

MONTHLY INDEX UPDATE

Qualified Global Conv Hedged (USD)

April 2024

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Qualified Global Conv Hedged (USD)

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

RIC	Security Name	Region	Weighting EoD 10 Apr 2024
90214JAB7=	2U 2.25% 2025	US	0.0752
FR0013521085=	Accor 0.7% 2027	Europe	0.2385
AE234841106=	ADNOC Distribution 0.7% 2024	Other Markets	0.4945
00827BAB2=	Affirm 0% 2026	US	0.4813
US256560470=	AIA Group(Citi) 0% 2026	Asia ex Japan	0.1140
008911BF5=	Air Canada 4% 2025	Other Markets	0.1272
009066AB7=	Airbnb 0% 2026	US	0.7700
00971TAJ0=	Akamai Technologies 0.125% 2025	US	0.5537
00971TAL5=	Akamai Technologies 0.375% 2027	US	0.4947
011642AB1=	Alarm.com 0% 2026	US	0.1899
02043QAB3=	Alnylam Pharmaceuticals 1% 2027	US	0.4063
ES215444805=	Amadeus IT Group 1.5% 2025	Europe	0.3820
02376RAF9=	American Airlines 6.5% 2025	US	0.4647
AT178607227=	ams-OSRAM 0% 2025	Europe	0.1857
AT225175292=	ams-OSRAM 2.125% 2027	Europe	0.2503
JP167385842=	ANA Holdings 0% 2024	Japan	0.1901
JP241370844=	ANA Holdings 0% 2031	Japan	0.4685
VG208916050=	ANTA Sports Products(ANLLIAN) 0% 2025	Asia ex Japan	0.4685
75606DAP6=	Anywhere 0.25% 2026	US	0.1358
04271TAB6=	Array Technologies 1% 2028	US	0.1611
US230698228=	Asahi Holdings 0% 2026	Japan	0.0717
04351PAD3=	Ascendis Pharma 2.25% 2028	US	0.2781
GB233269271=	ASOS 0.75% 2026	Europe	0.1670
CH0519568=	Avolta AG 0.75% 2026	Europe	0.2198
05464CAB7=	Axon Enterprise 0.5% 2027	US	0.4214
08265TAB5=	Bentley Systems 0.125% 2026	US	0.2834
08265TAD1=	Bentley Systems 0.375% 2027	US	0.2119
IN210411330=	Bharti Airtel 1.5% 2025	Asia ex Japan	0.2821
090043AB6=	BILL 0% 2025	US	0.1548
090043AD2=	BILL 0% 2027	US	0.2039
09061GAH4=	BioMarin Pharm 0.599% 2024	US	0.2029
09061GAK7=	BioMarin Pharmaceutical 1.25% 2027	US	0.2516
09239BAD1=	Blackline 0% 2026	US	0.4285
09239BAB5=	BlackLine 0.125% 2024	US	0.1059
852234AJ2=	Block 0% 2026	US	0.2138
852234AF0=	Block 0.125% 2025	US	0.4150
852234AK9=	Block 0.25% 2027	US	0.1987
FR0014008OH3=	BNP Paribas 0% 2025	Europe	0.2538
09857LAN8=	Booking Holdings 0.75% 2025	US	0.6859
10806XAD4=	BridgeBio Pharma 2.25% 2029	US	0.2503
10806XAB8=	BridgeBio Pharma 2.5% 2027	US	0.2359
FR001400GVB0=	Bureau Veritas(Wendel) 2.625% 2026	Europe	0.3381

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RIC	Security Name	Region	Weighting EoD 10 Apr 2024
12685JAE5=	Cable One 0% 2026	US	0.2063
143658BV3=	Carnival 5.75% 2027	US	0.6841
HK228786756=	Cathay Pacific 2.75% 2026	Asia ex Japan	0.3904
ES202121233=	Cellnex Telecom 0.5% 2028	Europe	0.3878
ES225758085=	Cellnex Telecom 0.75% 2031	Europe	0.5644
ES259774110=	Cellnex Telecom 2.125% 2030	Europe	0.4559
163092AD1=	Chegg 0.125% 2025	US	0.1399
VG226484086=	China Hongqiao Group 5.25% 2026	Asia ex Japan	0.1918
VG242978307=	China MeiDong 0% 2027	Asia ex Japan	0.1268
17243VAB8=	Cinemark 4.5% 2025	US	0.2746
FR0013489739=	Clariane 0.875% 2027	Europe	0.1267
18915MAC1=	Cloudflare 0% 2026	US	0.5038
19260QAB3=	Coinbase Global 0.5% 2026	US	0.5696
20717MAB9=	Confluent 0% 2027	US	0.3918
207410AH4=	ConMed 2.25% 2027	US	0.3059
JP255056425=	CyberAgent 0% 2029	Japan	0.1105
23248VAB1=	CyberArk Software 0% 2024	US	0.3908
23282WAC4=	Cytokinetics 3.5% 2027	US	0.3742
JP267637369=	Daifuku 0% 2028	Japan	0.0963
JP267637423=	Daifuku 0% 2030	Japan	0.0984
JP274301619=	Daiwa House 0% 2029	Japan	0.2741
JP274301660=	Daiwa House 0% 2030	Japan	0.2719
23804LAB9=	Datadog 0.125% 2025	US	0.4455
LU274042958=	Davide Campari 2.375% 2029	Europe	0.2510
LU263079540=	Davide Campari(Lagfin) 3.5% 2028	Europe	0.2335
15677JAD0=	Dayforce Inc. 0.25% 2026	US	0.2172
DEA3MP42=	Delivery Hero 1% 2026	Europe	0.2609
DEA254Y9=	Delivery Hero 1% 2027	Europe	0.3356
DEA3H2WQ=	Delivery Hero 1.5% 2028	Europe	0.2667
DEA3MP43=	Delivery Hero 2.125% 2029	Europe	0.1705
DEA30V5R=	Delivery Hero 3.25% 2030	Europe	0.4474
DEA3H2UK=	Deutsche Lufthansa 2% 2025	Europe	0.2760
DEA2G87D=	Deutsche Post 0.05% 2025	Europe	0.4295
US247087036=	Deutsche Telekom(JPM) 0% 2025	Europe	0.1922
252131AK3=	DexCom 0.25% 2025	US	0.5548
AU248763752=	Dexus 3.5% 2027	Other Markets	0.1469
IT233942600=	DiaSorin 0% 2028	Europe	0.1866
25402DAB8=	DigitalOcean 0% 2026	US	0.5218
26142RAB0=	DraftKings 0% 2028	US	0.4543
26210CAC8=	Dropbox 0% 2026	US	0.2728
26210CAD6=	Dropbox 0% 2028	US	0.2658
25470MAF6=	EchoStar\DISH 0% 2025	US	0.5563

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RIC	Security Name	Region	Weighting EoD 10 Apr 2024
25470MAB5=	EchoStar\DISH 3.375% 2026	US	0.7335
FR0013444395=	Edenred 0% 2024	Europe	0.2202
FR0014003YP6=	Edenred 0% 2028	Europe	0.1708
FR001400AFJ9=	Elis 2.25% 2029	Europe	0.2357
IT263795261=	ENI 2.95% 2030	Europe	0.4767
29355AAH0=	Enphase Energy 0% 2026	US	0.2415
29355AAK3=	Enphase Energy 0% 2028	US	0.2058
29404KAE6=	Envestnet 0.75% 2025	US	0.1281
29404KAG1=	Envestnet 2.625% 2027	US	0.2549
SG250591861=	ESR Group(Straits) 3.25% 2028	Asia ex Japan	0.1067
29786AAJ5=	Etsy 0.125% 2026	US	0.2838
29786AAL0=	Etsy 0.125% 2027	US	0.2253
29786AAN6=	Etsy 0.25% 2028	US	0.3256
298736AL3=	Euronet Worldwide 0.75% 2049	US	0.2112
29978AAE4=	Everbridge 0% 2026	US	0.1222
DEA2LQRA=	Evonik(RAG) 0% 2024	Europe	0.2182
DEA3E44N=	Evonik(RAG) 0% 2026	Europe	0.2128
DEA30VPN=	Evonik(RAG) 1.875% 2029	Europe	0.2397
DEA352B2=	Evonik(RAG) 2.25% 2030	Europe	0.2410
30063PAB1=	Exact Sciences 0.375% 2027	US	0.2302
30063PAC9=	Exact Sciences 0.375% 2028	US	0.3719
30063PAA3=	Exact Sciences 1% 2025	US	0.1162
30212PBE4=	Expedia Group 0% 2026	US	0.3822
VG219365381=	Far East Horizon(Universe) 2.5% 2025	Asia ex Japan	0.1238
SE259123631=	Fastighets AB Balder 3.5% 2028	Europe	0.2590
31188VAB6=	Fastly 0% 2026	US	0.1309
JP263383630=	Ferrotec 0% 2028	Japan	0.0747
338307AD3=	Five9 0.5% 2025	US	0.1709
33835LAA3=	Fiverr 0% 2025	US	0.1719
AU240044374=	Flight Centre Travel 1.625% 2028	Other Markets	0.1074
AU225034770=	Flight Centre Travel 2.5% 2027	Other Markets	0.1088
345370CZ1=	Ford Motor 0% 2026	US	0.9946
531229AQ5=	Formula One Group 2.25% 2027	US	0.2035
BE6327660591=	GBL(Sagerpar) 0% 2026	Europe	0.2073
TW265350852=	Gigabyte Technology 0% 2028	Asia ex Japan	0.1367
JE179961423=	Glencore 0% 2025	Europe	0.2809
DEA3KMT5=	Global Fashion Group 1.25% 2028	Europe	0.1180
670704AJ4=	Globus Medical/NuVasive 0.375% 2025	US	0.1792
393657AM3=	Greenbrier 2.875% 2028	US	0.1774
40131MAB5=	Guardant Health 0% 2027	US	0.3305
40171VAA8=	Guidewire Software 1.25% 2025	US	0.1883
KY220677966=	H World Group (Trip.com) 1.5% 2027	US	0.2416

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RIC	Security Name	Region	Weighting EoD 10 Apr 2024
44332NAB2=	H World Group 3% 2026	US	0.2464
JP170698002=	H.I.S. Co 0% 2024	Japan	0.0665
405024AB6=	Haemonetics 0% 2026	US	0.1905
40637HAD1=	Halozyme Therapeutics 0.25% 2027	US	0.2942
40637HAF6=	Halozyme Therapeutics 1% 2028	US	0.2889
MX259076412=	Heineken(FEMSA) 2.625% 2026	Europe	0.2230
TW236325075=	Hon Hai Precision 0% 2026	Asia ex Japan	0.2856
US234437313=	Hong Kong Exchange(Citi) 0% 2024	Asia ex Japan	0.0677
443573AD2=	Hubspot 0.375% 2025	US	0.4490
ES234311310=	IAG 1.125% 2028	Europe	0.3456
ES255756583=	Iberdrola 0.8% 2027	Europe	0.2005
JP277431122=	Ibiden 0% 2031	Japan	0.2042
45667GAG8=	Infinera 3.75% 2028	US	0.1670
45765UAB9=	Insight Enterprises 0.75% 2025	US	0.3738
457669AB5=	Insmed 0.75% 2028	US	0.2652
457669AA7=	Insmed 1.75% 2025	US	0.1020
45784PAK7=	Insulet 0.375% 2026	US	0.3500
45826HAB5=	Integer Holdings 2.125% 2028	US	0.2984
457985AM1=	Integra LifeSciences 0.5% 2025	US	0.2282
45867GAD3=	InterDigital 3.5% 2027	US	0.2582
462222AD2=	Ionis Pharmaceuticals 0% 2026	US	0.2584
46267XAE8=	iQIYI 4% 2026	US	0.1650
USIQX0328=	iQIYI 6.5% 2028	US	0.2392
IT269330112=	Italgas(SNAM) 3.25% 2028	Europe	0.2243
465741AN6=	Itron 0% 2026	US	0.1917
LU227037814=	IWG 0.5% 2027	Europe	0.1623
47074LAB1=	Jamf Holding Corp 0.125% 2026	US	0.1378
472145AD3=	Jazz Pharmaceuticals 1.5% 2024	US	0.2359
472145AF8=	Jazz Pharmaceuticals 2% 2026	US	0.4082
GB235146517=	Jet2 1.625% 2026	Europe	0.2067
477143AP6=	JetBlue Airways 0.5% 2026	US	0.2705
JP268231358=	JFE Holdings 0% 2028	Japan	0.2674
477839AB0=	John Bean Technologies 0.25% 2026	US	0.1515
98426TAF3=	JOYY 1.375% 2026	US	0.1678
NL229601989=	Just Eat Takeaway 0% 2025	Europe	0.2495
NL229602179=	Just Eat Takeaway 0.625% 2028	Europe	0.1759
JP277142317=	Kansai Paint 0% 2029	Japan	0.1652
JP277142333=	Kansai Paint 0% 2031	Japan	0.1077
KY215858049=	Kingsoft 0.625% 2025	Asia ex Japan	0.1693
US271334419=	Klepierre(Simon) 3.5% 2026	Europe	0.3500
JP272791589=	Kobe Steel 0% 2028	Japan	0.0748
JP272792062=	Kobe Steel 0% 2030	Japan	0.0758

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RIC	Security Name	Region	Weighting EoD 10 Apr 2024
JP241943372=	Koei Tecmo 0% 2024	Japan	0.1246
JP228604933=	Kyoritsu Maintenance 0% 2026	Japan	0.1189
LU256603209=	L`Oreal (Citi) 0% 2028	Europe	0.1273
516544AB9=	Lantheus Holdings 2.625% 2027	US	0.2625
501812AB7=	LCI Industries 1.125% 2026	US	0.1845
DEA289T2=	LEG Immobilien 0.4% 2028	Europe	0.2110
DEA2GSDH=	LEG Immobilien 0.875% 2025	Europe	0.1717
52603BAD9=	LendingTree 0.5% 2025	US	0.1105
HK252339086=	Lenovo Group 2.5% 2029	Asia ex Japan	0.3370
KR264785634=	LG Energy Solutions 1.25% 2028	Asia ex Japan	0.3976
KR264785677=	LG Energy Solutions 1.6% 2030	Asia ex Japan	0.3859
50202MAB8=	Li Auto 0.25% 2028	US	0.4647
HK256066254=	Link REIT 4.5% 2027	Asia ex Japan	0.1765
538034AU3=	Live Nation 2% 2025	US	0.1801
538034BA6=	Live Nation Ent 3.125% 2029	US	0.4885
538146AD3=	LivePerson 0% 2026	US	0.0794
55024UAF6=	Lumentum 0.5% 2028	US	0.2752
55024UAD1=	Lumentum Holdings 0.5% 2026	US	0.3847
US235231557=	LVMH(JPM) 0% 2024	Europe	0.1506
55087PAB0=	Lyft 1.5% 2025	US	0.1581
55405YAB6=	MACOM Technology Solutions 0.25% 2026	US	0.2452
57164YAD9=	Marriott Vacations 0% 2026	US	0.2244
57164YAF4=	Marriott Vacations 3.25% 2027	US	0.2250
KY233356875=	Meituan 0% 2027	Asia ex Japan	0.5788
KY233356905=	Meituan 0% 2028	Asia ex Japan	0.5530
JP228641804=	Menicon 0% 2025	Japan	0.0624
JP235717204=	Mercari 0% 2026	Japan	0.0615
JP235717468=	Mercari 0% 2028	Japan	0.0541
GB234184300=	Mercedes-Benz Group (Barclays) 0% 2025	Europe	0.1772
KY234292005=	MicroPort Scientific 0% 2026	Asia ex Japan	0.1868
594972AE1=	MicroStrategy 0% 2027	US	0.5552
594972AC5=	MicroStrategy 0.75% 2025	US	1.0662
596278AB7=	Middleby 1% 2025	US	0.3845
60937PAD8=	MongoDB 0.25% 2026	US	0.8166
DEA2YPE7=	MTU Aero 0.05% 2027	Europe	0.2035
JP113849550=	Nagoya Railroad 0% 2024	Japan	0.1087
63845RAB3=	National Vision 2.5% 2025	US	0.1281
IT230584290=	Nexi 0% 2028	Europe	0.3808
GB216181972=	Nexi 1.75% 2027	Europe	0.2087
653656AB4=	NICE 0% 2025	Other Markets	0.1947
62914VAF3=	NIO Inc 0.5% 2027	US	0.1922
JP183704290=	Nippon Corp 0% 2025	Japan	0.0766

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RIC	Security Name	Region	Weighting EoD 10 Apr 2024
JP238759706=	Nippon Steel 0% 2024	Japan	0.6271
JP238759757=	Nippon Steel 0% 2026	Japan	0.6063
JP238292379=	Nipro Corp 0% 2026	Japan	0.0853
UNKNOWN RIC	Northern Oil & Gas 3.625% 2029	US	0.2664
62886HBD2=	Norwegian Cruise 1.125% 2027	US	0.4292
62886HBK6=	Norwegian Cruise Line 2.5% 2027	US	0.1853
62886HAX9=	Norwegian Cruise Line 5.375% 2025	US	0.2284
TW235824124=	Novatek(UMC) 0% 2026	Asia ex Japan	0.0902
67011XAB9=	Novocure 0% 2025	US	0.2184
629377CG5=	NRG Energy 2.75% 2048	US	0.4315
JP267988030=	NTN 0% 2025	Japan	0.0637
67059NAH1=	Nutanix 0.25% 2027	US	0.3045
JP271701055=	Nxera Pharma 0.25% 2028	Japan	0.0983
GB219045581=	Ocado Group 0.75% 2027	Europe	0.1411
GB209094827=	Ocado Group 0.875% 2025	Europe	0.2794
679295AD7=	Okta 0.125% 2025	US	0.2190
679295AF2=	Okta 0.375% 2026	US	0.2323
68213NAD1=	Omniceil 0.25% 2025	US	0.2254
682189AS4=	ON Semiconductor 0% 2027	US	0.4729
682189AU9=	ON Semiconductor 0.5% 2029	US	0.6007
686688AB8=	Ormat Technologies 2.5% 2027	US	0.1731
JP273021329=	OSG 0% 2030	Japan	0.0654
695127AF7=	Pacira BioSciences 0.75% 2025	US	0.1599
697435AF2=	Palo Alto Networks 0.375% 2025	US	1.5259
JP258410505=	Park24 0% 2028	Japan	0.0931
722304AC6=	PDD Holdings 0% 2025	US	0.2965
70509VAA8=	Pebblebrook Hotel Trust 1.75% 2026	US	0.2830
705573AB9=	Pegasystems 0.75% 2025	US	0.1993
70614WAB6=	Peloton Interactive 0% 2026	US	0.3505
71375UAF8=	Perficient 0.125% 2026	US	0.1356
BE256136988=	Pernod Ricard(GBL) 2.125% 2025	Europe	0.2196
CN235301172=	Pharmaron Beijing CNH 0% 2026	Asia ex Japan	0.0621
CN235239574=	Pharmaron Beijing USD 0% 2026	Asia ex Japan	0.0899
723787AP2=	Pioneer Natural Resources 0.25% 2025	US	0.5732
IT227655259=	Pirelli 0% 2025	Europe	0.2353
KR237648242=	POSCO Holdings Inc. 0% 2026	Asia ex Japan	0.4957
737446AT1=	Post Holdings 2.5% 2027	US	0.2632
69352PAS2=	PPL Corporation 2.875% 2028	US	0.3970
743312AB6=	Progress Software 1% 2026	US	0.1528
IT229470400=	Prysmian 0% 2026	Europe	0.4132
FR0013520681=	Puma(Selena) 0% 2025	Europe	0.2122
NL227506199=	Qiagen 0% 2027	Europe	0.1926

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RIC	Security Name	Region	Weighting EoD 10 Apr 2024
NL190822150=	Qiagen 1% 2024	Europe	0.2101
753422AF1=	Rapid7 0.25% 2027	US	0.2188
75737FAE8=	Redfin 0.5% 2027	US	0.1132
JP226707964=	Relo Group 0% 2027	Japan	0.0589
DEA30V8S=	Rheinmetall 1.875% 2028	Europe	0.3888
DEA30V8T=	Rheinmetall 2.25% 2030	Europe	0.3956
76680RAH0=	RingCentral 0% 2026	US	0.2259
JP208020943=	ROHM 0% 2024	Japan	0.1086
780153BQ4=	Royal Caribbean Cruises 6% 2025	US	1.2901
FR0014003Z32=	Safran 0% 2028	Europe	0.3882
FR0013513041=	Safran 0.875% 2027	Europe	0.8648
IT267753849=	Saipem 2.875% 2029	Europe	0.3108
US243143497=	Sanofi (JPM)/BASKET 0% 2025	Europe	0.1781
JP272645981=	Sanrio 0% 2028	Japan	0.1084
803607AD2=	Sarepta Therapeutics 1.25% 2027	US	0.5408
ZA254624837=	Sasol 4.5% 2027	Other Markets	0.2870
FR0014000OG2=	Schneider Electric 0% 2026	Europe	0.3564
FR272577102=	Schneider Electric 1.97% 2030	Europe	0.3396
81141RAG5=	Sea Ltd 0.25% 2026	US	0.7364
81141RAF7=	Sea Ltd 2.375% 2025	US	0.4864
JP231594884=	Seino Holdings 0% 2026	Japan	0.0760
JP230776920=	Senko 0% 2025	Japan	0.0631
82452JAB5=	Shift4 Payments 0% 2025	US	0.3125
82452JAD1=	Shift4 Payments 0.5% 2027	US	0.2446
82509LAA5=	Shopify 0.125% 2025	US	0.3591
ZA272583404=	Sibanye-Stillwater 4.25% 2028	Other Markets	0.2574
SG226002529=	Singapore Airlines 1.625% 2025	Asia ex Japan	0.3292
KR260773640=	SK hynix 1.75% 2030	Asia ex Japan	1.1706
CN238341906=	Smoores International (EVE Battery Investment) 0.75% 2026	Asia ex Japan	0.1398
83304AAF3=	Snap 0% 2027	US	0.3835
83304AAH9=	Snap 0.125% 2028	US	0.4691
83304AAB2=	Snap 0.75% 2026	US	0.1948
83417MAD6=	Solaredge Technologies 0% 2025	US	0.2394
842587DP9=	Southern Co 3.875% 2025	US	0.7202
844741BG2=	Southwest Airlines 1.25% 2025	US	0.6671
FR001400F2K3=	Spie 2% 2028	Europe	0.2092
848577AB8=	Spirit Airlines 1% 2026	US	0.1060
84921RAB6=	Spotify Technology 0% 2026	US	0.5902
85571BBA2=	Starwood Property 6.75% 2027	US	0.1654
NL221199715=	STMicroelectronics 0% 2025	Europe	0.3401
NL221199723=	STMicroelectronics 0% 2027	Europe	0.3449
86333MAA6=	Stride Inc 1.125% 2027	US	0.2241

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RIC	Security Name	Region	Weighting EoD 10 Apr 2024
86745KAF1=	Sunnova 0.25% 2026	US	0.1145
86745KAH7=	Sunnova 2.625% 2028	US	0.0954
DEA3E46Y=	TAG Immobilien 0.625% 2026	Europe	0.1895
JP270026966=	Taiyo Yuden 0% 2030	Japan	0.1466
JP191558855=	Takashimaya 0% 2028	Japan	0.1997
87874RAD2=	TechTarget 0% 2026	US	0.1634
87918AAF2=	Teladoc Health 1.25% 2027	US	0.3543
539183AA1=	Teladoc/Livongo 0.875% 2025	US	0.2158
JP263186893=	Toho Holdings 0% 2028	Japan	0.0803
JP263516745=	Tokyu 0% 2028	Japan	0.0858
JP263516796=	Tokyu 0% 2030	Japan	0.0874
US257625044=	TotalEnergies(BAML) 0% 2026	Europe	0.1797
DEA3E5KG=	TUI 5% 2028	Europe	0.2679
902252AB1=	Tyler Technologies 0.25% 2026	US	0.2475
90353TAJ9=	Uber Technologies 0% 2025	US	0.5235
FR0013448412=	Ubisoft Entertainment 0% 2024	Europe	0.1096
FR001400DV38=	Ubisoft Entertainment 2.375% 2028	Europe	0.2063
FR001400MA32=	Ubisoft Entertainment 2.875% 2031	Europe	0.2031
BE6322623669=	Umicore 0% 2025	Europe	0.2115
912909AT5=	United States Steel 5% 2026	US	0.4688
91332UAB7=	Unity Software 0% 2026	US	0.4403
91680MAB3=	Upstart Holdings 0.25% 2026	US	0.2128
91688FAB0=	Upwork 0.25% 2026	US	0.1316
91879QAN9=	Vail Resorts 0% 2025	US	0.2218
FR0013444148=	Veolia Environnement 0% 2025	Europe	0.3205
94419LAM3=	Wayfair 0.625% 2025	US	0.2917
94419LAF8=	Wayfair 1% 2026	US	0.3595
94419LAP6=	Wayfair 3.25% 2027	US	0.3616
KY232475498=	Weimob 0% 2026	Asia ex Japan	0.0818
GB233923214=	WH Smith 1.625% 2026	Europe	0.1587
92940WAD1=	WIX.Com 0% 2025	US	0.2215
977852AB8=	Wolfspeed 0.25% 2028	US	0.1804
225447AD3=	Wolfspeed 1.75% 2026	US	0.2251
977852AD4=	Wolfspeed 1.875% 2029	US	0.4055
FR0013526803=	Worldline 0% 2025	Europe	0.2491
FR0013439304=	Worldline 0% 2026	Europe	0.3137
US259660050=	Wynn Macau 4.5% 2029	Asia ex Japan	0.2788
NZ226366725=	Xero 0% 2025	Other Markets	0.2725
KY226911286=	Xiaomi 0% 2027	Asia ex Japan	0.3279
DEA3E458=	Zalando 0.05% 2025	Europe	0.2104
DEA3E459=	Zalando 0.625% 2027	Europe	0.1958
KY274270764=	Zhen Ding Technology 0% 2029	Asia ex Japan	0.1844

Qualified Global Conv Hedged (USD)

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

RIC	Security Name	Region	Weighting EoD 10 Apr 2024
VG217166322=	Zhongsheng Group 0% 2025	Asia ex Japan	0.1810
48123VAE2=	Ziff Davis 1.75% 2026	US	0.2120
98954MAE1=	Zillow 0.75% 2024	US	0.2820
98954MAG6=	Zillow 1.375% 2026	US	0.2484
98954MAH4=	Zillow Group 2.75% 2025	US	0.2215
98980GAB8=	Zscaler 0.125% 2025	US	0.6315
98980AAB1=	ZTO Express (Cayman) 1.5% 2027	US	0.4043
Cash	Total Cash in USD		2.8914
Cash	Total Cash in JPY		0.1766
Cash	Total Cash in CHF		0.0009
Cash	Total Cash in HKD		0.1015
Cash	Total Cash in EUR		0.3042

Qualified Global Conv Hedged (USD)

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

RIC	Security Name	Region	Weighting SoD 11 Apr 2024
90214JAB7=	2U 2.25% 2025	US	0.0767
FR0013521085=	Accor 0.7% 2027	Europe	0.2434
AE234841106=	ADNOC Distribution 0.7% 2024	Other Markets	0.5048
00827BAB2=	Affirm 0% 2026	US	0.4913
US256560470=	AIA Group(Citi) 0% 2026	Asia ex Japan	0.1163
008911BF5=	Air Canada 4% 2025	Other Markets	0.1298
009066AB7=	Airbnb 0% 2026	US	0.7859
00971TAJ0=	Akamai Technologies 0.125% 2025	US	0.5652
00971TAL5=	Akamai Technologies 0.375% 2027	US	0.5049
011642AB1=	Alarm.com 0% 2026	US	0.1938
018802AC2=	Alliant Energy 3.875% 2026	US	0.2378
02043QAB3=	Alnylam Pharmaceuticals 1% 2027	US	0.4147
ES215444805=	Amadeus IT Group 1.5% 2025	Europe	0.3899
02376RAF9=	American Airlines 6.5% 2025	US	0.4745
AT178607227=	ams-OSRAM 0% 2025	Europe	0.1895
AT225175292=	ams-OSRAM 2.125% 2027	Europe	0.2555
JP167385842=	ANA Holdings 0% 2024	Japan	0.1940
JP241370844=	ANA Holdings 0% 2031	Japan	0.4781
VG208916050=	ANTA Sports Products(ANLLIAN) 0% 2025	Asia ex Japan	0.4782
75606DAP6=	Anywhere 0.25% 2026	US	0.1386
04271TAB6=	Array Technologies 1% 2028	US	0.1644
US230698228=	Asahi Holdings 0% 2026	Japan	0.0731
04351PAD3=	Ascendis Pharma 2.25% 2028	US	0.2839
GB233269271=	ASOS 0.75% 2026	Europe	0.1704
CH0519568=	Avolta AG 0.75% 2026	Europe	0.2243
05464CAB7=	Axon Enterprise 0.5% 2027	US	0.4302
08265TAB5=	Bentley Systems 0.125% 2026	US	0.2893
08265TAD1=	Bentley Systems 0.375% 2027	US	0.2163
IN210411330=	Bharti Airtel 1.5% 2025	Asia ex Japan	0.2036
090043AB6=	BILL 0% 2025	US	0.1580
090043AD2=	BILL 0% 2027	US	0.2081
09061GAH4=	BioMarin Pharm 0.599% 2024	US	0.2071
09061GAK7=	BioMarin Pharmaceutical 1.25% 2027	US	0.2569
09239BAD1=	Blackline 0% 2026	US	0.4374
09239BAB5=	BlackLine 0.125% 2024	US	0.1081
852234AJ2=	Block 0% 2026	US	0.2182
852234AF0=	Block 0.125% 2025	US	0.4235
852234AK9=	Block 0.25% 2027	US	0.2028
FR0014008OH3=	BNP Paribas 0% 2025	Europe	0.2590
09857LAN8=	Booking Holdings 0.75% 2025	US	0.7001
10806XAD4=	BridgeBio Pharma 2.25% 2029	US	0.2556
10806XAB8=	BridgeBio Pharma 2.5% 2027	US	0.2408

Qualified Global Conv Hedged (USD)

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

RIC	Security Name	Region	Weighting SoD 11 Apr 2024
FR001400GVB0=	Bureau Veritas(Wendel) 2.625% 2026	Europe	0.3451
12685JAE5=	Cable One 0% 2026	US	0.2106
143658BV3=	Carnival 5.75% 2027	US	0.6984
HK228786756=	Cathay Pacific 2.75% 2026	Asia ex Japan	0.3985
ES202121233=	Cellnex Telecom 0.5% 2028	Europe	0.3958
ES225758085=	Cellnex Telecom 0.75% 2031	Europe	0.5760
ES259774110=	Cellnex Telecom 2.125% 2030	Europe	0.4654
163092AD1=	Chegg 0.125% 2025	US	0.1428
VG226484086=	China Hongqiao Group 5.25% 2026	Asia ex Japan	0.1958
VG242978307=	China MeiDong 0% 2027	Asia ex Japan	0.1294
17243VAB8=	Cinemark 4.5% 2025	US	0.2803
FR0013489739=	Clariane 0.875% 2027	Europe	0.1293
18915MAC1=	Cloudflare 0% 2026	US	0.5142
19260QAB3=	Coinbase Global 0.5% 2026	US	0.5814
20717MAB9=	Confluent 0% 2027	US	0.3999
207410AH4=	ConMed 2.25% 2027	US	0.3123
JP255056425=	CyberAgent 0% 2029	Japan	0.1128
23248VAB1=	CyberArk Software 0% 2024	US	0.3989
23282WAC4=	Cytokinetics 3.5% 2027	US	0.3819
JP267637369=	Daifuku 0% 2028	Japan	0.0983
JP267637423=	Daifuku 0% 2030	Japan	0.1004
JP274301619=	Daiwa House 0% 2029	Japan	0.2798
JP274301660=	Daiwa House 0% 2030	Japan	0.2775
23804LAB9=	Datadog 0.125% 2025	US	0.4547
LU274042958=	Davide Campari 2.375% 2029	Europe	0.2563
LU263079540=	Davide Campari(Lagfin) 3.5% 2028	Europe	0.2384
15677JAD0=	Dayforce Inc. 0.25% 2026	US	0.2217
DEA3MP42=	Delivery Hero 1% 2026	Europe	0.2663
DEA254Y9=	Delivery Hero 1% 2027	Europe	0.3425
DEA3H2WQ=	Delivery Hero 1.5% 2028	Europe	0.2723
DEA3MP43=	Delivery Hero 2.125% 2029	Europe	0.1741
DEA30V5R=	Delivery Hero 3.25% 2030	Europe	0.4567
DEA3H2UK=	Deutsche Lufthansa 2% 2025	Europe	0.2817
DEA2G87D=	Deutsche Post 0.05% 2025	Europe	0.4383
US247087036=	Deutsche Telekom(JPM) 0% 2025	Europe	0.1962
252131AK3=	DexCom 0.25% 2025	US	0.5663
AU248763752=	Dexus 3.5% 2027	Other Markets	0.1499
IT233942600=	DiaSorin 0% 2028	Europe	0.1904
25402DAB8=	DigitalOcean 0% 2026	US	0.5326
26142RAB0=	DraftKings 0% 2028	US	0.4637
26210CAC8=	Dropbox 0% 2026	US	0.2785
26210CAD6=	Dropbox 0% 2028	US	0.2713

Qualified Global Conv Hedged (USD)

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

RIC	Security Name	Region	Weighting SoD 11 Apr 2024
25470MAF6=	EchoStar\DISH 0% 2025	US	0.5678
25470MAB5=	EchoStar\DISH 3.375% 2026	US	0.7490
FR0013444395=	Edenred 0% 2024	Europe	0.2248
FR0014003YP6=	Edenred 0% 2028	Europe	0.1743
FR001400AFJ9=	Elis 2.25% 2029	Europe	0.2406
IT263795261=	ENI 2.95% 2030	Europe	0.4867
29355AAH0=	Enphase Energy 0% 2026	US	0.2464
29355AAK3=	Enphase Energy 0% 2028	US	0.2100
29404KAE6=	Envestnet 0.75% 2025	US	0.1308
29404KAG1=	Envestnet 2.625% 2027	US	0.2602
SG250591861=	ESR Group(Straits) 3.25% 2028	Asia ex Japan	0.1090
29786AAJ5=	Etsy 0.125% 2026	US	0.2897
29786AAL0=	Etsy 0.125% 2027	US	0.2300
29786AAN6=	Etsy 0.25% 2028	US	0.3324
298736AL3=	Euronet Worldwide 0.75% 2049	US	0.2155
29978AAE4=	Everbridge 0% 2026	US	0.1247
DEA2LQRA=	Evonik(RAG) 0% 2024	Europe	0.2227
DEA3E44N=	Evonik(RAG) 0% 2026	Europe	0.2172
DEA30VPN=	Evonik(RAG) 1.875% 2029	Europe	0.2447
DEA352B2=	Evonik(RAG) 2.25% 2030	Europe	0.2460
30063PAB1=	Exact Sciences 0.375% 2027	US	0.2350
30063PAC9=	Exact Sciences 0.375% 2028	US	0.3796
30063PAA3=	Exact Sciences 1% 2025	US	0.1186
30212PBE4=	Expedia Group 0% 2026	US	0.3901
VG219365381=	Far East Horizon(Universe) 2.5% 2025	Asia ex Japan	0.1264
SE259123631=	Fastighets AB Balder 3.5% 2028	Europe	0.2644
31188VAB6=	Fastly 0% 2026	US	0.1336
JP263383630=	Ferrotec 0% 2028	Japan	0.0762
338307AD3=	Five9 0.5% 2025	US	0.1744
33835LAA3=	Fiverr 0% 2025	US	0.1755
AU240044374=	Flight Centre Travel 1.625% 2028	Other Markets	0.1097
AU225034770=	Flight Centre Travel 2.5% 2027	Other Markets	0.1111
345370CZ1=	Ford Motor 0% 2026	US	1.0151
531229AQ5=	Formula One Group 2.25% 2027	US	0.2077
358039AB1=	Freshpet 3% 2028	US	0.3015
BE6327660591=	GBL(Sagerpar) 0% 2026	Europe	0.2116
TW265350852=	Gigabyte Technology 0% 2028	Asia ex Japan	0.1395
JE179961423=	Glencore 0% 2025	Europe	0.2867
DEA3KMT5=	Global Fashion Group 1.25% 2028	Europe	0.1205
670704AJ4=	Globus Medical/NuVasive 0.375% 2025	US	0.1829
393657AM3=	Greenbrier 2.875% 2028	US	0.1788
40131MAB5=	Guardant Health 0% 2027	US	0.3373

Qualified Global Conv Hedged (USD)

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

RIC	Security Name	Region	Weighting SoD 11 Apr 2024
40171VAA8=	Guidewire Software 1.25% 2025	US	0.1922
KY220677966=	H World Group (Trip.com) 1.5% 2027	US	0.2466
44332NAB2=	H World Group 3% 2026	US	0.2515
JP170698002=	H.I.S. Co 0% 2024	Japan	0.0679
405024AB6=	Haemonetics 0% 2026	US	0.1945
40637HAD1=	Halozyme Therapeutics 0.25% 2027	US	0.3003
40637HAF6=	Halozyme Therapeutics 1% 2028	US	0.2949
MX259076412=	Heineken(FEMSA) 2.625% 2026	Europe	0.2277
TW236325075=	Hon Hai Precision 0% 2026	Asia ex Japan	0.2915
US234437313=	Hong Kong Exchange(Citi) 0% 2024	Asia ex Japan	0.0691
443573AD2=	Hubspot 0.375% 2025	US	0.4583
ES234311310=	IAG 1.125% 2028	Europe	0.3528
ES255756583=	Iberdrola 0.8% 2027	Europe	0.2047
JP277431122=	Ibiden 0% 2031	Japan	0.2084
45667GAG8=	Infinera 3.75% 2028	US	0.1705
45765UAB9=	Insight Enterprises 0.75% 2025	US	0.3815
457669AB5=	Insmmed 0.75% 2028	US	0.2707
457669AA7=	Insmmed 1.75% 2025	US	0.1041
45784PAK7=	Insulet 0.375% 2026	US	0.3572
45826HAB5=	Integer Holdings 2.125% 2028	US	0.3046
457985AM1=	Integra LifeSciences 0.5% 2025	US	0.2329
45867GAD3=	InterDigital 3.5% 2027	US	0.2636
462222AD2=	Ionis Pharmaceuticals 0% 2026	US	0.2637
46267XAE8=	iQIYI 4% 2026	US	0.1684
USIQX0328=	iQIYI 6.5% 2028	US	0.2442
IT269330112=	Italgas(SNAM) 3.25% 2028	Europe	0.2290
465741AN6=	Itron 0% 2026	US	0.1957
LU227037814=	IWG 0.5% 2027	Europe	0.1656
47074LAB1=	Jamf Holding Corp 0.125% 2026	US	0.1406
472145AD3=	Jazz Pharmaceuticals 1.5% 2024	US	0.2408
472145AF8=	Jazz Pharmaceuticals 2% 2026	US	0.4167
GB235146517=	Jet2 1.625% 2026	Europe	0.2110
477143AP6=	JetBlue Airways 0.5% 2026	US	0.2761
JP268231358=	JFE Holdings 0% 2028	Japan	0.2729
477839AB0=	John Bean Technologies 0.25% 2026	US	0.1546
98426TAF3=	JOYY 1.375% 2026	US	0.1713
NL229601989=	Just Eat Takeaway 0% 2025	Europe	0.2547
NL229602179=	Just Eat Takeaway 0.625% 2028	Europe	0.1796
JP277142317=	Kansai Paint 0% 2029	Japan	0.1686
JP277142333=	Kansai Paint 0% 2031	Japan	0.1100
KY215858049=	Kingsoft 0.625% 2025	Asia ex Japan	0.1728
US271334419=	Klepierre(Simon) 3.5% 2026	Europe	0.3573

Qualified Global Conv Hedged (USD)

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

RIC	Security Name	Region	Weighting SoD 11 Apr 2024
JP272791589=	Kobe Steel 0% 2028	Japan	0.0764
JP272792062=	Kobe Steel 0% 2030	Japan	0.0773
JP241943372=	Koei Tecmo 0% 2024	Japan	0.1272
JP228604933=	Kyoritsu Maintenance 0% 2026	Japan	0.1214
LU256603209=	L`Oreal (Citi) 0% 2028	Europe	0.1299
516544AB9=	Lantheus Holdings 2.625% 2027	US	0.2680
501812AB7=	LCI Industries 1.125% 2026	US	0.1883
DEA289T2=	LEG Immobilien 0.4% 2028	Europe	0.2154
DEA2GSDH=	LEG Immobilien 0.875% 2025	Europe	0.1752
52603BAD9=	LendingTree 0.5% 2025	US	0.1128
HK252339086=	Lenovo Group 2.5% 2029	Asia ex Japan	0.3440
KR264785634=	LG Energy Solutions 1.25% 2028	Asia ex Japan	0.4058
KR264785677=	LG Energy Solutions 1.6% 2030	Asia ex Japan	0.3940
50202MAB8=	Li Auto 0.25% 2028	US	0.4742
531229AP7=	Liberty Media Sirius 3.75% 2028	US	0.2742
HK256066254=	Link REIT 4.5% 2027	Asia ex Japan	0.1802
538034AU3=	Live Nation 2% 2025	US	0.1839
538034BA6=	Live Nation Ent 3.125% 2029	US	0.4987
538146AD3=	LivePerson 0% 2026	US	0.0811
55024UAF6=	Lumentum 0.5% 2028	US	0.2809
55024UAD1=	Lumentum Holdings 0.5% 2026	US	0.3927
US235231557=	LVMH(JPM) 0% 2024	Europe	0.1537
55087PAB0=	Lyft 1.5% 2025	US	0.1614
55405YAB6=	MACOM Technology Solutions 0.25% 2026	US	0.2503
57164YAD9=	Marriott Vacations 0% 2026	US	0.2291
57164YAF4=	Marriott Vacations 3.25% 2027	US	0.2297
KY233356875=	Meituan 0% 2027	Asia ex Japan	0.5908
KY233356905=	Meituan 0% 2028	Asia ex Japan	0.5645
JP228641804=	Menicon 0% 2025	Japan	0.0637
JP235717204=	Mercari 0% 2026	Japan	0.0628
JP235717468=	Mercari 0% 2028	Japan	0.0552
GB234184300=	Mercedes-Benz Group (Barclays) 0% 2025	Europe	0.1809
KY234292005=	MicroPort Scientific 0% 2026	Asia ex Japan	0.1906
594972AE1=	MicroStrategy 0% 2027	US	0.5667
594972AC5=	MicroStrategy 0.75% 2025	US	1.0882
596278AB7=	Middleby 1% 2025	US	0.3924
60937PAD8=	MongoDB 0.25% 2026	US	0.8335
DEA2YPE7=	MTU Aero 0.05% 2027	Europe	0.2077
JP113849550=	Nagoya Railroad 0% 2024	Japan	0.1110
63845RAB3=	National Vision 2.5% 2025	US	0.1307
IT230584290=	Nexi 0% 2028	Europe	0.3887
GB216181972=	Nexi 1.75% 2027	Europe	0.2131

Qualified Global Conv Hedged (USD)

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

RIC	Security Name	Region	Weighting SoD 11 Apr 2024
653656AB4=	NICE 0% 2025	Other Markets	0.1987
62914VAF3=	NIO Inc 0.5% 2027	US	0.1962
JP183704290=	Nippon Corp 0% 2025	Japan	0.0782
JP238759706=	Nippon Steel 0% 2024	Japan	0.6400
JP238759757=	Nippon Steel 0% 2026	Japan	0.6188
JP238292379=	Nipro Corp 0% 2026	Japan	0.0871
UNKNOWN RIC	Northern Oil & Gas 3.625% 2029	US	0.2681
62886HBD2=	Norwegian Cruise 1.125% 2027	US	0.4381
62886HBK6=	Norwegian Cruise Line 2.5% 2027	US	0.1892
62886HAX9=	Norwegian Cruise Line 5.375% 2025	US	0.2332
TW235824124=	Novatek(UMC) 0% 2026	Asia ex Japan	0.0921
67011XAB9=	Novocure 0% 2025	US	0.2229
629377CG5=	NRG Energy 2.75% 2048	US	0.4405
JP267988030=	NTN 0% 2025	Japan	0.0650
67059NAH1=	Nutanix 0.25% 2027	US	0.3108
JP271701055=	Nxera Pharma 0.25% 2028	Japan	0.1003
GB219045581=	Ocado Group 0.75% 2027	Europe	0.1441
GB209094827=	Ocado Group 0.875% 2025	Europe	0.2852
679295AD7=	Okta 0.125% 2025	US	0.2235
679295AF2=	Okta 0.375% 2026	US	0.2371
68213NAD1=	Omniceil 0.25% 2025	US	0.2300
682189AS4=	ON Semiconductor 0% 2027	US	0.4826
682189AU9=	ON Semiconductor 0.5% 2029	US	0.6132
686688AB8=	Ormat Technologies 2.5% 2027	US	0.1767
JP273021329=	OSG 0% 2030	Japan	0.0668
695127AF7=	Pacira BioSciences 0.75% 2025	US	0.1632
697435AF2=	Palo Alto Networks 0.375% 2025	US	1.5574
JP258410505=	Park24 0% 2028	Japan	0.0951
722304AC6=	PDD Holdings 0% 2025	US	0.3026
70509VAA8=	Pebblebrook Hotel Trust 1.75% 2026	US	0.2888
705573AB9=	Pegasystems 0.75% 2025	US	0.2034
70614WAB6=	Peloton Interactive 0% 2026	US	0.3577
71375UAF8=	Perficient 0.125% 2026	US	0.1384
BE256136988=	Pernod Ricard(GBL) 2.125% 2025	Europe	0.2242
CN235301172=	Pharmaron Beijing CNH 0% 2026	Asia ex Japan	0.0634
CN235239574=	Pharmaron Beijing USD 0% 2026	Asia ex Japan	0.0918
723787AP2=	Pioneer Natural Resources 0.25% 2025	US	0.5851
IT227655259=	Pirelli 0% 2025	Europe	0.2401
KR237648242=	POSCO Holdings Inc. 0% 2026	Asia ex Japan	0.5059
737446AT1=	Post Holdings 2.5% 2027	US	0.2687
69352PAS2=	PPL Corporation 2.875% 2028	US	0.4052
743312AB6=	Progress Software 1% 2026	US	0.1552

Qualified Global Conv Hedged (USD)

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

RIC	Security Name	Region	Weighting SoD 11 Apr 2024
IT229470400=	Prysmian 0% 2026	Europe	0.4218
FR0013520681=	Puma(Selena) 0% 2025	Europe	0.2166
NL227506199=	Qiagen 0% 2027	Europe	0.1965
NL190822150=	Qiagen 1% 2024	Europe	0.2144
753422AF1=	Rapid7 0.25% 2027	US	0.2233
75737FAE8=	Redfin 0.5% 2027	US	0.1155
JP226707964=	Relo Group 0% 2027	Japan	0.0601
DEA30V8S=	Rheinmetall 1.875% 2028	Europe	0.3969
DEA30V8T=	Rheinmetall 2.25% 2030	Europe	0.4039
76680RAH0=	RingCentral 0% 2026	US	0.2306
76954AAB9=	Rivian Automotive 4.625% 2029	US	0.4850
JP208020943=	ROHM 0% 2024	Japan	0.1108
780153BQ4=	Royal Caribbean Cruises 6% 2025	US	1.3170
FR0014003Z32=	Safran 0% 2028	Europe	0.3962
FR0013513041=	Safran 0.875% 2027	Europe	0.8827
IT267753849=	Saipem 2.875% 2029	Europe	0.3173
US243143497=	Sanofi (JPM)/BASKET 0% 2025	Europe	0.1818
JP272645981=	Sanrio 0% 2028	Japan	0.1107
803607AD2=	Sarepta Therapeutics 1.25% 2027	US	0.5520
ZA254624837=	Sasol 4.5% 2027	Other Markets	0.2930
FR0014000OG2=	Schneider Electric 0% 2026	Europe	0.3637
FR272577102=	Schneider Electric 1.97% 2030	Europe	0.3466
81141RAG5=	Sea Ltd 0.25% 2026	US	0.7517
81141RAF7=	Sea Ltd 2.375% 2025	US	0.4965
JP231594884=	Seino Holdings 0% 2026	Japan	0.0775
JP230776920=	Senko 0% 2025	Japan	0.0644
82452JAB5=	Shift4 Payments 0% 2025	US	0.3189
82452JAD1=	Shift4 Payments 0.5% 2027	US	0.2497
82509LAA5=	Shopify 0.125% 2025	US	0.3665
ZA272583404=	Sibanye-Stillwater 4.25% 2028	Other Markets	0.2628
SG226002529=	Singapore Airlines 1.625% 2025	Asia ex Japan	0.3360
KR260773640=	SK hynix 1.75% 2030	Asia ex Japan	1.1948
CN238341906=	Smoore International (EVE Battery Investment) 0.75% 2026	Asia ex Japan	0.1427
83304AAF3=	Snap 0% 2027	US	0.3914
83304AAH9=	Snap 0.125% 2028	US	0.4788
83304AAB2=	Snap 0.75% 2026	US	0.1988
83417MAD6=	Solaredge Technologies 0% 2025	US	0.2443
842587DP9=	Southern Co 3.875% 2025	US	0.7353
844741BG2=	Southwest Airlines 1.25% 2025	US	0.6810
FR001400F2K3=	Spie 2% 2028	Europe	0.2135
848577AB8=	Spirit Airlines 1% 2026	US	0.1082
84921RAB6=	Spotify Technology 0% 2026	US	0.6023

Qualified Global Conv Hedged (USD)

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

RIC	Security Name	Region	Weighting SoD 11 Apr 2024
85571BBA2=	Starwood Property 6.75% 2027	US	0.1689
NL221199715=	STMicroelectronics 0% 2025	Europe	0.3472
NL221199723=	STMicroelectronics 0% 2027	Europe	0.3520
86333MAA6=	Stride Inc 1.125% 2027	US	0.2287
86745KAF1=	Sunnova 0.25% 2026	US	0.1168
86745KAH7=	Sunnova 2.625% 2028	US	0.0974
DEA3E46Y=	TAG Immobilien 0.625% 2026	Europe	0.1934
JP270026966=	Taiyo Yuden 0% 2030	Japan	0.1496
JP191558855=	Takashimaya 0% 2028	Japan	0.2038
87874RAD2=	TechTarget 0% 2026	US	0.1668
87918AAF2=	Teladoc Health 1.25% 2027	US	0.3616
539183AA1=	Teladoc/Livongo 0.875% 2025	US	0.2203
JP263186893=	Toho Holdings 0% 2028	Japan	0.0820
JP263516745=	Tokyu 0% 2028	Japan	0.0876
JP263516796=	Tokyu 0% 2030	Japan	0.0893
US257625044=	TotalEnergies(BAML) 0% 2026	Europe	0.1834
DEA3E5KG=	TUI 5% 2028	Europe	0.2736
902252AB1=	Tyler Technologies 0.25% 2026	US	0.2526
90353TAJ9=	Uber Technologies 0% 2025	US	0.5343
FR0013448412=	Ubisoft Entertainment 0% 2024	Europe	0.1118
FR001400DV38=	Ubisoft Entertainment 2.375% 2028	Europe	0.2106
FR001400MA32=	Ubisoft Entertainment 2.875% 2031	Europe	0.2074
BE6322623669=	Umicore 0% 2025	Europe	0.2159
912909AT5=	United States Steel 5% 2026	US	0.4785
91332UAB7=	Unity Software 0% 2026	US	0.4494
91680MAB3=	Upstart Holdings 0.25% 2026	US	0.2172
91688FAB0=	Upwork 0.25% 2026	US	0.1343
91879QAN9=	Vail Resorts 0% 2025	US	0.2263
FR0013444148=	Veolia Environnement 0% 2025	Europe	0.3271
94419LAM3=	Wayfair 0.625% 2025	US	0.2977
94419LAF8=	Wayfair 1% 2026	US	0.3670
94419LAP6=	Wayfair 3.25% 2027	US	0.3692
KY232475498=	Weimob 0% 2026	Asia ex Japan	0.0834
GB233923214=	WH Smith 1.625% 2026	Europe	0.1620
92940WAD1=	WIX.Com 0% 2025	US	0.2261
977852AB8=	Wolfspeed 0.25% 2028	US	0.1841
225447AD3=	Wolfspeed 1.75% 2026	US	0.2298
977852AD4=	Wolfspeed 1.875% 2029	US	0.4140
FR0013526803=	Worldline 0% 2025	Europe	0.2542
FR0013439304=	Worldline 0% 2026	Europe	0.3202
US259660050=	Wynn Macau 4.5% 2029	Asia ex Japan	0.2847
NZ226366725=	Xero 0% 2025	Other Markets	0.2781

Qualified Global Conv Hedged (USD)

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

RIC	Security Name	Region	Weighting SoD 11 Apr 2024
KY226911286=	Xiaomi 0% 2027	Asia ex Japan	0.3347
DEA3E458=	Zalando 0.05% 2025	Europe	0.2147
DEA3E459=	Zalando 0.625% 2027	Europe	0.1999
KY274270764=	Zhen Ding Technology 0% 2029	Asia ex Japan	0.1882
VG217166322=	Zhongsheng Group 0% 2025	Asia ex Japan	0.1848
48123VAE2=	Ziff Davis 1.75% 2026	US	0.2164
98954MAE1=	Zillow 0.75% 2024	US	0.2878
98954MAG6=	Zillow 1.375% 2026	US	0.2535
98954MAH4=	Zillow Group 2.75% 2025	US	0.2261
98980GAB8=	Zscaler 0.125% 2025	US	0.6445
98980AAB1=	ZTO Express (Cayman) 1.5% 2027	US	0.4127
Cash	Total Cash in USD		0.2680

Qualified Global Conv Hedged (USD)

Index Values since prior rebalancing

Date	EoD Index Value
10-Apr-24	174.29
09-Apr-24	174.79
08-Apr-24	174.76
05-Apr-24	174.09
04-Apr-24	174.37
03-Apr-24	174.54
02-Apr-24	174.51
01-Apr-24	175.29
29-Mar-24	175.64
28-Mar-24	175.53
27-Mar-24	175.84
26-Mar-24	175.21
25-Mar-24	175.13
22-Mar-24	174.49
21-Mar-24	174.81
20-Mar-24	173.71
19-Mar-24	172.93
18-Mar-24	172.90
15-Mar-24	173.17
14-Mar-24	173.35
13-Mar-24	174.26

Qualified Global Conv Hedged (USD)

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	JP235727820=	DMG Mori 0% 2024	Japan	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
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 (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
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