kansai Paint 0% 2022	Japan	0.1909
48242WAB2=	KBR 2.5% 2023	US	0.1879
FR0013284130=	Kering(Archer) 0% 2023	Europe	0.2502
KY215858049=	Kingsoft 0.625% 2025	Asia ex Japan	0.1581
FR0013489739=	Korian 0.875% 2027	Europe	0.1469
MX230817138=	KPN(Movil) 0% 2024	Europe	0.8581
JP228604933=	Kyoritsu Maintenance 0% 2026	Japan	0.0950
JP157596187=	Kyushu Electric Power 0% 2022	Japan	0.2253

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DEA289T2=	LEG Immobilien 0.4% 2028	Europe	0.2323
DEA2GSDH=	LEG Immobilien 0.875% 2025	Europe	0.1925
52603BAD9=	LendingTree 0.5% 2025	US	0.1667
HK193730612=	Lenovo Group 3.375% 2024	Asia ex Japan	0.3074
KR203652941=	LG Display 1.5% 2024	Asia ex Japan	0.2606
53069QAB5=	Liberty Latin America 2% 2024	US	0.1369
531229AB8=	Liberty Media Basket 1.375% 2023	US	0.4629
53220KAF5=	Ligand Pharmaceuticals 0.75% 2023	US	0.1146
HK196189114=	Link Real Estate Investment Trust 1.6% 2024	Asia ex Japan	0.1733
538034AU3=	Live Nation 2% 2025	US	0.1497
538034AQ2=	Live Nation Ent 2.5% 2023	US	0.2564
JP118965582=	LIXIL Group 0% 2022	Japan	0.1845
US213303660=	Longfor Group Holdings(Citigroup) 0% 2024	Asia ex Japan	0.1372
55024UAB5=	Lumentum 0.25% 2024	US	0.2297
55024UAD1=	Lumentum Holdings 0.5% 2026	US	0.3967
BM201997127=	Luye Pharma 1.5% 2024	Asia ex Japan	0.1022
US235231557=	LVMH(JPM) 0% 2024	Europe	0.1731
55087PAB0=	Lyft 1.5% 2025	US	0.3679
JP168966270=	Medipal Holdings 0% 2022	Japan	0.0960
KY233356875=	Meituan 0% 2027	Asia ex Japan	0.4921
KY233356905=	Meituan 0% 2028	Asia ex Japan	0.4959
JP228641804=	Menicon 0% 2025	Japan	0.0886
58733RAD4=	MercadoLibre 2% 2028	US	0.6283
JP235717204=	Mercari 0% 2026	Japan	0.0791
JP235717468=	Mercari 0% 2028	Japan	0.0801
FR0013230745=	Michelin 0% 2022	Europe	0.2117
FR0013309184=	Michelin 0% 2023	Europe	0.2039
595017AF1=	Microchip Technology 1.625% 2027	US	0.1778
KY234292005=	MicroPort Scientific 0% 2026	Asia ex Japan	0.2116
JP158053764=	Mitsubishi Chemical Holdings 0% 2022	Japan	0.2291
JP158054213=	Mitsubishi Chemical Holdings 0% 2024	Japan	0.2465
60937PAD8=	MongoDB 0.25% 2026	US	0.8751
DEA2YPE7=	MTU Aero 0.05% 2027	Europe	0.1877
JP113849550=	Nagoya Railroad 0% 2024	Japan	0.1223
63845RAB3=	National Vision 2.5% 2025	US	0.2641
64125CAD1=	Neurocrine Biosciences 2.25% 2024	US	0.1684
64829BAB6=	New Relic 0.5% 2023	US	0.1703
IT230584290=	Nexi 0% 2028	Europe	0.3952
GB216181972=	Nexi 1.75% 2027	Europe	0.2371
65366HAB9=	NICE Systems 1.25% 2024	Other Markets	0.2325
UNKNOWN RIC	NIO Inc 0% 2026	US	0.2153
UNKNOWN RIC	NIO Inc 0.5% 2027	US	0.2072

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RIC	Security Name	Region	Weighting EoD 8 Sep 2021
JP183704290=	Nippon Flour Mills 0% 2025	Japan	0.0758
62886HAX9=	Norwegian Cruise Line 5.375% 2025	US	0.2392
62886HAT8=	Norwegian Cruise Line 6% 2024	US	0.5765
TW235824124=	Novatek(UMC) 0% 2026	Asia ex Japan	0.1336
629377CG5=	NRG Energy 2.75% 2048	US	0.2359
67020YAN0=	Nuance Communications 1.25% 2025	US	0.2460
67059NAB4=	Nutanix 0% 2023	US	0.2141
670704AJ4=	NuVasive 0.375% 2025	US	0.1443
670704AL9=	NuVasive 1% 2023	US	0.1524
GB219045581=	Ocado Group 0.75% 2027	Europe	0.1617
GB209094827=	Ocado Group 0.875% 2025	Europe	0.3475
679295AD7=	Okta 0.125% 2025	US	0.5402
679295AF2=	Okta 0.375% 2026	US	0.5018
FR0013418795=	Orpea 0.375% 2027	Europe	0.1990
CY230490244=	Ozon Holdings 1.875% 2026	Europe	0.2368
695127AF7=	Pacira BioSciences 0.75% 2025	US	0.1436
697435AF2=	Palo Alto Networks 0.375% 2025	US	1.0758
697435AD7=	Palo Alto Networks 0.75% 2023	US	0.9903
JP189212216=	Park24 0% 2025	Japan	0.1029
70509VAA8=	Pebblebrook Hotel Trust 1.75% 2026	US	0.2709
705573AB9=	Pegasystems 0.75% 2025	US	0.2349
CN235301172=	Pharmaron Beijing CNH 0% 2026	Asia ex Japan	0.1040
CN235239574=	Pharmaron Beijing USD 0% 2026	Asia ex Japan	0.1054
722304AB8=	Pinduoduo 0% 2024	US	0.1861
722304AC6=	Pinduoduo 0% 2025	US	0.6441
723787AP2=	Pioneer Natural Resources 0.25% 2025	US	0.6472
IT227655259=	Pirelli 0% 2025	Europe	0.2071
IT155193301=	Prysmian 0% 2022	Europe	0.0997
IT229470400=	Prysmian 0% 2026	Europe	0.3068
FR0013450483=	Puma(Kering) 0% 2022	Europe	0.2533
FR0013520681=	Puma(Selena) 0% 2025	Europe	0.2406
74624MAB8=	Pure Storage 0.125% 2023	US	0.2232
NL227506199=	Qiagen 0% 2027	Europe	0.1712
NL190822150=	Qiagen 1% 2024	Europe	0.2171
JP226707964=	Relo Group 0% 2027	Japan	0.0715
JP113639415=	Resorttrust 0% 2021	Japan	0.0890
74967XAD5=	RH 0% 2024	US	0.3016
76680RAF4=	RingCentral 0% 2025	US	0.3414
JP208020943=	ROHM 0% 2024	Japan	0.1354
780153BB7=	Royal Caribbean Cruises 4.25% 2023	US	0.5058
FR0014003Z32=	Safran 0% 2028	Europe	0.2840
FR0013513041=	Safran 0.875% 2027	Europe	0.4763

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78781PAB1=	SailPoint Technologies 0.125% 2024	US	0.2216
803607AB6=	Sarepta Therapeutics 1.5% 2024	US	0.2525
JP187318041=	SBI Holdings 0% 2023	Japan	0.1581
JP219926871=	SBI Holdings 0% 2025	Japan	0.2417
FR0014000OG2=	Schneider Electric 0% 2026	Europe	0.3018
81141RAD2=	Sea Ltd 1% 2024	US	2.6288
81141RAF7=	Sea Ltd 2.375% 2025	US	1.4489
JP231594884=	Seino Holdings 0% 2026	Japan	0.0761
JP230776920=	Senko 0% 2025	Japan	0.0697
JP191628578=	Ship Healthcare 0% 2023	Japan	0.0884
JP174432694=	Shizuoka Bank 3M LIBOR -0.5% 2023	Japan	0.0978
82509LAA5=	Shopify 0.125% 2025	US	0.3953
US230382930=	Siemens (JPMorgan) 0% 2024	Europe	0.1696
CH399024=	Sika 0.15% 2025	Europe	1.0190
826919AD4=	Silicon Labs 0.625% 2025	US	0.2319
SG226002529=	Singapore Airlines 1.625% 2025	Asia ex Japan	0.2330
SG229523350=	Singapore Exchange 0% 2024	Asia ex Japan	0.0965
KY211220210=	Sino Biopharmaceutical 0% 2025	Asia ex Japan	0.2820
IT158331080=	Snam 0% 2022	Europe	0.1686
83304AAD8=	Snap 0.25% 2025	US	0.6687
83304AAB2=	Snap 0.75% 2026	US	0.9145
JP900066758=	Sony 0% 2022	Japan	0.2774
JP236314081=	Sosei 0.25% 2026	Japan	0.0958
844741BG2=	Southwest Airlines 1.25% 2025	US	1.0596
848577AB8=	Spirit Airlines 1% 2026	US	0.1544
848637AC8=	Splunk 0.5% 2023	US	0.3127
848637AD6=	Splunk 1.125% 2025	US	0.3659
848637AF1=	Splunk 1.125% 2027	US	0.4247
852234AF0=	Square 0.125% 2025	US	0.7108
852234AD5=	Square 0.5% 2023	US	0.7024
NL221199715=	STMicroelectronics 0% 2025	Europe	0.3184
NL221199723=	STMicroelectronics 0% 2027	Europe	0.3182
JP178247115=	Sumitomo Metal Mining 0% 2023	Japan	0.0904
868459AD0=	Supernus 0.625% 2023	US	0.1317
NL159228274=	Swiss Re(ELM) 3.25% 2024	Europe	0.1810
DEA3E46Y=	TAG Immobilien 0.625% 2026	Europe	0.1918
JP191558855=	Takashimaya 0% 2028	Japan	0.1824
87918AAF2=	Teladoc Health 1.25% 2027	US	0.3531
539183AA1=	Teladoc/Livongo 0.875% 2025	US	0.2547
IT120918516=	Telecom Italia 1.125% 2022	Europe	0.7921
FR132791406=	TotalEnergies 0.5% 2022	Europe	0.4018
DEA3E5KG=	TUI 5% 2028	Europe	0.2235

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RIC	Security Name	Region	Weighting EoD 8 Sep 2021
90184LAF9=	Twitter 0.25% 2024	US	0.4936
FR0013448412=	Ubisoft Entertainment 0% 2024	Europe	0.1948
BE6322623669=	Umicore 0% 2025	Europe	0.2266
FR0012658094=	Unibail-Westfield 0% 2022	Europe	0.1963
912909AT5=	United States Steel 5% 2026	US	0.2456
FR0013444148=	Veolia Environnement 0% 2025	Europe	0.3105
925550AB1=	Viavi Solutions 1% 2024	US	0.2044
FR0013237856=	Vinci 0.375% 2022	Europe	0.2734
VN233280941=	Vinhomes 3% 2026	Asia ex Japan	0.1795
928298AP3=	Vishay Intertech 2.25% 2025	US	0.1603
KY224881649=	Viva Biotech 1% 2025	Asia ex Japan	0.0827
CN193394795=	Volvo(Geely) 0% 2024	Europe	0.1940
94419LAF8=	Wayfair 1% 2026	US	0.5969
94419LAD3=	Wayfair 1.125% 2024	US	0.4409
948596AC5=	Weibo 1.25% 2022	US	0.2930
KY232475498=	Weimob 0% 2026	Asia ex Japan	0.0951
958102AP0=	Western Digital 1.5% 2024	US	0.3693
GB233923214=	WH Smith 1.625% 2026	Europe	0.1439
US222052700=	Wilmar Int (ADM AG) 0% 2023	Asia ex Japan	0.1039
TW227538228=	WIN Semiconductors 0% 2026	Asia ex Japan	0.1668
92940WAB5=	WIX.Com 0% 2023	US	0.2003
98138HAF8=	Workday 0.25% 2022	US	0.7119
FR0013526803=	Worldline 0% 2025	Europe	0.2378
FR0013439304=	Worldline 0% 2026	Europe	0.3377
FR0013457942=	Worldline(Atos) 0% 2024	Europe	0.2297
CN204574979=	WuXi Apptec 0% 2024	Asia ex Japan	0.1034
KY232711892=	XD 1.25% 2026	Asia ex Japan	0.0990
NZ226366725=	Xero 0% 2025	Other Markets	0.2429
KY226911286=	Xiaomi 0% 2027	Asia ex Japan	0.3027
NL212619337=	Yandex 0.75% 2025	Europe	0.5695
DEA3E458=	Zalando 0.05% 2025	Europe	0.2498
DEA3E459=	Zalando 0.625% 2027	Europe	0.2520
98936JAD3=	Zendesk 0.625% 2025	US	0.4947
CN212786462=	Zhejiang Expressway 0% 2026	Asia ex Japan	0.0946
KY219509367=	Zhen Ding Technology 0% 2025	Asia ex Japan	0.1329
VG217166322=	Zhongsheng Group 0% 2025	Asia ex Japan	0.3011
98954MAE1=	Zillow 0.75% 2024	US	0.4445
98954MAG6=	Zillow 1.375% 2026	US	0.3705
98954MAH4=	Zillow Group 2.75% 2025	US	0.3079
98980GAB8=	Zscaler 0.125% 2025	US	0.7419
98986TAB4=	Zynga 0.25% 2024	US	0.2774
Cash	Total Cash in USD		3.0166

Qualified Global Convertible (USD)

Index Constituents and Weights before rebalancing

RIC		Security Name	Region	Weighting EoD 8 Sep 2021
Cash		Total Cash in JPY		0.0051
Cash		Total Cash in EUR		0.2076

Qualified Global Convertible (USD)

Index Constituents and Weights after rebalancing

RIC	Security Name	Region	Weighting SoD 9 Sep 2021
90214JAB7=	2U 2.25% 2025	US	0.1896
KY218382568=	3SBio 0% 2025	Asia ex Japan	0.1227
FR0013521085=	Accor 0.7% 2027	Europe	0.2129
DEA2LQRW=	Adidas 0.05% 2023	Europe	0.2477
AE234841106=	ADNOC Distribution 0.7% 2024	Other Markets	0.4040
AU230860238=	Afterpay 0% 2026	Other Markets	0.3812
008911BF5=	Air Canada 4% 2025	Other Markets	0.3685
FR0013410628=	Air France-KLM 0.125% 2026	Europe	0.1781
00971TAJ0=	Akamai Technologies 0.125% 2025	US	0.4980
00971TAL5=	Akamai Technologies 0.375% 2027	US	0.4441
02156BAD5=	Alteryx 0.5% 2024	US	0.1274
02156BAF0=	Alteryx 1% 2026	US	0.1245
ES215444805=	Amadeus IT Group 1.5% 2025	Europe	0.3901
02376RAF9=	American Airlines 6.5% 2025	US	0.4989
02553EAB2=	American Eagle Outfitters 3.75% 2025	US	0.4389
AT178607227=	AMS 0% 2025	Europe	0.1816
AT225175292=	ams AG 2.125% 2027	Europe	0.3000
JP167384188=	ANA Holdings 0% 2022	Japan	0.2119
JP167385842=	ANA Holdings 0% 2024	Japan	0.2090
VG208916050=	ANTA Sports Products(ANLLIAN) 0% 2025	Asia ex Japan	0.6294
04010LAT0=	Ares Capital 3.75% 2022	US	0.1407
04010LAW3=	Ares Capital 4.625% 2024	US	0.1501
US230698228=	Asahi Holdings 0% 2026	Japan	0.0739
GB233269271=	ASOS 0.75% 2026	Europe	0.2074
04947PAB8=	Atlassian 0.625% 2023	US	0.5366
05156XAG3=	Aurora Cannabis 5.5% 2024	Other Markets	0.0992
05351XAB7=	Avaya Holdings 2.25% 2023	US	0.1233
05988JAB9=	Bandwidth 0.25% 2026	US	0.1832
DEA2BPEU=	BASF Unit 0.925% 2023	Europe	0.2878
IN210411330=	Bharti Airtel 1.5% 2025	Asia ex Japan	0.4530
090040AD8=	Bilibili 1.25% 2027	US	0.5994
090040AB2=	Bilibili 1.375% 2026	US	0.5050
09061GAH4=	BioMarin Pharm 0.599% 2024	US	0.1719
09061GAK7=	BioMarin Pharmaceutical 1.25% 2027	US	0.2014
09239BAB5=	BlackLine 0.125% 2024	US	0.1452
09257WAB6=	Blackstone Mortgage Trust 4.375% 2022	US	0.1407
09857LAN8=	Booking Holdings 0.75% 2025	US	0.4283
KY209096277=	Bosideng International Holdings 1% 2024	Asia ex Japan	0.1409
GB141051997=	BP Plc 1% 2023	Europe	0.1898
DE132806314=	Brenntag Unit 1.875% 2022	Europe	0.2088
10806XAB8=	BridgeBio Pharma 2.5% 2027	US	0.2699
122017AB2=	Burlington Stores 2.25% 2025	US	0.4092

Qualified Global Convertible (USD)

Index Constituents and Weights after rebalancing

RIC	Security Name	Region	Weighting SoD 9 Sep 2021
143658BE1=	Carnival 5.75 2023	US	0.4244
FR163136023=	Carrefour 0% 2023	Europe	0.1662
FR179964147=	Carrefour 0% 2024	Europe	0.1720
KY228786756=	Cathay Pacific 2.75% 2026	Asia ex Japan	0.2990
ES202121233=	Cellnex Telecom 0.5% 2028	Europe	0.4776
ES225758085=	Cellnex Telecom 0.75% 2031	Europe	0.6105
ES175002618=	Cellnex Telecom 1.5% 2026	Europe	0.6329
TH218256279=	Charoen Pokphand Foods (CP Foods) 0.5% 2025	Asia ex Japan	0.0960
163092AF6=	Chegg 0% 2026	US	0.3550
163092AD1=	Chegg 0.125% 2025	US	0.3859
16411RAG4=	Cheniere Energy 4.25% 2045	US	0.1820
KY187202817=	China Conch Venture 0% 2023	Asia ex Japan	0.1906
KY196846590=	China Education 2% 2024	Asia ex Japan	0.1213
KY226484086=	China Hongqiao Group 5.25% 2026	Asia ex Japan	0.1647
HK133346830=	China Overseas 0% 2023	Asia ex Japan	0.2372
JP172096344=	Chugoku Electric 0% 2022	Japan	0.1529
MY202735240=	CIMB Group (Khazanah) 0% 2024	Asia ex Japan	0.1696
17243VAB8=	Cinemark 4.5% 2025	US	0.2322
MYSUKAL3707=	CITIC Securities (Cindai Capital) 0% 2023	Asia ex Japan	0.1115
21720AAB8=	Copa Holdings 4.5% 2025	US	0.1938
JP191019750=	Cosmo Energy 0% 2022	Japan	0.1839
VG191466705=	Country Garden (Smart) 4.5% 2023	Asia ex Japan	0.3530
VG234832611=	Country Garden Services (Best Path) 0% 2022	Asia ex Japan	0.2153
22266LAC0=	Coupa Software 0.125% 2025	US	0.4615
22266LAF3=	Coupa Software 0.375% 2026	US	0.5434
225447AB7=	Cree 0.875% 2023	US	0.2080
225447AD3=	Cree 1.75% 2026	US	0.3700
AU179740907=	Cromwell Property 2.5% 2025	Other Markets	0.0914
23248VAB1=	CyberArk Software 0% 2024	US	0.2401
US179236133=	Daimler(MS) UNIT 0% 2021	Europe	0.1378
23804LAB9=	Datadog 0.125% 2025	US	0.4144
DEA254Y8=	Delivery Hero 0.25% 2024	Europe	0.4902
DEA3H2WP=	Delivery Hero 0.875% 2025	Europe	0.3336
DEA254Y9=	Delivery Hero 1% 2027	Europe	0.5119
DEA3H2WQ=	Delivery Hero 1.5% 2028	Europe	0.3353
DEA3H2UK=	Deutsche Lufthansa 2% 2025	Europe	0.2482
DEA2G87D=	Deutsche Post 0.05% 2025	Europe	0.4910
252131AK3=	DexCom 0.25% 2025	US	0.4813
252131AH0=	DexCom 0.75% 2023	US	0.9269
AU196189122=	Dexus 2.30% 2026	Other Markets	0.1067
IT233942600=	DiaSorin 0% 2028	Europe	0.2302
253393AD4=	Dicks Sporting Goods 3.25% 2025	US	0.7651

Qualified Global Convertible (USD)

Index Constituents and Weights after rebalancing

RIC	Security Name	Region	Weighting SoD 9 Sep 2021
JP187604982=	Digital Garage 0% 2023	Japan	0.0852
25470MAD1=	DISH Network 2.375% 2024	US	0.3351
25470MAB5=	DISH Network 3.375% 2026	US	1.0783
JP235727820=	DMG Mori 0% 2024	Japan	0.1345
CH0519568=	Dufry 0.75% 2026	Europe	0.1747
FR0013444395=	Edenred 0% 2024	Europe	0.2048
FR0014003YP6=	Edenred 0% 2028	Europe	0.1607
FR0013534518=	Electricite de France 0% 2024	Europe	1.2410
FR0013285707=	Elis 0% 2023	Europe	0.1572
IT139495730=	ENI 0% 2022	Europe	0.1599
29415FAB0=	Envista Holdings 2.375% 2025	US	0.3750
26884LAK5=	EQT 1.75% 2026	US	0.2670
KY223064965=	ESR Cayman 1.5% 2025	Asia ex Japan	0.1225
29786AAJ5=	Etsy 0.125% 2026	US	0.5471
298736AL3=	Euronet Worldwide 0.75% 2049	US	0.2012
29978AAC8=	Everbbridge 0.125% 2024	US	0.2341
DEA2BPE2=	Evonik Industries (RAG) 0% 2023	Europe	0.2046
DEA2LQRA=	Evonik(RAG) 0% 2024	Europe	0.2027
DEA3E44N=	Evonik(RAG) 0% 2026	Europe	0.2257
30063PAB1=	Exact Sciences 0.375% 2027	US	0.2998
30063PAC9=	Exact Sciences 0.375% 2028	US	0.4377
30063PAA3=	Exact Sciences 1% 2025	US	0.1644
JP154574832=	Ezaki Glico 0% 2024	Japan	0.0913
VG219365381=	Far East Horizon(Universe) 2.5% 2025	Asia ex Japan	0.1259
30744WAD9=	Farfetch 3.75% 2027	US	0.3675
31816QAD3=	FireEye `B` 1.625% 2035	US	0.1554
31816QAF8=	FireEye 0.875% 2024	US	0.2187
338307AD3=	Five9 0.5% 2025	US	0.3584
AU225034770=	Flight Centre Travel 2.5% 2027	Other Markets	0.1139
531229AF9=	Formula One Group 1% 2023	US	0.2137
34959JAK4=	Fortive 0.875% 2022	US	0.3946
DEA2DAHU=	Fresenius 0% 2024	Europe	0.1998
BE6327660591=	GBL(Sagerpar) 0% 2026	Europe	0.2037
NL224051212=	GEA Group(GBL) 0% 2023	Europe	0.2027
JE179961423=	Glencore 0% 2025	Europe	0.2070
DEA3KMT5=	Global Fashion Group 1.25% 2028	Europe	0.1465
TW234427717=	GlobalWafers 0% 2026	Asia ex Japan	0.3606
NL197343346=	GOL Linhas 3.75% 2024	Other Markets	0.1258
38046YAB7=	Golar LNG 2.75% 2022	US	0.1362
LU137399083=	Grand City Properties 0.25% 2022	Europe	0.1149
40171VAA8=	Guidewire Software 1.25% 2025	US	0.1663
JP170698002=	H.I.S. Co 0% 2024	Japan	0.0659

Qualified Global Convertible (USD)

Index Constituents and Weights after rebalancing

RIC	Security Name	Region	Weighting SoD 9 Sep 2021
VG228414433=	Hansoh Pharmaceutical Group 0% 2026	Asia ex Japan	0.1828
60879BAB3=	Hello 1.25% 2025	US	0.2069
42703MAD5=	Herbalife Nutrition 2.625% 2024	US	0.2059
BE205185666=	Holcim(GBL) 0% 2022	Europe	0.2992
TW169840377=	Hon Hai Precision 0% 2022	Asia ex Japan	0.1643
TW236325075=	Hon Hai Precision 0% 2026	Asia ex Japan	0.2443
US234437313=	Hong Kong Exchange(Citi) 0% 2024	Asia ex Japan	0.1048
VG230718369=	Hope Education Group 0% 2026	Asia ex Japan	0.0953
KY220677966=	Huazhu Group (Trip.com) 1.50% 2027	US	0.2339
16949NAC3=	Huazhu Group 0.375% 2022	US	0.1945
KY217660912=	Huazhu Group 3% 2026	US	0.2402
443573AD2=	Hubspot 0.375% 2025	US	0.3792
ES132253650=	IAG 0.625% 2022	Europe	0.1950
ES234311310=	IAG 1.125% 2028	Europe	0.3063
ES132100411=	Iberdrola 0% 2022	Europe	0.3483
CH2800407=	Idorsia 2.125% 2028	Europe	0.2188
452327AK5=	Illumina 0% 2023	US	0.3113
45667GAC7=	Infinera 2.125% 2024	US	0.1527
45765UAB9=	Insight Enterprises 0.75% 2025	US	0.1812
457669AB5=	Insmed 0.75% 2028	US	0.2119
457669AA7=	Insmed 1.75% 2025	US	0.0785
45784PAK7=	Insulet 0.375% 2026	US	0.3947
457985AM1=	Integra LifeSciences 0.5% 2025	US	0.2267
45867GAB7=	InterDigital 2% 2024	US	0.1485
46185LAB9=	Invitae 2% 2024	US	0.1517
462222AB6=	Ionis Pharmaceuticals 0.125% 2024	US	0.1688
46267XAD0=	iQIYI 2% 2025	US	0.3516
46267XAB4=	iQIYI 3.75% 2023	US	0.2492
46267XAE8=	iQIYI 4% 2026	US	0.2564
LU227037814=	IWG 0.5% 2027	Europe	0.1557
472145AD3=	Jazz Pharmaceuticals 1.5% 2024	US	0.1990
472145AF8=	Jazz Pharmaceuticals 2% 2026	US	0.3981
GB235146517=	Jet2 1.625% 2026	Europe	0.1756
98426TAD8=	JOYY 0.75% 2025	US	0.1678
98426TAF3=	JOYY 1.375% 2026	US	0.1682
NL229601989=	Just Eat Takeaway 0% 2025	Europe	0.2301
NL229602179=	Just Eat Takeaway 0.625% 2028	Europe	0.1883
KR224755619=	Kakao 0% 2023	Asia ex Japan	0.1408
JP142542072=	Kansai Paint 0% 2022	Japan	0.1940
48242WAB2=	KBR 2.5% 2023	US	0.1910
FR0013284130=	Kering(Archer) 0% 2023	Europe	0.2544
KY215858049=	Kingsoft 0.625% 2025	Asia ex Japan	0.1608

Qualified Global Convertible (USD)

Index Constituents and Weights after rebalancing

RIC	Security Name	Region	Weighting SoD 9 Sep 2021
FR0013489739=	Korian 0.875% 2027	Europe	0.1493
MX230817138=	KPN(Movil) 0% 2024	Europe	0.8723
JP228604933=	Kyoritsu Maintenance 0% 2026	Japan	0.0966
JP157596187=	Kyushu Electric Power 0% 2022	Japan	0.2291
DEA289T2=	LEG Immobilien 0.4% 2028	Europe	0.2361
DEA2GSDH=	LEG Immobilien 0.875% 2025	Europe	0.1957
52603BAD9=	LendingTree 0.5% 2025	US	0.1695
HK193730612=	Lenovo Group 3.375% 2024	Asia ex Japan	0.3125
KR203652941=	LG Display 1.5% 2024	Asia ex Japan	0.2649
53069QAB5=	Liberty Latin America 2% 2024	US	0.1392
531229AB8=	Liberty Media Basket 1.375% 2023	US	0.4706
53220KAF5=	Ligand Pharmaceuticals 0.75% 2023	US	0.1166
HK196189114=	Link Real Estate Investment Trust 1.6% 2024	Asia ex Japan	0.1762
538034AU3=	Live Nation 2% 2025	US	0.1522
538034AQ2=	Live Nation Ent 2.5% 2023	US	0.2607
JP118965582=	LIXIL Group 0% 2022	Japan	0.1876
US213303660=	Longfor Group Holdings(Citigroup) 0% 2024	Asia ex Japan	0.1395
55024UAB5=	Lumentum 0.25% 2024	US	0.2335
55024UAD1=	Lumentum Holdings 0.5% 2026	US	0.4033
BM201997127=	Luye Pharma 1.5% 2024	Asia ex Japan	0.1039
US235231557=	LVMH(JPM) 0% 2024	Europe	0.1760
55087PAB0=	Lyft 1.5% 2025	US	0.3741
JP168966270=	Medipal Holdings 0% 2022	Japan	0.0976
KY233356875=	Meituan 0% 2027	Asia ex Japan	0.5002
KY233356905=	Meituan 0% 2028	Asia ex Japan	0.5042
JP228641804=	Menicon 0% 2025	Japan	0.0901
58733RAD4=	MercadoLibre 2% 2028	US	0.6387
JP235717204=	Mercari 0% 2026	Japan	0.0804
JP235717468=	Mercari 0% 2028	Japan	0.0814
FR0013230745=	Michelin 0% 2022	Europe	0.2153
FR0013309184=	Michelin 0% 2023	Europe	0.2072
595017AF1=	Microchip Technology 1.625% 2027	US	0.1807
KY234292005=	MicroPort Scientific 0% 2026	Asia ex Japan	0.2151
JP158053764=	Mitsubishi Chemical Holdings 0% 2022	Japan	0.2329
JP158054213=	Mitsubishi Chemical Holdings 0% 2024	Japan	0.2506
60937PAD8=	MongoDB 0.25% 2026	US	0.8897
DEA2YPE7=	MTU Aero 0.05% 2027	Europe	0.1908
JP113849550=	Nagoya Railroad 0% 2024	Japan	0.1244
63845RAB3=	National Vision 2.5% 2025	US	0.2685
64125CAD1=	Neurocrine Biosciences 2.25% 2024	US	0.1712
64829BAB6=	New Relic 0.5% 2023	US	0.1732
IT230584290=	Nexi 0% 2028	Europe	0.4018

Qualified Global Convertible (USD)

Index Constituents and Weights after rebalancing

RIC	Security Name	Region	Weighting SoD 9 Sep 2021
GB216181972=	Nexi 1.75% 2027	Europe	0.2411
65366HAB9=	NICE Systems 1.25% 2024	Other Markets	0.2364
UNKNOWN RIC	NIO Inc 0% 2026	US	0.2189
UNKNOWN RIC	NIO Inc 0.5% 2027	US	0.2106
JP183704290=	Nippon Flour Mills 0% 2025	Japan	0.0770
62886HAX9=	Norwegian Cruise Line 5.375% 2025	US	0.2433
62886HAT8=	Norwegian Cruise Line 6% 2024	US	0.5862
TW235824124=	Novatek(UMC) 0% 2026	Asia ex Japan	0.1358
629377CG5=	NRG Energy 2.75% 2048	US	0.2399
67020YAN0=	Nuance Communications 1.25% 2025	US	0.2501
67059NAB4=	Nutanix 0% 2023	US	0.2176
670704AJ4=	NuVasive 0.375% 2025	US	0.1467
670704AL9=	NuVasive 1% 2023	US	0.1549
GB219045581=	Ocado Group 0.75% 2027	Europe	0.1643
GB209094827=	Ocado Group 0.875% 2025	Europe	0.3533
679295AD7=	Okta 0.125% 2025	US	0.5491
679295AF2=	Okta 0.375% 2026	US	0.5101
FR0013418795=	Orpea 0.375% 2027	Europe	0.2023
CY230490244=	Ozon Holdings 1.875% 2026	Europe	0.2408
695127AF7=	Pacira BioSciences 0.75% 2025	US	0.1460
697435AF2=	Palo Alto Networks 0.375% 2025	US	1.0936
697435AD7=	Palo Alto Networks 0.75% 2023	US	1.0067
JP189212216=	Park24 0% 2025	Japan	0.1046
70509VAA8=	Pebblebrook Hotel Trust 1.75% 2026	US	0.2754
705573AB9=	Pegasystems 0.75% 2025	US	0.2388
CN235301172=	Pharmaron Beijing CNH 0% 2026	Asia ex Japan	0.1057
CN235239574=	Pharmaron Beijing USD 0% 2026	Asia ex Japan	0.1071
722304AB8=	Pinduoduo 0% 2024	US	0.1892
722304AC6=	Pinduoduo 0% 2025	US	0.6548
723787AP2=	Pioneer Natural Resources 0.25% 2025	US	0.6579
IT227655259=	Pirelli 0% 2025	Europe	0.2105
IT155193301=	Prysmian 0% 2022	Europe	0.1013
IT229470400=	Prysmian 0% 2026	Europe	0.3119
FR0013450483=	Puma(Kering) 0% 2022	Europe	0.2575
FR0013520681=	Puma(Selena) 0% 2025	Europe	0.2446
74624MAB8=	Pure Storage 0.125% 2023	US	0.2269
NL227506199=	Qiagen 0% 2027	Europe	0.1741
NL190822150=	Qiagen 1% 2024	Europe	0.2207
JP226707964=	Relo Group 0% 2027	Japan	0.0727
JP113639415=	Resorttrust 0% 2021	Japan	0.0905
74967XAD5=	RH 0% 2024	US	0.3066
76680RAF4=	RingCentral 0% 2025	US	0.3471

Qualified Global Convertible (USD)

Index Constituents and Weights after rebalancing

RIC	Security Name	Region	Weighting SoD 9 Sep 2021
JP208020943=	ROHM 0% 2024	Japan	0.1376
780153BB7=	Royal Caribbean Cruises 4.25% 2023	US	0.5143
FR0014003Z32=	Safran 0% 2028	Europe	0.2887
FR0013513041=	Safran 0.875% 2027	Europe	0.4842
78781PAB1=	SailPoint Technologies 0.125% 2024	US	0.2252
803607AB6=	Sarepta Therapeutics 1.5% 2024	US	0.2567
JP187318041=	SBI Holdings 0% 2023	Japan	0.1607
JP219926871=	SBI Holdings 0% 2025	Japan	0.2457
FR0014000OG2=	Schneider Electric 0% 2026	Europe	0.3068
81141RAD2=	Sea Ltd 1% 2024	US	2.5787
81141RAF7=	Sea Ltd 2.375% 2025	US	1.4213
JP231594884=	Seino Holdings 0% 2026	Japan	0.0774
JP230776920=	Senko 0% 2025	Japan	0.0709
JP191628578=	Ship Healthcare 0% 2023	Japan	0.0898
JP174432694=	Shizuoka Bank 3M LIBOR -0.5% 2023	Japan	0.0994
82509LAA5=	Shopify 0.125% 2025	US	0.4018
US230382930=	Siemens (JPMorgan) 0% 2024	Europe	0.1724
CH399024=	Sika 0.15% 2025	Europe	1.0359
826919AD4=	Silicon Labs 0.625% 2025	US	0.2358
SG226002529=	Singapore Airlines 1.625% 2025	Asia ex Japan	0.2369
SG229523350=	Singapore Exchange 0% 2024	Asia ex Japan	0.0981
KY211220210=	Sino Biopharmaceutical 0% 2025	Asia ex Japan	0.2867
IT158331080=	Snam 0% 2022	Europe	0.1714
83304AAD8=	Snap 0.25% 2025	US	0.6798
83304AAB2=	Snap 0.75% 2026	US	0.9297
JP900066758=	Sony 0% 2022	Japan	0.2820
JP236314081=	Sosei 0.25% 2026	Japan	0.0974
844741BG2=	Southwest Airlines 1.25% 2025	US	1.0773
848577AB8=	Spirit Airlines 1% 2026	US	0.1569
848637AC8=	Splunk 0.5% 2023	US	0.3179
848637AD6=	Splunk 1.125% 2025	US	0.3720
848637AF1=	Splunk 1.125% 2027	US	0.4318
852234AF0=	Square 0.125% 2025	US	0.7225
852234AD5=	Square 0.5% 2023	US	0.7141
NL221199715=	STMicroelectronics 0% 2025	Europe	0.3237
NL221199723=	STMicroelectronics 0% 2027	Europe	0.3235
JP178247115=	Sumitomo Metal Mining 0% 2023	Japan	0.0919
868459AD0=	Supernus 0.625% 2023	US	0.1339
NL159228274=	Swiss Re(ELM) 3.25% 2024	Europe	0.1840
DEA3E46Y=	TAG Immobilien 0.625% 2026	Europe	0.1950
JP191558855=	Takashimaya 0% 2028	Japan	0.1855
87918AAF2=	Teladoc Health 1.25% 2027	US	0.3590

Qualified Global Convertible (USD)

Index Constituents and Weights after rebalancing

RIC	Security Name	Region	Weighting SoD 9 Sep 2021
539183AA1=	Teladoc/Livongo 0.875% 2025	US	0.2589
IT120918516=	Telecom Italia 1.125% 2022	Europe	0.8053
FR132791406=	TotalEnergies 0.5% 2022	Europe	0.4085
DEA3E5KG=	TUI 5% 2028	Europe	0.2273
90184LAF9=	Twitter 0.25% 2024	US	0.5018
FR0013448412=	Ubisoft Entertainment 0% 2024	Europe	0.1980
BE6322623669=	Umicore 0% 2025	Europe	0.2303
FR0012658094=	Unibail-Westfield 0% 2022	Europe	0.1995
912909AT5=	United States Steel 5% 2026	US	0.2497
FR0013444148=	Veolia Environnement 0% 2025	Europe	0.3157
925550AB1=	Viavi Solutions 1% 2024	US	0.2078
FR0013237856=	Vinci 0.375% 2022	Europe	0.2780
VN233280941=	Vinhomes 3% 2026	Asia ex Japan	0.1825
928298AP3=	Vishay Intertech 2.25% 2025	US	0.1630
KY224881649=	Viva Biotech 1% 2025	Asia ex Japan	0.0841
CN193394795=	Volvo(Geely) 0% 2024	Europe	0.1973
94419LAM3=	Wayfair 0.625% 2025	US	0.5186
94419LAF8=	Wayfair 1% 2026	US	0.6069
94419LAD3=	Wayfair 1.125% 2024	US	0.4483
948596AC5=	Weibo 1.25% 2022	US	0.2979
KY232475498=	Weimob 0% 2026	Asia ex Japan	0.0966
958102AP0=	Western Digital 1.5% 2024	US	0.3755
GB233923214=	WH Smith 1.625% 2026	Europe	0.1463
US222052700=	Wilmar Int (ADM AG) 0% 2023	Asia ex Japan	0.1057
TW227538228=	WIN Semiconductors 0% 2026	Asia ex Japan	0.1696
92940WAB5=	WIX.Com 0% 2023	US	0.2037
92940WAD1=	WIX.Com 0% 2025	US	0.1962
98138HAF8=	Workday 0.25% 2022	US	0.7237
FR0013526803=	Worldline 0% 2025	Europe	0.2417
FR0013439304=	Worldline 0% 2026	Europe	0.3433
FR0013457942=	Worldline(Atos) 0% 2024	Europe	0.2336
CN204574979=	WuXi Apptec 0% 2024	Asia ex Japan	0.1047
KY232711892=	XD 1.25% 2026	Asia ex Japan	0.1006
NZ226366725=	Xero 0% 2025	Other Markets	0.2469
KY226911286=	Xiaomi 0% 2027	Asia ex Japan	0.3077
NL212619337=	Yandex 0.75% 2025	Europe	0.5790
DEA3E458=	Zalando 0.05% 2025	Europe	0.2539
DEA3E459=	Zalando 0.625% 2027	Europe	0.2562
98936JAD3=	Zendesk 0.625% 2025	US	0.5029
CN212786462=	Zhejiang Expressway 0% 2026	Asia ex Japan	0.0962
KY219509367=	Zhen Ding Technology 0% 2025	Asia ex Japan	0.1351
VG217166322=	Zhongsheng Group 0% 2025	Asia ex Japan	0.3061

Qualified Global Convertible (USD)

Index Constituents and Weights after rebalancing

RIC	Security Name	Region	Weighting SoD 9 Sep 2021
98954MAE1=	Zillow 0.75% 2024	US	0.4519
98954MAG6=	Zillow 1.375% 2026	US	0.3767
98954MAH4=	Zillow Group 2.75% 2025	US	0.3131
98980GAB8=	Zscaler 0.125% 2025	US	0.7542
98986TAB4=	Zynga 0.25% 2024	US	0.2820
Cash	Total Cash in EUR		0.0001

Qualified Global Convertible (USD)

Index Values since prior rebalancing

Date	EoD Index Value
08-Sep-21	175.85
07-Sep-21	177.24
06-Sep-21	177.53
03-Sep-21	177.45
02-Sep-21	176.82
01-Sep-21	176.58
31-Aug-21	175.54
30-Aug-21	175.09
27-Aug-21	174.85
26-Aug-21	173.73
25-Aug-21	174.39
24-Aug-21	173.75
23-Aug-21	171.84
20-Aug-21	169.91
19-Aug-21	169.46
18-Aug-21	170.46
17-Aug-21	170.44
16-Aug-21	171.31
13-Aug-21	172.45
12-Aug-21	172.71
11-Aug-21	172.91

Qualified Global Convertible (USD)

Index Changes since prior rebalancing

Date	RIC	Security Name	Region	Action
18-Aug-21	18915MAB3=	Cloudflare 0.75% 2025	US	DROP from Index at end of day
20-Aug-21	45845PAA6=	Intercept Pharm 3.25% 2023	US	DROP from Index at end of day
24-Aug-21	880770AG7=	Teradyne 1.25% 2023	US	DROP from Index at end of day
31-Aug-21	90184LAD4=	Twitter 1.0% 2021	US	DROP from Index at end of day
01-Sep-21	741503AX4=	Booking Holdings 0.9% 2021	US	DROP from Index at end of day
02-Sep-21	743424AF0=	Proofpoint 0.25% 2024	US	DROP from Index at end of day
03-Sep-21	DESYM778=	Symrise 0.2375% 2024	Europe	DROP from Index at end of day
03-Sep-21	83088VAB8=	Salesforce/Slack 0.5% 2025	US	DROP from Index at end of day
09-Sep-21	CH2800407=	Idorsia 2.125% 2028	Europe	ADD to Index for start of day
09-Sep-21	92940WAD1=	WIX.Com 0% 2025	US	ADD to Index for start of day
09-Sep-21	17243VAB8=	Cinemark 4.5% 2025	US	ADD to Index for start of day
09-Sep-21	TW236325075=	Hon Hai Precision 0% 2026	Asia ex Japan	ADD to Index for start of day
09-Sep-21	94419LAM3=	Wayfair 0.625% 2025	US	ADD to Index for start of day
09-Sep-21	163092AF6=	Chegg 0% 2026	US	ADD to Index for start of day

Qualified Global Convertible (USD)

FX rates used for Index calculation since prior rebalancing

All rates shown per 1 USD

	GBP	JPY	CHF	AUD	HKD	SGD	TWD	EUR	CNH
11-Aug-21	0.721110533622	110.470000000000	0.921450000000	1.356024193330	7.778350000000	1.356500000000	27.826500000000	0.851861323159	6.479800000000
12-Aug-21	0.722830628252	110.355000000000	0.923550000000	1.362119514740	7.781200000000	1.358000000000	27.802500000000	0.852551273587	6.479650000000
13-Aug-21	0.721813209788	109.865000000000	0.916150000000	1.355840338090	7.783750000000	1.355550000000	27.857500000000	0.847960660723	6.479950000000
16-Aug-21	0.721474717747	109.145000000000	0.911150000000	1.363047831800	7.784500000000	1.355100000000	27.839000000000	0.848284358647	6.475300000000
17-Aug-21	0.727908007857	109.600000000000	0.914550000000	1.377885005470	7.791050000000	1.362450000000	27.855500000000	0.853497218786	6.494000000000
18-Aug-21	0.726902683096	109.895000000000	0.917750000000	1.381788139250	7.786200000000	1.360450000000	27.817500000000	0.853861603043	6.484550000000
19-Aug-21	0.732010849450	109.725000000000	0.918050000000	1.397331158990	7.790150000000	1.364300000000	27.968000000000	0.855981182526	6.500000000000
20-Aug-21	0.734484040822	109.805000000000	0.918000000000	1.403311926430	7.789350000000	1.363400000000	28.002000000000	0.856201050126	6.506650000000
23-Aug-21	0.728916117248	109.745000000000	0.913150000000	1.388792505240	7.792600000000	1.357200000000	27.983000000000	0.851788762569	6.482500000000
24-Aug-21	0.728332134901	109.695000000000	0.911850000000	1.375799742160	7.788150000000	1.354000000000	27.926500000000	0.850303997507	6.466850000000
25-Aug-21	0.728252582126	110.100000000000	0.914550000000	1.376557289060	7.783650000000	1.353800000000	27.909000000000	0.850955211073	6.472900000000
26-Aug-21	0.729102134975	110.050000000000	0.918200000000	1.380071868870	7.786400000000	1.353850000000	27.931000000000	0.850738029082	6.481750000000
27-Aug-21	0.727616715603	109.975000000000	0.913450000000	1.370708028610	7.787900000000	1.346150000000	27.919000000000	0.848464285762	6.468200000000
30-Aug-21	0.726876273321	109.905000000000	0.916050000000	1.370144608120	7.786150000000	1.344200000000	27.791500000000	0.847529457736	6.462600000000
31-Aug-21	0.726612194730	109.860000000000	0.916050000000	1.368269880450	7.777350000000	1.345100000000	27.713500000000	0.847134581005	6.452000000000
01-Sep-21	0.725373582654	110.005000000000	0.914350000000	1.356576058340	7.775600000000	1.344000000000	27.716500000000	0.843597104029	6.450300000000
02-Sep-21	0.722856744904	109.975000000000	0.914300000000	1.349983180570	7.771050000000	1.342550000000	27.712500000000	0.842637468697	6.448200000000
03-Sep-21	0.720876600913	109.665000000000	0.913450000000	1.343273612200	7.770550000000	1.341100000000	27.668500000000	0.841679999229	6.426250000000
06-Sep-21	0.723248857406	109.855000000000	0.916250000000	1.345442368960	7.773250000000	1.342650000000	27.596000000000	0.843063706944	6.452500000000
07-Sep-21	0.725399900539	110.220000000000	0.918550000000	1.354004524070	7.773950000000	1.345500000000	27.612000000000	0.844202453282	6.460000000000
08-Sep-21	0.727960996722	110.335000000000	0.922350000000	1.358788017590	7.775650000000	1.346650000000	27.738500000000	0.846596687409	6.461100000000