

MONTHLY INDEX UPDATE

Qualified Global Conv Hedged (EUR)

May 2024

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Qualified Global Conv Hedged (EUR)

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

RIC	Security Name	Region	Weighting EoD 8 May 2024
90214JAB7=	2U 2.25% 2025	US	0.0885
FR0013521085=	Accor 0.7% 2027	Europe	0.2461
00827BAB2=	Affirm 0% 2026	US	0.4786
US256560470=	AIA Group(Citi) 0% 2026	Asia ex Japan	0.1196
008911BF5=	Air Canada 4% 2025	Other Markets	0.1292
009066AB7=	Airbnb 0% 2026	US	0.7894
00971TAJ0=	Akamai Technologies 0.125% 2025	US	0.5635
00971TAL5=	Akamai Technologies 0.375% 2027	US	0.5079
011642AB1=	Alarm.com 0% 2026	US	0.1965
018802AC2=	Alliant Energy 3.875% 2026	US	0.2455
02043QAB3=	Alnylam Pharmaceuticals 1% 2027	US	0.4194
ES215444805=	Amadeus IT Group 1.5% 2025	Europe	0.4104
02376RAF9=	American Airlines 6.5% 2025	US	0.4898
AT178607227=	ams-OSRAM 0% 2025	Europe	0.1966
AT225175292=	ams-OSRAM 2.125% 2027	Europe	0.2714
JP167385842=	ANA Holdings 0% 2024	Japan	0.1929
JP241370844=	ANA Holdings 0% 2031	Japan	0.4597
VG208916050=	ANTA Sports Products(ANLLIAN) 0% 2025	Asia ex Japan	0.4913
75606DAP6=	Anywhere 0.25% 2026	US	0.1435
04271TAB6=	Array Technologies 1% 2028	US	0.1584
US230698228=	Asahi Holdings 0% 2026	Japan	0.0741
04351PAD3=	Ascendis Pharma 2.25% 2028	US	0.2697
GB233269271=	ASOS 0.75% 2026	Europe	0.1849
CH0519568=	Avolta AG 0.75% 2026	Europe	0.2283
05464CAB7=	Axon Enterprise 0.5% 2027	US	0.4340
08265TAB5=	Bentley Systems 0.125% 2026	US	0.3036
08265TAD1=	Bentley Systems 0.375% 2027	US	0.2289
IN210411330=	Bharti Airtel 1.5% 2025	Asia ex Japan	0.1862
090043AB6=	BILL 0% 2025	US	0.1595
090043AD2=	BILL 0% 2027	US	0.2091
09061GAH4=	BioMarin Pharm 0.599% 2024	US	0.2104
09061GAK7=	BioMarin Pharmaceutical 1.25% 2027	US	0.2520
09239BAD1=	Blackline 0% 2026	US	0.4449
09239BAB5=	BlackLine 0.125% 2024	US	0.1071
852234AJ2=	Block 0% 2026	US	0.2209
852234AF0=	Block 0.125% 2025	US	0.4246
852234AK9=	Block 0.25% 2027	US	0.2038
FR0014008OH3=	BNP Paribas 0% 2025	Europe	0.2726
09857LAN8=	Booking Holdings 0.75% 2025	US	0.7216
10806XAD4=	BridgeBio Pharma 2.25% 2029	US	0.2569
10806XAB8=	BridgeBio Pharma 2.5% 2027	US	0.2438
FR001400GVBO=	Bureau Veritas(Wendel) 2.625% 2026	Europe	0.3540

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

RIC	Security Name	Region	Weighting EoD 8 May 2024
12685JAE5=	Cable One 0% 2026	US	0.2147
143658BV3=	Carnival 5.75% 2027	US	0.6818
HK228786756=	Cathay Pacific 2.75% 2026	Asia ex Japan	0.4056
ES202121233=	Cellnex Telecom 0.5% 2028	Europe	0.4089
ES225758085=	Cellnex Telecom 0.75% 2031	Europe	0.5771
ES259774110=	Cellnex Telecom 2.125% 2030	Europe	0.4744
163092AD1=	Chegg 0.125% 2025	US	0.1443
VG226484086=	China Hongqiao Group 5.25% 2026	Asia ex Japan	0.2234
VG242978307=	China MeiDong 0% 2027	Asia ex Japan	0.1318
17243VAB8=	Cinemark 4.5% 2025	US	0.2706
FR0013489739=	Clariane 0.875% 2027	Europe	0.1343
18915MAC1=	Cloudflare 0% 2026	US	0.4995
19260QAB3=	Coinbase Global 0.5% 2026	US	0.5590
20717MAB9=	Confluent 0% 2027	US	0.4072
207410AH4=	ConMed 2.25% 2027	US	0.3082
JP255056425=	CyberAgent 0% 2029	Japan	0.1084
23248VAB1=	CyberArk Software 0% 2024	US	0.3750
23282WAC4=	Cytokinetics 3.5% 2027	US	0.3501
JP267637369=	Daifuku 0% 2028	Japan	0.0949
JP267637423=	Daifuku 0% 2030	Japan	0.0970
JP274301619=	Daiwa House 0% 2029	Japan	0.2744
JP274301660=	Daiwa House 0% 2030	Japan	0.2721
23804LAB9=	Datadog 0.125% 2025	US	0.4340
LU274042958=	Davide Campari 2.375% 2029	Europe	0.2680
LU263079540=	Davide Campari(Lagfin) 3.5% 2028	Europe	0.2440
15677JAD0=	Dayforce Inc. 0.25% 2026	US	0.2240
DEA3MP42=	Delivery Hero 1% 2026	Europe	0.2672
DEA254Y9=	Delivery Hero 1% 2027	Europe	0.3352
DEA3H2WQ=	Delivery Hero 1.5% 2028	Europe	0.2672
DEA3MP43=	Delivery Hero 2.125% 2029	Europe	0.1706
DEA30V5R=	Delivery Hero 3.25% 2030	Europe	0.4169
DEA3H2UK=	Deutsche Lufthansa 2% 2025	Europe	0.2822
DEA2G87D=	Deutsche Post 0.05% 2025	Europe	0.4446
US247087036=	Deutsche Telekom(JPM) 0% 2025	Europe	0.1970
252131AK3=	DexCom 0.25% 2025	US	0.5484
AU248763752=	Dexus 3.5% 2027	Other Markets	0.1487
IT233942600=	DiaSorin 0% 2028	Europe	0.1929
25402DAB8=	DigitalOcean 0% 2026	US	0.5387
26142RAB0=	DraftKings 0% 2028	US	0.4590
26210CAC8=	Dropbox 0% 2026	US	0.2808
26210CAD6=	Dropbox 0% 2028	US	0.2737
25470MAF6=	EchoStar\DISH 0% 2025	US	0.6088

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RIC	Security Name	Region	Weighting EoD 8 May 2024
25470MAB5=	EchoStar\DISH 3.375% 2026	US	0.7363
FR0013444395=	Edenred 0% 2024	Europe	0.2283
FR0014003YP6=	Edenred 0% 2028	Europe	0.1782
FR001400AFJ9=	Elis 2.25% 2029	Europe	0.2563
IT263795261=	ENI 2.95% 2030	Europe	0.4875
29355AAH0=	Enphase Energy 0% 2026	US	0.2476
29355AAK3=	Enphase Energy 0% 2028	US	0.2081
29404KAE6=	Envestnet 0.75% 2025	US	0.1337
29404KAG1=	Envestnet 2.625% 2027	US	0.2709
SG250591861=	ESR Group(Straits) 3.25% 2028	Asia ex Japan	0.1107
29786AAJ5=	Etsy 0.125% 2026	US	0.2838
29786AAL0=	Etsy 0.125% 2027	US	0.2309
29786AAN6=	Etsy 0.25% 2028	US	0.3377
298736AL3=	Euronet Worldwide 0.75% 2049	US	0.2199
29978AAE4=	Everbridge 0% 2026	US	0.1258
DEA2LQRA=	Evonik(RAG) 0% 2024	Europe	0.2262
DEA3E44N=	Evonik(RAG) 0% 2026	Europe	0.2242
DEA30VPN=	Evonik(RAG) 1.875% 2029	Europe	0.2561
DEA352B2=	Evonik(RAG) 2.25% 2030	Europe	0.2577
30063PAB1=	Exact Sciences 0.375% 2027	US	0.2199
30063PAC9=	Exact Sciences 0.375% 2028	US	0.2214
30063PAA3=	Exact Sciences 1% 2025	US	0.1098
30212PBE4=	Expedia Group 0% 2026	US	0.3906
723787AP2=	Exxon Mobil/Pioneer Natural Resources 0.25% 2025	US	0.5744
VG219365381=	Far East Horizon(Universe) 2.5% 2025	Asia ex Japan	0.1294
SE259123631=	Fastighets AB Balder 3.5% 2028	Europe	0.2638
31188VAB6=	Fastly 0% 2026	US	0.1341
JP263383630=	Ferrotec 0% 2028	Japan	0.0755
338307AD3=	Five9 0.5% 2025	US	0.1750
33835LAA3=	Fiverr 0% 2025	US	0.1794
AU240044374=	Flight Centre Travel 1.625% 2028	Other Markets	0.1101
AU225034770=	Flight Centre Travel 2.5% 2027	Other Markets	0.1119
345370CZ1=	Ford Motor 0% 2026	US	0.9924
531229AQ5=	Formula One Group 2.25% 2027	US	0.2188
358039AB1=	Freshpet 3% 2028	US	0.3206
BE6327660591=	GBL(Sagerpar) 0% 2026	Europe	0.2151
TW265350852=	Gigabyte Technology 0% 2028	Asia ex Japan	0.1379
JE179961423=	Glencore 0% 2025	Europe	0.2880
DEA3KMT5=	Global Fashion Group 1.25% 2028	Europe	0.1231
670704AJ4=	Globus Medical/NuVasive 0.375% 2025	US	0.1815
393657AM3=	Greenbrier 2.875% 2028	US	0.1794
40131MAB5=	Guardant Health 0% 2027	US	0.3413

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RIC	Security Name	Region	Weighting EoD 8 May 2024
40171VAA8=	Guidewire Software 1.25% 2025	US	0.1977
KY220677966=	H World Group (Trip.com) 1.5% 2027	US	0.2518
44332NAB2=	H World Group 3% 2026	US	0.2540
JP170698002=	H.I.S. Co 0% 2024	Japan	0.0676
405024AB6=	Haemonetics 0% 2026	US	0.1973
40637HAD1=	Halozyme Therapeutics 0.25% 2027	US	0.3093
40637HAF6=	Halozyme Therapeutics 1% 2028	US	0.3057
MX259076412=	Heineken(FEMSA) 2.625% 2026	Europe	0.2331
TW236325075=	Hon Hai Precision 0% 2026	Asia ex Japan	0.3131
443573AD2=	Hubspot 0.375% 2025	US	0.4175
ES234311310=	IAG 1.125% 2028	Europe	0.3628
ES255756583=	Iberdrola 0.8% 2027	Europe	0.2160
JP277431122=	Ibiden 0% 2031	Japan	0.1983
45667GAG8=	Infinera 3.75% 2028	US	0.1682
45765UAB9=	Insight Enterprises 0.75% 2025	US	0.4215
457669AB5=	Insmed 0.75% 2028	US	0.2635
457669AA7=	Insmed 1.75% 2025	US	0.1080
45784PAK7=	Insulet 0.375% 2026	US	0.3587
45826HAB5=	Integer Holdings 2.125% 2028	US	0.3033
457985AM1=	Integra LifeSciences 0.5% 2025	US	0.2309
45867GAD3=	InterDigital 3.5% 2027	US	0.2864
462222AD2=	Ionis Pharmaceuticals 0% 2026	US	0.2607
46267XAE8=	iQIYI 4% 2026	US	0.1712
USIQX0328=	iQIYI 6.5% 2028	US	0.2552
IT269330112=	Italgas(SNAM) 3.25% 2028	Europe	0.2357
465741AN6=	Itron 0% 2026	US	0.2138
LU227037814=	IWG 0.5% 2027	Europe	0.1651
47074LAB1=	Jamf Holding Corp 0.125% 2026	US	0.1407
472145AD3=	Jazz Pharmaceuticals 1.5% 2024	US	0.2461
472145AF8=	Jazz Pharmaceuticals 2% 2026	US	0.4190
GB235146517=	Jet2 1.625% 2026	Europe	0.2053
477143AP6=	JetBlue Airways 0.5% 2026	US	0.2814
JP268231358=	JFE Holdings 0% 2028	Japan	0.2617
477839AB0=	John Bean Technologies 0.25% 2026	US	0.1574
98426TAF3=	JOYY 1.375% 2026	US	0.1740
NL229601989=	Just Eat Takeaway 0% 2025	Europe	0.2586
NL229602179=	Just Eat Takeaway 0.625% 2028	Europe	0.1828
JP277142317=	Kansai Paint 0% 2029	Japan	0.1672
JP277142333=	Kansai Paint 0% 2031	Japan	0.1093
KY215858049=	Kingsoft 0.625% 2025	Asia ex Japan	0.1777
US271334419=	Klepierre(Simon) 3.5% 2026	Europe	0.3673
JP272791589=	Kobe Steel 0% 2028	Japan	0.0741

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RIC	Security Name	Region	Weighting EoD 8 May 2024
JP272792062=	Kobe Steel 0% 2030	Japan	0.0747
JP241943372=	Koei Tecmo 0% 2024	Japan	0.1264
JP228604933=	Kyoritsu Maintenance 0% 2026	Japan	0.1164
LU256603209=	L`Oreal (Citi) 0% 2028	Europe	0.1396
516544AB9=	Lantheus Holdings 2.625% 2027	US	0.2996
501812AB7=	LCI Industries 1.125% 2026	US	0.1906
DEA289T2=	LEG Immobilien 0.4% 2028	Europe	0.2207
DEA2GSDH=	LEG Immobilien 0.875% 2025	Europe	0.1808
52603BAD9=	LendingTree 0.5% 2025	US	0.0994
HK252339086=	Lenovo Group 2.5% 2029	Asia ex Japan	0.3608
KR264785634=	LG Energy Solutions 1.25% 2028	Asia ex Japan	0.4113
KR264785677=	LG Energy Solutions 1.6% 2030	Asia ex Japan	0.3930
50202MAB8=	Li Auto 0.25% 2028	US	0.4358
531229AP7=	Liberty Media Sirius 3.75% 2028	US	0.2737
HK256066254=	Link REIT 4.5% 2027	Asia ex Japan	0.1827
538034AU3=	Live Nation 2% 2025	US	0.1824
538034BA6=	Live Nation Ent 3.125% 2029	US	0.4905
538146AD3=	LivePerson 0% 2026	US	0.0839
55024UAF6=	Lumentum 0.5% 2028	US	0.2822
55024UAD1=	Lumentum Holdings 0.5% 2026	US	0.3979
55087PAB0=	Lyft 1.5% 2025	US	0.1649
55405YAB6=	MACOM Technology Solutions 0.25% 2026	US	0.2581
57164YAD9=	Marriott Vacations 0% 2026	US	0.2291
57164YAF4=	Marriott Vacations 3.25% 2027	US	0.2302
KY233356875=	Meituan 0% 2027	Asia ex Japan	0.6005
KY233356905=	Meituan 0% 2028	Asia ex Japan	0.5723
JP228641804=	Menicon 0% 2025	Japan	0.0634
JP235717204=	Mercari 0% 2026	Japan	0.0629
JP235717468=	Mercari 0% 2028	Japan	0.0553
GB234184300=	Mercedes-Benz Group (Barclays) 0% 2025	Europe	0.1792
594972AE1=	MicroStrategy 0% 2027	US	0.5041
594972AC5=	MicroStrategy 0.75% 2025	US	0.8792
596278AB7=	Middleby 1% 2025	US	0.3780
60937PAD8=	MongoDB 0.25% 2026	US	0.8565
DEA2YPE7=	MTU Aero 0.05% 2027	Europe	0.2132
JP113849550=	Nagoya Railroad 0% 2024	Japan	0.1103
63845RAB3=	National Vision 2.5% 2025	US	0.1304
IT230584290=	Nexi 0% 2028	Europe	0.3924
GB216181972=	Nexi 1.75% 2027	Europe	0.2136
653656AB4=	NICE 0% 2025	Other Markets	0.1963
62914VAF3=	NIO Inc 0.5% 2027	US	0.2011
JP183704290=	Nippon Corp 0% 2025	Japan	0.0772

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RIC	Security Name	Region	Weighting EoD 8 May 2024
JP238759706=	Nippon Steel 0% 2024	Japan	0.5971
JP238759757=	Nippon Steel 0% 2026	Japan	0.5806
JP238292379=	Nipro Corp 0% 2026	Japan	0.0862
UNKNOWN RIC	Northern Oil & Gas 3.625% 2029	US	0.2652
62886HBD2=	Norwegian Cruise 1.125% 2027	US	0.4414
62886HBK6=	Norwegian Cruise Line 2.5% 2027	US	0.1880
62886HAX9=	Norwegian Cruise Line 5.375% 2025	US	0.2223
TW235824124=	Novatek(UMC) 0% 2026	Asia ex Japan	0.0923
67011XAB9=	Novocure 0% 2025	US	0.2262
629377CG5=	NRG Energy 2.75% 2048	US	0.1879
JP267988030=	NTN 0% 2025	Japan	0.0642
67059NAH1=	Nutanix 0.25% 2027	US	0.3155
JP271701055=	Nxera Pharma 0.25% 2028	Japan	0.0985
GB219045581=	Ocado Group 0.75% 2027	Europe	0.1446
GB209094827=	Ocado Group 0.875% 2025	Europe	0.2876
679295AD7=	Okta 0.125% 2025	US	0.2254
679295AF2=	Okta 0.375% 2026	US	0.2407
68213NAD1=	Omniceil 0.25% 2025	US	0.2340
682189AS4=	ON Semiconductor 0% 2027	US	0.4970
682189AU9=	ON Semiconductor 0.5% 2029	US	0.6290
686688AB8=	Ormat Technologies 2.5% 2027	US	0.1836
JP273021329=	OSG 0% 2030	Japan	0.0661
695127AF7=	Pacira BioSciences 0.75% 2025	US	0.1630
697435AF2=	Palo Alto Networks 0.375% 2025	US	1.5292
JP258410505=	Park24 0% 2028	Japan	0.0923
722304AC6=	PDD Holdings 0% 2025	US	0.3223
70509VAA8=	Pebblebrook Hotel Trust 1.75% 2026	US	0.2863
705573AB9=	Pegasystems 0.75% 2025	US	0.2080
70614WAB6=	Peloton Interactive 0% 2026	US	0.3809
71375UAF8=	Perficient 0.125% 2026	US	0.1566
BE256136988=	Pernod Ricard(GBL) 2.125% 2025	Europe	0.2273
CN235301172=	Pharmaron Beijing CNH 0% 2026	Asia ex Japan	0.0650
CN235239574=	Pharmaron Beijing USD 0% 2026	Asia ex Japan	0.0936
IT227655259=	Pirelli 0% 2025	Europe	0.2496
KR237648242=	POSCO Holdings Inc. 0% 2026	Asia ex Japan	0.5095
737446AT1=	Post Holdings 2.5% 2027	US	0.2803
69352PAS2=	PPL Corporation 2.875% 2028	US	0.4150
743312AB6=	Progress Software 1% 2026	US	0.1569
IT229470400=	Prysmian 0% 2026	Europe	0.4607
FR0013520681=	Puma(Selena) 0% 2025	Europe	0.2205
NL227506199=	Qiagen 0% 2027	Europe	0.1984
NL190822150=	Qiagen 1% 2024	Europe	0.2189

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RIC	Security Name	Region	Weighting EoD 8 May 2024
753422AF1=	Rapid7 0.25% 2027	US	0.2193
75737FAE8=	Redfin 0.5% 2027	US	0.1098
JP226707964=	Relo Group 0% 2027	Japan	0.0598
DEA30V8S=	Rheinmetall 1.875% 2028	Europe	0.4093
DEA30V8T=	Rheinmetall 2.25% 2030	Europe	0.4166
76680RAH0=	RingCentral 0% 2026	US	0.2372
76954AAB9=	Rivian Automotive 4.625% 2029	US	0.4945
JP208020943=	ROHM 0% 2024	Japan	0.1101
780153BQ4=	Royal Caribbean Cruises 6% 2025	US	1.4396
FR0014003Z32=	Safran 0% 2028	Europe	0.4119
FR0013513041=	Safran 0.875% 2027	Europe	0.9260
IT267753849=	Saipem 2.875% 2029	Europe	0.3046
US243143497=	Sanofi (JPM)/BASKET 0% 2025	Europe	0.1867
JP272645981=	Sanrio 0% 2028	Japan	0.1040
803607AD2=	Sarepta Therapeutics 1.25% 2027	US	0.5715
ZA254624837=	Sasol 4.5% 2027	Other Markets	0.2848
FR0014000OG2=	Schneider Electric 0% 2026	Europe	0.3903
FR272577102=	Schneider Electric 1.97% 2030	Europe	0.3659
81141RAG5=	Sea Ltd 0.25% 2026	US	0.6698
81141RAF7=	Sea Ltd 2.375% 2025	US	0.5278
JP231594884=	Seino Holdings 0% 2026	Japan	0.0768
JP230776920=	Senko 0% 2025	Japan	0.0627
82452JAB5=	Shift4 Payments 0% 2025	US	0.3112
82452JAD1=	Shift4 Payments 0.5% 2027	US	0.2444
82509LAA5=	Shopify 0.125% 2025	US	0.3669
ZA272583404=	Sibanye-Stillwater 4.25% 2028	Other Markets	0.2432
SG226002529=	Singapore Airlines 1.625% 2025	Asia ex Japan	0.3489
KR260773640=	SK hynix 1.75% 2030	Asia ex Japan	1.1804
CN238341906=	Smoores International (EVE Battery Investment) 0.75% 2026	Asia ex Japan	0.1454
83304AAF3=	Snap 0% 2027	US	0.4047
83304AAH9=	Snap 0.125% 2028	US	0.5144
83304AAB2=	Snap 0.75% 2026	US	0.2258
83417MAD6=	Solaredge Technologies 0% 2025	US	0.2492
842587DP9=	Southern Co 3.875% 2025	US	0.7626
844741BG2=	Southwest Airlines 1.25% 2025	US	0.6899
FR001400F2K3=	Spie 2% 2028	Europe	0.2221
848577AB8=	Spirit Airlines 1% 2026	US	0.1090
84921RAB6=	Spotify Technology 0% 2026	US	0.6078
85571BBA2=	Starwood Property 6.75% 2027	US	0.1756
NL221199715=	STMicroelectronics 0% 2025	Europe	0.3437
NL221199723=	STMicroelectronics 0% 2027	Europe	0.3488
86333MAA6=	Stride Inc 1.125% 2027	US	0.2661

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RIC	Security Name	Region	Weighting EoD 8 May 2024
86745KAF1=	Sunnova 0.25% 2026	US	0.1044
86745KAH7=	Sunnova 2.625% 2028	US	0.0850
DEA3E46Y=	TAG Immobilien 0.625% 2026	Europe	0.1963
JP270026966=	Taiyo Yuden 0% 2030	Japan	0.1490
JP191558855=	Takashimaya 0% 2028	Japan	0.1949
87874RAD2=	TechTarget 0% 2026	US	0.1702
87918AAF2=	Teladoc Health 1.25% 2027	US	0.3670
539183AA1=	Teladoc/Livongo 0.875% 2025	US	0.2243
JP263186893=	Toho Holdings 0% 2028	Japan	0.0875
JP263516745=	Tokyu 0% 2028	Japan	0.0865
JP263516796=	Tokyu 0% 2030	Japan	0.0880
US257625044=	TotalEnergies(BAML) 0% 2026	Europe	0.1848
DEA3E5KG=	TUI 5% 2028	Europe	0.2715
902252AB1=	Tyler Technologies 0.25% 2026	US	0.2778
90353TAJ9=	Uber Technologies 0% 2025	US	0.5169
FR0013448412=	Ubisoft Entertainment 0% 2024	Europe	0.1135
FR001400DV38=	Ubisoft Entertainment 2.375% 2028	Europe	0.2167
FR001400MA32=	Ubisoft Entertainment 2.875% 2031	Europe	0.2163
BE6322623669=	Umicore 0% 2025	Europe	0.2195
912909AT5=	United States Steel 5% 2026	US	0.4387
91332UAB7=	Unity Software 0% 2026	US	0.4568
91680MAB3=	Upstart Holdings 0.25% 2026	US	0.2148
91688FAB0=	Upwork 0.25% 2026	US	0.1356
91879QAN9=	Vail Resorts 0% 2025	US	0.2248
FR0013444148=	Veolia Environnement 0% 2025	Europe	0.3404
94419LAM3=	Wayfair 0.625% 2025	US	0.3054
94419LAF8=	Wayfair 1% 2026	US	0.3818
94419LAP6=	Wayfair 3.25% 2027	US	0.3926
GB233923214=	WH Smith 1.625% 2026	Europe	0.1606
92940WAD1=	WIX.Com 0% 2025	US	0.2296
977852AB8=	Wolfspeed 0.25% 2028	US	0.1849
225447AD3=	Wolfspeed 1.75% 2026	US	0.2223
977852AD4=	Wolfspeed 1.875% 2029	US	0.4166
FR0013526803=	Worldline 0% 2025	Europe	0.2599
FR0013439304=	Worldline 0% 2026	Europe	0.3265
US259660050=	Wynn Macau 4.5% 2029	Asia ex Japan	0.2843
NZ226366725=	Xero 0% 2025	Other Markets	0.2815
KY226911286=	Xiaomi 0% 2027	Asia ex Japan	0.3452
DEA3E458=	Zalando 0.05% 2025	Europe	0.2193
DEA3E459=	Zalando 0.625% 2027	Europe	0.2029
KY274270764=	Zhen Ding Technology 0% 2029	Asia ex Japan	0.1930
VG217166322=	Zhongsheng Group 0% 2025	Asia ex Japan	0.1894

Qualified Global Conv Hedged (EUR)

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

RIC	Security Name	Region	Weighting EoD 8 May 2024
48123VAE2=	Ziff Davis 1.75% 2026	US	0.2178
98954MAE1=	Zillow 0.75% 2024	US	0.2753
98954MAG6=	Zillow 1.375% 2026	US	0.2461
98954MAH4=	Zillow Group 2.75% 2025	US	0.2218
98980GAB8=	Zscaler 0.125% 2025	US	0.6241
98980AAB1=	ZTO Express (Cayman) 1.5% 2027	US	0.4140
Cash	Total Cash in USD		1.5979
Cash	Total Cash in GBP		0.0024
Cash	Total Cash in AUD		0.0009
Cash	Total Cash in HKD		0.0707
Cash	Total Cash in EUR		-0.5126

Qualified Global Conv Hedged (EUR)

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

RIC	Security Name	Region	Weighting SoD 9 May 2024
90214JAB7=	2U 2.25% 2025	US	0.0877
FR0013521085=	Accor 0.7% 2027	Europe	0.2438
00827BAB2=	Affirm 0% 2026	US	0.4733
US256560470=	AIA Group(Citi) 0% 2026	Asia ex Japan	0.1185
008911BF5=	Air Canada 4% 2025	Other Markets	0.1280
009066AB7=	Airbnb 0% 2026	US	0.7818
00971TAJ0=	Akamai Technologies 0.125% 2025	US	0.5581
00971TAL5=	Akamai Technologies 0.375% 2027	US	0.5031
011642AB1=	Alarm.com 0% 2026	US	0.1947
018802AC2=	Alliant Energy 3.875% 2026	US	0.2433
02043QAB3=	Alnylam Pharmaceuticals 1% 2027	US	0.4154
ES215444805=	Amadeus IT Group 1.5% 2025	Europe	0.4065
02376RAF9=	American Airlines 6.5% 2025	US	0.4854
AT178607227=	ams-OSRAM 0% 2025	Europe	0.1947
AT225175292=	ams-OSRAM 2.125% 2027	Europe	0.2689
JP167385842=	ANA Holdings 0% 2024	Japan	0.1911
JP241370844=	ANA Holdings 0% 2031	Japan	0.4553
VG208916050=	ANTA Sports Products(ANLLIAN) 0% 2025	Asia ex Japan	0.4867
75606DAP6=	Anywhere 0.25% 2026	US	0.1421
04271TAB6=	Array Technologies 1% 2028	US	0.1569
US230698228=	Asahi Holdings 0% 2026	Japan	0.0734
04351PAD3=	Ascendis Pharma 2.25% 2028	US	0.2672
GB233269271=	ASOS 0.75% 2026	Europe	0.1832
CH0519568=	Avolta AG 0.75% 2026	Europe	0.2261
05464CAB7=	Axon Enterprise 0.5% 2027	US	0.4299
08265TAB5=	Bentley Systems 0.125% 2026	US	0.3008
08265TAD1=	Bentley Systems 0.375% 2027	US	0.2267
IN210411330=	Bharti Airtel 1.5% 2025	Asia ex Japan	0.1844
090043AB6=	BILL 0% 2025	US	0.1580
090043AD2=	BILL 0% 2027	US	0.2071
09061GAH4=	BioMarin Pharm 0.599% 2024	US	0.2084
09061GAK7=	BioMarin Pharmaceutical 1.25% 2027	US	0.2496
09239BAD1=	Blackline 0% 2026	US	0.4407
09239BAB5=	BlackLine 0.125% 2024	US	0.1061
852234AJ2=	Block 0% 2026	US	0.2188
852234AF0=	Block 0.125% 2025	US	0.4206
852234AK9=	Block 0.25% 2027	US	0.2019
FR0014008OH3=	BNP Paribas 0% 2025	Europe	0.2700
09857LAN8=	Booking Holdings 0.75% 2025	US	0.7148
10806XAD4=	BridgeBio Pharma 2.25% 2029	US	0.2545
10806XAB8=	BridgeBio Pharma 2.5% 2027	US	0.2415
FR001400GVB0=	Bureau Veritas(Wendel) 2.625% 2026	Europe	0.3507

Qualified Global Conv Hedged (EUR)

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

RIC	Security Name	Region	Weighting SoD 9 May 2024
12685JAE5=	Cable One 0% 2026	US	0.2126
143658BV3=	Carnival 5.75% 2027	US	0.6756
HK228786756=	Cathay Pacific 2.75% 2026	Asia ex Japan	0.4018
ES202121233=	Cellnex Telecom 0.5% 2028	Europe	0.4050
ES225758085=	Cellnex Telecom 0.75% 2031	Europe	0.5716
ES259774110=	Cellnex Telecom 2.125% 2030	Europe	0.4700
163092AD1=	Chegg 0.125% 2025	US	0.1430
VG226484086=	China Hongqiao Group 5.25% 2026	Asia ex Japan	0.2213
VG242978307=	China MeiDong 0% 2027	Asia ex Japan	0.1305
17243VAB8=	Cinemark 4.5% 2025	US	0.2681
FR0013489739=	Clariane 0.875% 2027	Europe	0.1330
18915MAC1=	Cloudflare 0% 2026	US	0.4948
19260QAB3=	Coinbase Global 0.5% 2026	US	0.5537
20717MAB9=	Confluent 0% 2027	US	0.4034
207410AH4=	ConMed 2.25% 2027	US	0.3053
JP255056425=	CyberAgent 0% 2029	Japan	0.1073
23248VAB1=	CyberArk Software 0% 2024	US	0.3714
23282WAC4=	Cytokinetics 3.5% 2027	US	0.3469
JP267637369=	Daifuku 0% 2028	Japan	0.0940
JP267637423=	Daifuku 0% 2030	Japan	0.0961
JP274301619=	Daiwa House 0% 2029	Japan	0.2718
JP274301660=	Daiwa House 0% 2030	Japan	0.2696
23804LAB9=	Datadog 0.125% 2025	US	0.4299
LU274042958=	Davide Campari 2.375% 2029	Europe	0.2655
LU263079540=	Davide Campari(Lagfin) 3.5% 2028	Europe	0.2417
15677JAD0=	Dayforce Inc. 0.25% 2026	US	0.2218
DEA3MP42=	Delivery Hero 1% 2026	Europe	0.2647
DEA254Y9=	Delivery Hero 1% 2027	Europe	0.3321
DEA3H2WQ=	Delivery Hero 1.5% 2028	Europe	0.2647
DEA3MP43=	Delivery Hero 2.125% 2029	Europe	0.1690
DEA30V5R=	Delivery Hero 3.25% 2030	Europe	0.4131
DEA3H2UK=	Deutsche Lufthansa 2% 2025	Europe	0.2796
DEA2G87D=	Deutsche Post 0.05% 2025	Europe	0.4404
US247087036=	Deutsche Telekom(JPM) 0% 2025	Europe	0.1952
252131AK3=	DexCom 0.25% 2025	US	0.5432
AU248763752=	Dexus 3.5% 2027	Other Markets	0.1473
IT233942600=	DiaSorin 0% 2028	Europe	0.1911
25402DAB8=	DigitalOcean 0% 2026	US	0.5336
26142RAB0=	DraftKings 0% 2028	US	0.4547
26210CAC8=	Dropbox 0% 2026	US	0.2781
26210CAD6=	Dropbox 0% 2028	US	0.2711
26441CBY0=	Duke Energy 4.125% 2026	US	0.7390

Qualified Global Conv Hedged (EUR)

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

RIC	Security Name	Region	Weighting SoD 9 May 2024
25470MAF6=	EchoStar\DISH 0% 2025	US	0.6030
25470MAB5=	EchoStar\DISH 3.375% 2026	US	0.7297
FR0013444395=	Edenred 0% 2024	Europe	0.2261
FR0014003YP6=	Edenred 0% 2028	Europe	0.1765
FR001400AFJ9=	Elis 2.25% 2029	Europe	0.2539
IT263795261=	ENI 2.95% 2030	Europe	0.4830
29355AAH0=	Enphase Energy 0% 2026	US	0.2453
29355AAK3=	Enphase Energy 0% 2028	US	0.2061
29404KAE6=	Envestnet 0.75% 2025	US	0.1324
29404KAG1=	Envestnet 2.625% 2027	US	0.2684
SG250591861=	ESR Group(Straits) 3.25% 2028	Asia ex Japan	0.1097
29786AAJ5=	Etsy 0.125% 2026	US	0.2811
29786AAL0=	Etsy 0.125% 2027	US	0.2287
29786AAN6=	Etsy 0.25% 2028	US	0.3345
298736AL3=	Euronet Worldwide 0.75% 2049	US	0.2178
29978AAE4=	Everbridge 0% 2026	US	0.1246
DEA2LQRA=	Evonik(RAG) 0% 2024	Europe	0.2240
DEA3E44N=	Evonik(RAG) 0% 2026	Europe	0.2221
DEA30VPN=	Evonik(RAG) 1.875% 2029	Europe	0.2537
DEA352B2=	Evonik(RAG) 2.25% 2030	Europe	0.2553
30063PAB1=	Exact Sciences 0.375% 2027	US	0.2178
30063PAC9=	Exact Sciences 0.375% 2028	US	0.2193
30063PAA3=	Exact Sciences 1% 2025	US	0.1088
30212PBE4=	Expedia Group 0% 2026	US	0.3869
723787AP2=	Exxon Mobil/Pioneer Natural Resources 0.25% 2025	US	0.5675
VG219365381=	Far East Horizon(Universe) 2.5% 2025	Asia ex Japan	0.1282
SE259123631=	Fastighets AB Balder 3.5% 2028	Europe	0.2614
31188VAB6=	Fastly 0% 2026	US	0.1328
JP263383630=	Ferrotec 0% 2028	Japan	0.0747
338307AD3=	Five9 0.5% 2025	US	0.1733
33835LAA3=	Fiverr 0% 2025	US	0.1777
AU240044374=	Flight Centre Travel 1.625% 2028	Other Markets	0.1090
AU225034770=	Flight Centre Travel 2.5% 2027	Other Markets	0.1109
345370CZ1=	Ford Motor 0% 2026	US	0.9829
531229AQ5=	Formula One Group 2.25% 2027	US	0.2167
358039AB1=	Freshpet 3% 2028	US	0.3176
BE6327660591=	GBL(Sagerpar) 0% 2026	Europe	0.2130
TW265350852=	Gigabyte Technology 0% 2028	Asia ex Japan	0.1366
JE179961423=	Glencore 0% 2025	Europe	0.2853
DEA3KMT5=	Global Fashion Group 1.25% 2028	Europe	0.1220
670704AJ4=	Globus Medical/NuVasive 0.375% 2025	US	0.1798
393657AM3=	Greenbrier 2.875% 2028	US	0.1778

Qualified Global Conv Hedged (EUR)

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

RIC	Security Name	Region	Weighting SoD 9 May 2024
40131MAB5=	Guardant Health 0% 2027	US	0.3381
401617AF2=	Guess? 3.75% 2028	US	0.1966
40171VAA8=	Guidewire Software 1.25% 2025	US	0.1958
KY220677966=	H World Group (Trip.com) 1.5% 2027	US	0.2494
44332NAB2=	H World Group 3% 2026	US	0.2516
JP170698002=	H.I.S. Co 0% 2024	Japan	0.0670
405024AB6=	Haemonetics 0% 2026	US	0.1954
40637HAD1=	Halozyme Therapeutics 0.25% 2027	US	0.3063
40637HAF6=	Halozyme Therapeutics 1% 2028	US	0.3028
MX259076412=	Heineken(FEMSA) 2.625% 2026	Europe	0.2309
TW236325075=	Hon Hai Precision 0% 2026	Asia ex Japan	0.3101
443573AD2=	Hubspot 0.375% 2025	US	0.4135
ES234311310=	IAG 1.125% 2028	Europe	0.3594
ES255756583=	Iberdrola 0.8% 2027	Europe	0.2139
JP277431122=	Ibiden 0% 2031	Japan	0.1964
45667GAG8=	Infinera 3.75% 2028	US	0.1666
JP279091213=	INFRONEER Holdings 0% 2029	Japan	0.1646
45765UAB9=	Insight Enterprises 0.75% 2025	US	0.4175
457669AB5=	Insmed 0.75% 2028	US	0.2611
457669AA7=	Insmed 1.75% 2025	US	0.1070
45784PAK7=	Insulet 0.375% 2026	US	0.3553
45826HAB5=	Integer Holdings 2.125% 2028	US	0.3004
457985AM1=	Integra LifeSciences 0.5% 2025	US	0.2287
45867GAD3=	InterDigital 3.5% 2027	US	0.2837
462222AD2=	Ionis Pharmaceuticals 0% 2026	US	0.2582
46267XAE8=	iQIYI 4% 2026	US	0.1697
USIQX0328=	iQIYI 6.5% 2028	US	0.2529
IT269330112=	Italgas(SNAM) 3.25% 2028	Europe	0.2335
465741AN6=	Itron 0% 2026	US	0.2117
LU227037814=	IWG 0.5% 2027	Europe	0.1636
47074LAB1=	Jamf Holding Corp 0.125% 2026	US	0.1393
472145AD3=	Jazz Pharmaceuticals 1.5% 2024	US	0.2438
472145AF8=	Jazz Pharmaceuticals 2% 2026	US	0.4151
GB235146517=	Jet2 1.625% 2026	Europe	0.2034
477143AP6=	JetBlue Airways 0.5% 2026	US	0.2787
JP268231358=	JFE Holdings 0% 2028	Japan	0.2592
477839AB0=	John Bean Technologies 0.25% 2026	US	0.1559
98426TAF3=	JOYY 1.375% 2026	US	0.1724
NL229601989=	Just Eat Takeaway 0% 2025	Europe	0.2562
NL229602179=	Just Eat Takeaway 0.625% 2028	Europe	0.1811
JP277142317=	Kansai Paint 0% 2029	Japan	0.1656
JP277142333=	Kansai Paint 0% 2031	Japan	0.1082

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

RIC	Security Name	Region	Weighting SoD 9 May 2024
KY215858049=	Kingsoft 0.625% 2025	Asia ex Japan	0.1760
US271334419=	Klepierre(Simon) 3.5% 2026	Europe	0.3639
JP272791589=	Kobe Steel 0% 2028	Japan	0.0734
JP272792062=	Kobe Steel 0% 2030	Japan	0.0740
JP241943372=	Koei Tecmo 0% 2024	Japan	0.1252
JP228604933=	Kyoritsu Maintenance 0% 2026	Japan	0.1153
LU256603209=	L`Oreal (Citi) 0% 2028	Europe	0.1382
516544AB9=	Lantheus Holdings 2.625% 2027	US	0.2968
501812AB7=	LCI Industries 1.125% 2026	US	0.1888
DEA289T2=	LEG Immobilien 0.4% 2028	Europe	0.2186
DEA2GSDH=	LEG Immobilien 0.875% 2025	Europe	0.1791
52603BAD9=	LendingTree 0.5% 2025	US	0.0985
HK252339086=	Lenovo Group 2.5% 2029	Asia ex Japan	0.3574
KR264785634=	LG Energy Solutions 1.25% 2028	Asia ex Japan	0.4074
KR264785677=	LG Energy Solutions 1.6% 2030	Asia ex Japan	0.3894
50202MAB8=	Li Auto 0.25% 2028	US	0.4317
531229AP7=	Liberty Media Sirius 3.75% 2028	US	0.2711
HK256066254=	Link REIT 4.5% 2027	Asia ex Japan	0.1810
538034AU3=	Live Nation 2% 2025	US	0.1807
538034BA6=	Live Nation Ent 3.125% 2029	US	0.4859
538146AD3=	LivePerson 0% 2026	US	0.0831
55024UAF6=	Lumentum 0.5% 2028	US	0.2796
55024UAD1=	Lumentum Holdings 0.5% 2026	US	0.3941
US278291251=	LVMH(Citi) 1% 2029	Europe	0.1753
55087PAB0=	Lyft 1.5% 2025	US	0.1634
55405YAB6=	MACOM Technology Solutions 0.25% 2026	US	0.2556
57164YAD9=	Marriott Vacations 0% 2026	US	0.2269
57164YAF4=	Marriott Vacations 3.25% 2027	US	0.2281
KY233356875=	Meituan 0% 2027	Asia ex Japan	0.5948
KY233356905=	Meituan 0% 2028	Asia ex Japan	0.5669
JP228641804=	Menicon 0% 2025	Japan	0.0628
JP235717204=	Mercari 0% 2026	Japan	0.0623
JP235717468=	Mercari 0% 2028	Japan	0.0548
GB234184300=	Mercedes-Benz Group (Barclays) 0% 2025	Europe	0.1775
594972AE1=	MicroStrategy 0% 2027	US	0.4993
594972AC5=	MicroStrategy 0.75% 2025	US	0.8709
596278AB7=	Middleby 1% 2025	US	0.3744
60937PAD8=	MongoDB 0.25% 2026	US	0.8484
DEA2YPE7=	MTU Aero 0.05% 2027	Europe	0.2112
JP113849550=	Nagoya Railroad 0% 2024	Japan	0.1093
63845RAB3=	National Vision 2.5% 2025	US	0.1292
IT230584290=	Nexi 0% 2028	Europe	0.3887

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

RIC	Security Name	Region	Weighting SoD 9 May 2024
GB216181972=	Nexi 1.75% 2027	Europe	0.2116
653656AB4=	NICE 0% 2025	Other Markets	0.1945
62914VAF3=	NIO Inc 0.5% 2027	US	0.1992
JP183704290=	Nippon Corp 0% 2025	Japan	0.0764
JP238759706=	Nippon Steel 0% 2024	Japan	0.5915
JP238759757=	Nippon Steel 0% 2026	Japan	0.5751
JP238292379=	Nipro Corp 0% 2026	Japan	0.0853
UNKNOWN RIC	Northern Oil & Gas 3.625% 2029	US	0.2628
62886HBD2=	Norwegian Cruise 1.125% 2027	US	0.4372
62886HBK6=	Norwegian Cruise Line 2.5% 2027	US	0.1862
62886HAX9=	Norwegian Cruise Line 5.375% 2025	US	0.2203
TW235824124=	Novatek(UMC) 0% 2026	Asia ex Japan	0.0915
67011XAB9=	Novocure 0% 2025	US	0.2241
629377CG5=	NRG Energy 2.75% 2048	US	0.1862
JP267988030=	NTN 0% 2025	Japan	0.0636
67059NAH1=	Nutanix 0.25% 2027	US	0.3125
JP271701055=	Nxera Pharma 0.25% 2028	Japan	0.0975
GB219045581=	Ocado Group 0.75% 2027	Europe	0.1433
GB209094827=	Ocado Group 0.875% 2025	Europe	0.2849
679295AD7=	Okta 0.125% 2025	US	0.2233
679295AF2=	Okta 0.375% 2026	US	0.2384
68213NAD1=	Omniceil 0.25% 2025	US	0.2318
682189AS4=	ON Semiconductor 0% 2027	US	0.4923
682189AU9=	ON Semiconductor 0.5% 2029	US	0.6230
686688AB8=	Ormat Technologies 2.5% 2027	US	0.1819
JP273021329=	OSG 0% 2030	Japan	0.0655
695127AF7=	Pacira BioSciences 0.75% 2025	US	0.1614
697435AF2=	Palo Alto Networks 0.375% 2025	US	1.5089
JP258410505=	Park24 0% 2028	Japan	0.0915
722304AC6=	PDD Holdings 0% 2025	US	0.3192
70509VAA8=	Pebblebrook Hotel Trust 1.75% 2026	US	0.2837
705573AB9=	Pegasystems 0.75% 2025	US	0.2060
70614WAB6=	Peloton Interactive 0% 2026	US	0.3773
71375UAF8=	Perficient 0.125% 2026	US	0.1551
BE256136988=	Pernod Ricard(GBL) 2.125% 2025	Europe	0.2252
CN235301172=	Pharmaron Beijing CNH 0% 2026	Asia ex Japan	0.0643
CN235239574=	Pharmaron Beijing USD 0% 2026	Asia ex Japan	0.0927
IT227655259=	Pirelli 0% 2025	Europe	0.2472
KR237648242=	POSCO Holdings Inc. 0% 2026	Asia ex Japan	0.5047
737446AT1=	Post Holdings 2.5% 2027	US	0.2777
69352PAS2=	PPL Corporation 2.875% 2028	US	0.4112
743312AB6=	Progress Software 1% 2026	US	0.1555

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

RIC	Security Name	Region	Weighting SoD 9 May 2024
IT229470400=	Prysmian 0% 2026	Europe	0.4563
FR0013520681=	Puma(Selena) 0% 2025	Europe	0.2184
NL227506199=	Qiagen 0% 2027	Europe	0.1965
NL190822150=	Qiagen 1% 2024	Europe	0.2157
753422AF1=	Rapid7 0.25% 2027	US	0.2172
75737FAE8=	Redfin 0.5% 2027	US	0.1088
JP226707964=	Relo Group 0% 2027	Japan	0.0592
JP280927589=	Resonac Holdings 0% 2028	Japan	0.2817
DEA30V8S=	Rheinmetall 1.875% 2028	Europe	0.4055
DEA30V8T=	Rheinmetall 2.25% 2030	Europe	0.4126
76680RAH0=	RingCentral 0% 2026	US	0.2349
76954AAB9=	Rivian Automotive 4.625% 2029	US	0.4901
JP208020943=	ROHM 0% 2024	Japan	0.1091
JP279962168=	ROHM 0% 2029	Japan	0.2798
JP279962206=	ROHM 0% 2031	Japan	0.2787
780153BQ4=	Royal Caribbean Cruises 6% 2025	US	1.4262
FR0014003Z32=	Safran 0% 2028	Europe	0.4080
FR0013513041=	Safran 0.875% 2027	Europe	0.9172
IT267753849=	Saipem 2.875% 2029	Europe	0.3018
US243143497=	Sanofi (JPM)/BASKET 0% 2025	Europe	0.1849
JP272645981=	Sanrio 0% 2028	Japan	0.1030
803607AD2=	Sarepta Therapeutics 1.25% 2027	US	0.5661
ZA254624837=	Sasol 4.5% 2027	Other Markets	0.2822
FR0014000OG2=	Schneider Electric 0% 2026	Europe	0.3866
FR272577102=	Schneider Electric 1.97% 2030	Europe	0.3624
81141RAG5=	Sea Ltd 0.25% 2026	US	0.6634
81141RAF7=	Sea Ltd 2.375% 2025	US	0.5229
JP231594884=	Seino Holdings 0% 2026	Japan	0.0761
JP230776920=	Senko 0% 2025	Japan	0.0621
82452JAB5=	Shift4 Payments 0% 2025	US	0.3083
82452JAD1=	Shift4 Payments 0.5% 2027	US	0.2421
82509LAA5=	Shopify 0.125% 2025	US	0.3635
ZA272583404=	Sibanye-Stillwater 4.25% 2028	Other Markets	0.2410
SG226002529=	Singapore Airlines 1.625% 2025	Asia ex Japan	0.3456
KR260773640=	SK hynix 1.75% 2030	Asia ex Japan	1.1693
CN238341906=	Smoore International (EVE Battery Investment) 0.75% 2026	Asia ex Japan	0.1440
83304AAF3=	Snap 0% 2027	US	0.4008
83304AAH9=	Snap 0.125% 2028	US	0.5095
83304AAB2=	Snap 0.75% 2026	US	0.2237
83417MAD6=	Solaredge Technologies 0% 2025	US	0.2468
842587DP9=	Southern Co 3.875% 2025	US	0.7556
844741BG2=	Southwest Airlines 1.25% 2025	US	0.6834

Qualified Global Conv Hedged (EUR)

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

RIC	Security Name	Region	Weighting SoD 9 May 2024
FR001400F2K3=	Spie 2% 2028	Europe	0.2201
848577AB8=	Spirit Airlines 1% 2026	US	0.1080
84921RAB6=	Spotify Technology 0% 2026	US	0.6021
85571BBA2=	Starwood Property 6.75% 2027	US	0.1741
NL221199715=	STMicroelectronics 0% 2025	Europe	0.3404
NL221199723=	STMicroelectronics 0% 2027	Europe	0.3455
86333MAA6=	Stride Inc 1.125% 2027	US	0.2636
86745KAF1=	Sunnova 0.25% 2026	US	0.1034
86745KAH7=	Sunnova 2.625% 2028	US	0.0842
DEA3E46Y=	TAG Immobilien 0.625% 2026	Europe	0.1945
JP270026966=	Taiyo Yuden 0% 2030	Japan	0.1476
JP191558855=	Takashimaya 0% 2028	Japan	0.1931
87874RAD2=	TechTarget 0% 2026	US	0.1686
87918AAF2=	Teladoc Health 1.25% 2027	US	0.3636
539183AA1=	Teladoc/Livongo 0.875% 2025	US	0.2221
US268883720=	Tencent(GS) 0% 2027	Asia ex Japan	0.1424
JP263186893=	Toho Holdings 0% 2028	Japan	0.0867
JP263516745=	Tokyu 0% 2028	Japan	0.0857
JP263516796=	Tokyu 0% 2030	Japan	0.0872
US257625044=	TotalEnergies(BAML) 0% 2026	Europe	0.1830
DEA3E5KG=	TUI 5% 2028	Europe	0.2691
902252AB1=	Tyler Technologies 0.25% 2026	US	0.2752
90353TAJ9=	Uber Technologies 0% 2025	US	0.5120
FR0013448412=	Ubisoft Entertainment 0% 2024	Europe	0.1124
FR001400DV38=	Ubisoft Entertainment 2.375% 2028	Europe	0.2147
FR001400MA32=	Ubisoft Entertainment 2.875% 2031	Europe	0.2143
BE6322623669=	Umicore 0% 2025	Europe	0.2174
912909AT5=	United States Steel 5% 2026	US	0.4346
91332UAB7=	Unity Software 0% 2026	US	0.4525
91680MAB3=	Upstart Holdings 0.25% 2026	US	0.2128
91688FAB0=	Upwork 0.25% 2026	US	0.1343
91879QAN9=	Vail Resorts 0% 2025	US	0.2227
FR00134441148=	Veolia Environnement 0% 2025	Europe	0.3372
94419LAM3=	Wayfair 0.625% 2025	US	0.3025
94419LAF8=	Wayfair 1% 2026	US	0.3782
94419LAP6=	Wayfair 3.25% 2027	US	0.3890
GB233923214=	WH Smith 1.625% 2026	Europe	0.1591
92940WAD1=	WIX.Com 0% 2025	US	0.2274
977852AB8=	Wolfspeed 0.25% 2028	US	0.1832
225447AD3=	Wolfspeed 1.75% 2026	US	0.2203
977852AD4=	Wolfspeed 1.875% 2029	US	0.4127
FR0013526803=	Worldline 0% 2025	Europe	0.2574

Qualified Global Conv Hedged (EUR)

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

RIC	Security Name	Region	Weighting SoD 9 May 2024
FR0013439304=	Worldline 0% 2026	Europe	0.3234
US259660050=	Wynn Macau 4.5% 2029	Asia ex Japan	0.2817
NZ226366725=	Xero 0% 2025	Other Markets	0.2788
KY226911286=	Xiaomi 0% 2027	Asia ex Japan	0.3419
DEA3E458=	Zalando 0.05% 2025	Europe	0.2173
DEA3E459=	Zalando 0.625% 2027	Europe	0.2010
KY274270764=	Zhen Ding Technology 0% 2029	Asia ex Japan	0.1912
VG217166322=	Zhongsheng Group 0% 2025	Asia ex Japan	0.1876
48123VAE2=	Ziff Davis 1.75% 2026	US	0.2158
98954MAE1=	Zillow 0.75% 2024	US	0.2727
98954MAG6=	Zillow 1.375% 2026	US	0.2438
98954MAH4=	Zillow Group 2.75% 2025	US	0.2197
98980GAB8=	Zscaler 0.125% 2025	US	0.6182
98980AAB1=	ZTO Express (Cayman) 1.5% 2027	US	0.4102
Cash	Total Cash in USD		0.0011
Cash	Total Cash in EUR		-0.1593

Qualified Global Conv Hedged (EUR)

Index Values since prior rebalancing

Date	EoD Index Value
08-May-24	146.62
07-May-24	146.97
06-May-24	146.85
03-May-24	146.05
02-May-24	145.33
01-May-24	145.02
30-Apr-24	145.11
29-Apr-24	145.99
26-Apr-24	145.79
25-Apr-24	145.17
24-Apr-24	145.65
23-Apr-24	145.43
22-Apr-24	144.57
19-Apr-24	143.81
18-Apr-24	144.39
17-Apr-24	144.35
16-Apr-24	144.53
15-Apr-24	145.29
12-Apr-24	146.29
11-Apr-24	147.18
10-Apr-24	147.10

Qualified Global Conv Hedged (EUR)

Index Changes since prior rebalancing

Date	RIC	Security Name	Region	Action
22-Apr-24	US234437313=	Hong Kong Exchange(Citi) 0% 2024	Asia ex Japan	DROP from Index at end of day
30-Apr-24	KY232475498=	Weimob 0% 2026	Asia ex Japan	DROP from Index at end of day
02-May-24	US235231557=	LVMH(JPM) 0% 2024	Europe	DROP from Index at end of day
07-May-24	AE234841106=	ADNOC Distribution 0.7% 2024	Other Markets	DROP from Index at end of day
07-May-24	KY234292005=	MicroPort Scientific 0% 2026	Asia ex Japan	DROP from Index at end of day
09-May-24	401617AF2=	Guess? 3.75% 2028	US	ADD to Index for start of day
09-May-24	JP279962206=	ROHM 0% 2031	Japan	ADD to Index for start of day
09-May-24	JP279962168=	ROHM 0% 2029	Japan	ADD to Index for start of day
09-May-24	26441CBY0=	Duke Energy 4.125% 2026	US	ADD to Index for start of day
09-May-24	US268883720=	Tencent(GS) 0% 2027	Asia ex Japan	ADD to Index for start of day
09-May-24	US278291251=	LVMH(Citi) 1% 2029	Europe	ADD to Index for start of day
09-May-24	JP279091213=	INFRONEER Holdings 0% 2029	Japan	ADD to Index for start of day
09-May-24	JP280927589=	Resonac Holdings 0% 2028	Japan	ADD to Index for start of day

Qualified Global Conv Hedged (EUR)

FX rates used for Index calculation since prior rebalancing

All rates shown per 1 USD

	GBP	JPY	CHF	AUD	HKD	SGD	TWD	EUR	CNH
10-Apr-24	0.795829883080	152.765000000000	0.911900000000	1.532332353540	7.834700000000	1.352700000000	32.010000000000	0.929929808395	7.254950000000
11-Apr-24	0.798753975698	153.285000000000	0.911300000000	1.534330729530	7.836650000000	1.354650000000	32.229500000000	0.934099313093	7.258950000000
12-Apr-24	0.804149443461	152.950000000000	0.910850000000	1.545595201780	7.837450000000	1.361200000000	32.285500000000	0.940689544151	7.266300000000
15-Apr-24	0.803180627540	154.325000000000	0.914050000000	1.548586998000	7.829100000000	1.363050000000	32.382500000000	0.940999349633	7.261600000000
16-Apr-24	0.803697038674	154.580000000000	0.912850000000	1.562256050030	7.832550000000	1.364650000000	32.507000000000	0.940601062791	7.265400000000
17-Apr-24	0.803148362221	154.655000000000	0.912950000000	1.557389965770	7.831450000000	1.362900000000	32.485500000000	0.940158905550	7.253500000000
18-Apr-24	0.803503306698	154.625000000000	0.912100000000	1.554243233800	7.831550000000	1.361800000000	32.345500000000	0.938482492438	7.250700000000
19-Apr-24	0.804278795535	154.600000000000	0.909350000000	1.557147457160	7.833500000000	1.361000000000	32.521000000000	0.937207131006	7.247550000000
22-Apr-24	0.810931387991	154.725000000000	0.911250000000	1.553760249480	7.836050000000	1.362800000000	32.634000000000	0.939408181141	7.250550000000
23-Apr-24	0.804278795535	154.795000000000	0.910450000000	1.544043933670	7.836150000000	1.361400000000	32.605500000000	0.934754167824	7.260900000000
24-Apr-24	0.804278795535	155.015000000000	0.913850000000	1.540001622180	7.831600000000	1.361700000000	32.507500000000	0.935584992931	7.271150000000
25-Apr-24	0.800608494505	155.565000000000	0.913650000000	1.538579972710	7.828500000000	1.361200000000	32.595000000000	0.933445354908	7.260550000000
26-Apr-24	0.802471644864	157.280000000000	0.914500000000	1.532214897450	7.828400000000	1.362100000000	32.545000000000	0.936329596224	7.265750000000
29-Apr-24	0.796908028602	156.690000000000	0.910700000000	1.524738968220	7.826800000000	1.360300000000	32.563000000000	0.933445354908	7.245950000000
30-Apr-24	0.798626394492	157.365000000000	0.917150000000	1.540001622180	7.821200000000	1.363750000000	32.562000000000	0.935234996194	7.252950000000
01-May-24	0.800448271535	157.655000000000	0.919350000000	1.540713432570	7.823600000000	1.363750000000	32.562000000000	0.936022857409	7.242800000000
02-May-24	0.800929109842	154.060000000000	0.913500000000	1.529870806490	7.816850000000	1.358300000000	32.519500000000	0.935584992931	7.230650000000
03-May-24	0.797003287964	152.885000000000	0.904750000000	1.512859442590	7.811250000000	1.349550000000	32.387000000000	0.928720705277	7.188100000000
06-May-24	0.795007385223	153.950000000000	0.905050000000	1.509092358320	7.815700000000	1.350700000000	32.360500000000	0.927600778591	7.210000000000
07-May-24	0.796654084578	154.440000000000	0.906850000000	1.510574156000	7.821000000000	1.352650000000	32.382500000000	0.927815929308	7.223350000000
08-May-24	0.800416248483	155.595000000000	0.908050000000	1.520796976710	7.817500000000	1.355700000000	32.424000000000	0.930275844897	7.229700000000