

Position Report September 2024



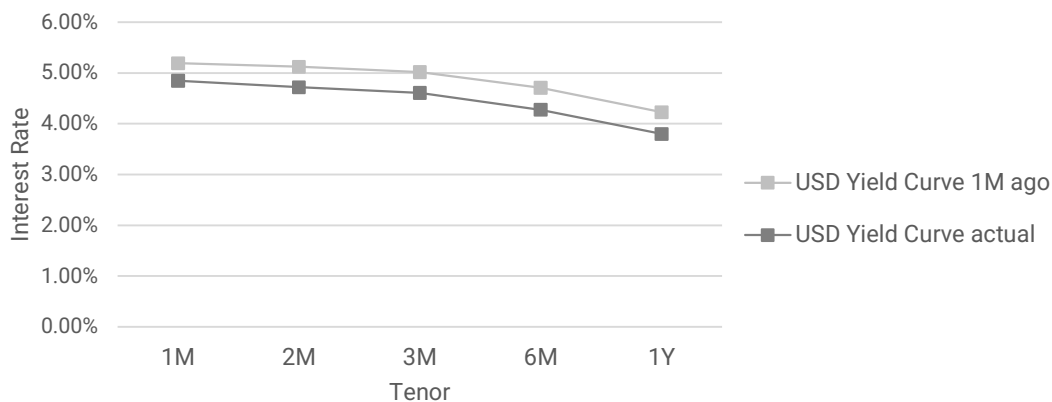
Overview

Convexis TWO as part of the Target Focus offering, a product of the Convexis Group ("Convexis"), invests in cash and fiduciary deposits according to a conservative investment framework. The approach to the administration of investments is based on strict risk controls that are reviewed by an external auditor.

At a glance

Available Volume	USD 1,5 billion
Available Currency	USD
Category	Money Market

Interest Rate Curves



General Information

Issuer	Convexis TWO plc
Legal Form	Public Limited Company
Domicile	St. Helier, Jersey
Notes Programme Volume	USD 1,500,000,000

Programme Advisor	Convexis AG, Liechtenstein
Auditor	BDO Limited
Depository	SIX SIS AG
Clearing / Settlement	SIX SIS AG
Applicable Law / Jursidiction	Swiss Law / Zurich1, Switzerland

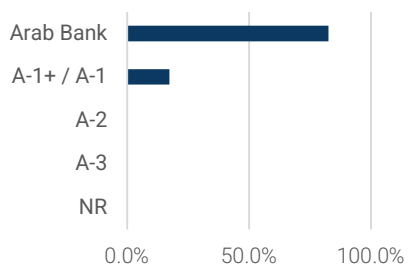
Placement Team

Convexis AG, Liechtenstein

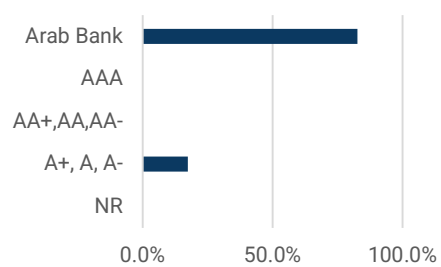
Placement Portfolio Breakdown

Counterparties	in %
Arab Bank (Switzerland) Ltd.	82.6%
Société Générale	8.8%
Natixis	4.1%
UBP	4.1%
Standard Chartered	0.3%
Nat. Bank of Kuwait	0.2%

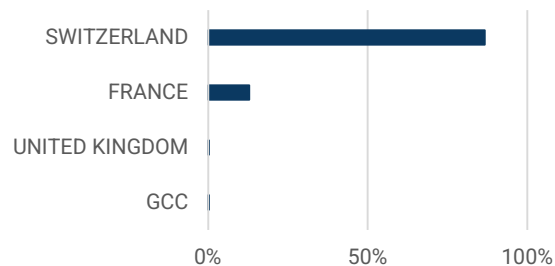
ST Rating breakdown (% of all assets)



LT Rating breakdown (% of all assets)



Risk Country (% of all assets)



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