MONTHLY INDEX UPDATE

Qualified Global Conv Hedged (CHF)

April 2024

Contents

Index Constituents and Weights before rebalancing

Index Constituents and Weights after rebalancing

Index Values since prior rebalancing

Index Changes since prior rebalancing

FX Rates used for Index calculation since prior rebalancing

Qualified Global Conv Hedged (CHF)

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

RIC	Security Name	Region	Weighting EoD 10 Apr 2024
90214JAB7=	2U 2.25% 2025	US	0.0783
FR0013521085=	Accor 0.7% 2027	Europe	0.2484
AE234841106=	ADNOC Distribution 0.7% 2024	Other Markets	0.5150
00827BAB2=	Affirm 0% 2026	US	0.5013
US256560470=	AIA Group(Citi) 0% 2026	Asia ex Japan	0.1187
008911BF5=	Air Canada 4% 2025	Other Markets	0.1324
009066AB7=	Airbnb 0% 2026	US	0.8020
00971TAJ0=	Akamai Technologies 0.125% 2025	US	0.5767
00971TAL5=	Akamai Technologies 0.375% 2027	US	0.5152
011642AB1=	Alarm.com 0% 2026	US	0.1978
02043QAB3=	Alnylam Pharmaceuticals 1% 2027	US	0.4231
ES215444805=	Amadeus IT Group 1.5% 2025	Europe	0.3979
02376RAF9=	American Airlines 6.5% 2025	US	0.4840
AT178607227=	ams-OSRAM 0% 2025	Europe	0.1934
AT225175292=	ams-OSRAM 2.125% 2027	Europe	0.2607
JP167385842=	ANA Holdings 0% 2024	Japan	0.1980
JP241370844=	ANA Holdings 0% 2031	Japan	0.4879
VG208916050=	ANTA Sports Products(ANLLIAN) 0% 2025	Asia ex Japan	0.4880
75606DAP6=	Anywhere 0.25% 2026	US	0.1415
04271TAB6=	Array Technologies 1% 2028	US	0.1678
US230698228=	Asahi Holdings 0% 2026	Japan	0.0746
04351PAD3=	Ascendis Pharma 2.25% 2028	US	0.2897
GB233269271=	ASOS 0.75% 2026	Europe	0.1739
CH0519568=	Avolta AG 0.75% 2026	Europe	0.2289
05464CAB7=	Axon Enterprise 0.5% 2027	US	0.4389
08265TAB5=	Bentley Systems 0.125% 2026	US	0.2952
08265TAD1=	Bentley Systems 0.375% 2027	US	0.2207
IN210411330=	Bharti Airtel 1.5% 2025	Asia ex Japan	0.2938
090043AB6=	BILL 0% 2025	US	0.1612
090043AD2=	BILL 0% 2027	US	0.2123
09061GAH4=	BioMarin Pharm 0.599% 2024	US	0.2113
09061GAK7=	BioMarin Pharmaceutical 1.25% 2027	US	0.2621
09239BAD1=	Blackline 0% 2026	US	0.4463
09239BAB5=	BlackLine 0.125% 2024	US	0.1103
852234AJ2=	Block 0% 2026	US	0.2226
852234AF0=	Block 0.125% 2025	US	0.4322
852234AK9=	Block 0.25% 2027	US	0.2070
FR0014008OH3=	BNP Paribas 0% 2025	Europe	0.2643
09857LAN8=	Booking Holdings 0.75% 2025	US	0.7143
10806XAD4=	BridgeBio Pharma 2.25% 2029	US	0.2607
10806XAB8=	BridgeBio Pharma 2.5% 2027	US	0.2457
FR001400GVB0=	Bureau Veritas(Wendel) 2.625% 2026	Europe	0.3521

Qualified Global Conv Hedged (CHF)

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

RIC	Security Name	Region	Weighting EoD 10 Apr 2024
12685JAE5=	Cable One 0% 2026	US	0.2149
143658BV3=	Carnival 5.75% 2027	US	0.7125
HK228786756=	Cathay Pacific 2.75% 2026	Asia ex Japan	0.4065
ES202121233=	Cellnex Telecom 0.5% 2028	Europe	0.4038
ES225758085=	Cellnex Telecom 0.75% 2031	Europe	0.5878
ES259774110=	Cellnex Telecom 2.125% 2030	Europe	0.4748
163092AD1=	Chegg 0.125% 2025	US	0.1457
VG226484086=	China Hongqiao Group 5.25% 2026	Asia ex Japan	0.1998
VG242978307=	China MeiDong 0% 2027	Asia ex Japan	0.1320
17243VAB8=	Cinemark 4.5% 2025	US	0.2860
FR0013489739=	Clariane 0.875% 2027	Europe	0.1319
18915MAC1=	Cloudflare 0% 2026	US	0.5247
19260QAB3=	Coinbase Global 0.5% 2026	US	0.5932
20717MAB9=	Confluent 0% 2027	US	0.4080
207410AH4=	ConMed 2.25% 2027	US	0.3186
JP255056425=	CyberAgent 0% 2029	Japan	0.1151
23248VAB1=	CyberArk Software 0% 2024	US	0.4070
23282WAC4=	Cytokinetics 3.5% 2027	US	0.3897
JP267637369=	Daifuku 0% 2028	Japan	0.1003
JP267637423=	Daifuku 0% 2030	Japan	0.1025
JP274301619=	Daiwa House 0% 2029	Japan	0.2855
JP274301660=	Daiwa House 0% 2030	Japan	0.2831
23804LAB9=	Datadog 0.125% 2025	US	0.4640
LU274042958=	Davide Campari 2.375% 2029	Europe	0.2614
LU263079540=	Davide Campari(Lagfin) 3.5% 2028	Europe	0.2432
15677JAD0=	Dayforce Inc. 0.25% 2026	US	0.2262
DEA3MP42=	Delivery Hero 1% 2026	Europe	0.2717
DEA254Y9=	Delivery Hero 1% 2027	Europe	0.3495
DEA3H2WQ=	Delivery Hero 1.5% 2028	Europe	0.2778
DEA3MP43=	Delivery Hero 2.125% 2029	Europe	0.1776
DEA30V5R=	Delivery Hero 3.25% 2030	Europe	0.4659
DEA3H2UK=	Deutsche Lufthansa 2% 2025	Europe	0.2874
DEA2G87D=	Deutsche Post 0.05% 2025	Europe	0.4473
US247087036=	Deutsche Telekom(JPM) 0% 2025	Europe	0.2002
252131AK3=	DexCom 0.25% 2025	US	0.5778
AU248763752=	Dexus 3.5% 2027	Other Markets	0.1530
IT233942600=	DiaSorin 0% 2028	Europe	0.1943
25402DAB8=	DigitalOcean 0% 2026	US	0.5434
26142RAB0=	DraftKings 0% 2028	US	0.4731
26210CAC8=	Dropbox 0% 2026	US	0.2841
26210CAD6=	Dropbox 0% 2028	US	0.2768
25470MAF6=	EchoStar\DISH 0% 2025	US	0.5793

Qualified Global Conv Hedged (CHF)

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

RIC	Security Name	Region	Weighting EoD 10 Apr 2024
25470MAB5=	EchoStar\DISH 3.375% 2026	US	0.7639
FR0013444395=	Edenred 0% 2024	Europe	0.2293
FR0014003YP6=	Edenred 0% 2028	Europe	0.1779
FR001400AFJ9=	Elis 2.25% 2029	Europe	0.2455
IT263795261=	ENI 2.95% 2030	Europe	0.4965
29355AAH0=	Enphase Energy 0% 2026	US	0.2515
29355AAK3=	Enphase Energy 0% 2028	US	0.2143
29404KAE6=	Envestnet 0.75% 2025	US	0.1334
29404KAG1=	Envestnet 2.625% 2027	US	0.2654
SG250591861=	ESR Group(Straits) 3.25% 2028	Asia ex Japan	0.1112
29786AAJ5=	Etsy 0.125% 2026	US	0.2956
29786AAL0=	Etsy 0.125% 2027	US	0.2347
29786AAN6=	Etsy 0.25% 2028	US	0.3391
298736AL3=	Euronet Worldwide 0.75% 2049	US	0.2199
29978AAE4=	Everbridge 0% 2026	US	0.1273
DEA2LQRA=	Evonik(RAG) 0% 2024	Europe	0.2272
DEA3E44N=	Evonik(RAG) 0% 2026	Europe	0.2216
DEA30VPN=	Evonik(RAG) 1.875% 2029	Europe	0.2496
DEA352B2=	Evonik(RAG) 2.25% 2030	Europe	0.2510
30063PAB1=	Exact Sciences 0.375% 2027	US	0.2398
30063PAC9=	Exact Sciences 0.375% 2028	US	0.3874
30063PAA3=	Exact Sciences 1% 2025	US	0.1210
30212PBE4=	Expedia Group 0% 2026	US	0.3981
VG219365381=	Far East Horizon(Universe) 2.5% 2025	Asia ex Japan	0.1289
SE259123631=	Fastighets AB Balder 3.5% 2028	Europe	0.2697
31188VAB6=	Fastly 0% 2026	US	0.1363
JP263383630=	Ferrotec 0% 2028	Japan	0.0778
338307AD3=	Five9 0.5% 2025	US	0.1779
33835LAA3=	Fiverr 0% 2025	US	0.1791
AU240044374=	Flight Centre Travel 1.625% 2028	Other Markets	0.1119
AU225034770=	Flight Centre Travel 2.5% 2027	Other Markets	0.1133
345370CZ1=	Ford Motor 0% 2026	US	1.0358
531229AQ5=	Formula One Group 2.25% 2027	US	0.2119
BE6327660591=	GBL(Sagerpar) 0% 2026	Europe	0.2159
TW265350852=	Gigabyte Technology 0% 2028	Asia ex Japan	0.1423
JE179961423=	Glencore 0% 2025	Europe	0.2926
DEA3KMT5=	Global Fashion Group 1.25% 2028	Europe	0.1229
670704AJ4=	Globus Medical/NuVasive 0.375% 2025	US	0.1866
393657AM3=	Greenbrier 2.875% 2028	US	0.1847
40131MAB5=	Guardant Health 0% 2027	US	0.3442
40171VAA8=	Guidewire Software 1.25% 2025	US	0.1961
KY220677966=	H World Group (Trip.com) 1.5% 2027	US	0.2516

Qualified Global Conv Hedged (CHF)

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

RIC	Security Name	Region	Weighting EoD 10 Apr 2024
44332NAB2=	H World Group 3% 2026	US	0.2566
JP170698002=	H.I.S. Co 0% 2024	Japan	0.0693
405024AB6=	Haemonetics 0% 2026	US	0.1984
40637HAD1=	Halozyme Therapeutics 0.25% 2027	US	0.3064
40637HAF6=	Halozyme Therapeutics 1% 2028	US	0.3009
MX259076412=	Heineken(FEMSA) 2.625% 2026	Europe	0.2323
TW236325075=	Hon Hai Precision 0% 2026	Asia ex Japan	0.2974
US234437313=	Hong Kong Exchange(Citi) 0% 2024	Asia ex Japan	0.0705
443573AD2=	Hubspot 0.375% 2025	US	0.4676
ES234311310=	IAG 1.125% 2028	Europe	0.3600
ES255756583=	Iberdrola 0.8% 2027	Europe	0.2088
JP277431122=	Ibiden 0% 2031	Japan	0.2126
45667GAG8=	Infinera 3.75% 2028	US	0.1739
45765UAB9=	Insight Enterprises 0.75% 2025	US	0.3893
457669AB5=	Insmed 0.75% 2028	US	0.2762
457669AA7=	Insmed 1.75% 2025	US	0.1062
45784PAK7=	Insulet 0.375% 2026	US	0.3645
45826HAB5=	Integer Holdings 2.125% 2028	US	0.3107
457985AM1=	Integra LifeSciences 0.5% 2025	US	0.2377
45867GAD3=	InterDigital 3.5% 2027	US	0.2689
462222AD2=	Ionis Pharmaceuticals 0% 2026	US	0.2691
46267XAE8=	iQIYI 4% 2026	US	0.1718
USIQX0328=	iQIYI 6.5% 2028	US	0.2491
IT269330112=	Italgas(SNAM) 3.25% 2028	Europe	0.2336
465741AN6=	Itron 0% 2026	US	0.1997
LU227037814=	IWG 0.5% 2027	Europe	0.1690
47074LAB1=	Jamf Holding Corp 0.125% 2026	US	0.1435
472145AD3=	Jazz Pharmaceuticals 1.5% 2024	US	0.2457
472145AF8=	Jazz Pharmaceuticals 2% 2026	US	0.4251
GB235146517=	Jet2 1.625% 2026	Europe	0.2152
477143AP6=	JetBlue Airways 0.5% 2026	US	0.2817
JP268231358=	JFE Holdings 0% 2028	Japan	0.2785
477839AB0=	John Bean Technologies 0.25% 2026	US	0.1577
98426TAF3=	JOYY 1.375% 2026	US	0.1748
NL229601989=	Just Eat Takeaway 0% 2025	Europe	0.2599
NL229602179=	Just Eat Takeaway 0.625% 2028	Europe	0.1832
JP277142317=	Kansai Paint 0% 2029	Japan	0.1720
JP277142333=	Kansai Paint 0% 2031	Japan	0.1122
KY215858049=	Kingsoft 0.625% 2025	Asia ex Japan	0.1764
US271334419=	Klepierre(Simon) 3.5% 2026	Europe	0.3645
JP272791589=	Kobe Steel 0% 2028	Japan	0.0779
JP272792062=	Kobe Steel 0% 2030	Japan	0.0789

Qualified Global Conv Hedged (CHF)

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

RIC	Security Name	Region	Weighting EoD 10 Apr 2024
JP241943372=	Koei Tecmo 0% 2024	Japan	0.1298
JP228604933=	Kyoritsu Maintenance 0% 2026	Japan	0.1238
LU256603209=	L`Oreal (Citi) 0% 2028	Europe	0.1326
516544AB9=	Lantheus Holdings 2.625% 2027	US	0.2734
501812AB7=	LCI Industries 1.125% 2026	US	0.1921
DEA289T2=	LEG Immobilien 0.4% 2028	Europe	0.2198
DEA2GSDH=	LEG Immobilien 0.875% 2025	Europe	0.1788
52603BAD9=	LendingTree 0.5% 2025	US	0.1151
HK252339086=	Lenovo Group 2.5% 2029	Asia ex Japan	0.3510
KR264785634=	LG Energy Solutions 1.25% 2028	Asia ex Japan	0.4141
KR264785677=	LG Energy Solutions 1.6% 2030	Asia ex Japan	0.4019
50202MAB8=	Li Auto 0.25% 2028	US	0.4839
HK256066254=	Link REIT 4.5% 2027	Asia ex Japan	0.1838
538034AU3=	Live Nation 2% 2025	US	0.1876
538034BA6=	Live Nation Ent 3.125% 2029	US	0.5087
538146AD3=	LivePerson 0% 2026	US	0.0827
55024UAF6=	Lumentum 0.5% 2028	US	0.2866
55024UAD1=	Lumentum Holdings 0.5% 2026	US	0.4007
US235231557=	LVMH(JPM) 0% 2024	Europe	0.1568
55087PAB0=	Lyft 1.5% 2025	US	0.1647
55405YAB6=	MACOM Technology Solutions 0.25% 2026	US	0.2554
57164YAD9=	Marriott Vacations 0% 2026	US	0.2337
57164YAF4=	Marriott Vacations 3.25% 2027	US	0.2343
KY233356875=	Meituan 0% 2027	Asia ex Japan	0.6028
KY233356905=	Meituan 0% 2028	Asia ex Japan	0.5760
JP228641804=	Menicon 0% 2025	Japan	0.0650
JP235717204=	Mercari 0% 2026	Japan	0.0640
JP235717468=	Mercari 0% 2028	Japan	0.0563
GB234184300=	Mercedes-Benz Group (Barclays) 0% 2025	Europe	0.1846
KY234292005=	MicroPort Scientific 0% 2026	Asia ex Japan	0.1945
594972AE1=	MicroStrategy 0% 2027	US	0.5782
594972AC5=	MicroStrategy 0.75% 2025	US	1.1103
596278AB7=	Middleby 1% 2025	US	0.4004
60937PAD8=	MongoDB 0.25% 2026	US	0.8505
DEA2YPE7=	MTU Aero 0.05% 2027	Europe	0.2120
JP113849550=	Nagoya Railroad 0% 2024	Japan	0.1132
63845RAB3=	National Vision 2.5% 2025	US	0.1334
IT230584290=	Nexi 0% 2028	Europe	0.3966
GB216181972=	Nexi 1.75% 2027	Europe	0.2174
653656AB4=	NICE 0% 2025	Other Markets	0.2028
62914VAF3=	NIO Inc 0.5% 2027	US	0.2002
JP183704290=	Nippn Corp 0% 2025	Japan	0.0798

Qualified Global Conv Hedged (CHF)

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

RIC	Security Name	Region	Weighting EoD 10 Apr 2024
JP238759706=	Nippon Steel 0% 2024	Japan	0.6531
JP238759757=	Nippon Steel 0% 2026	Japan	0.6314
JP238292379=	Nipro Corp 0% 2026	Japan	0.0888
UNKNOWN RIC	Northern Oil & Gas 3.625% 2029	US	0.2775
62886HBD2=	Norwegian Cruise 1.125% 2027	US	0.4470
62886HBK6=	Norwegian Cruise Line 2.5% 2027	US	0.1930
62886HAX9=	Norwegian Cruise Line 5.375% 2025	US	0.2379
TW235824124=	Novatek(UMC) 0% 2026	Asia ex Japan	0.0939
67011XAB9=	Novocure 0% 2025	US	0.2274
629377CG5=	NRG Energy 2.75% 2048	US	0.4494
JP267988030=	NTN 0% 2025	Japan	0.0663
67059NAH1=	Nutanix 0.25% 2027	US	0.3172
JP271701055=	Nxera Pharma 0.25% 2028	Japan	0.1024
GB219045581=	Ocado Group 0.75% 2027	Europe	0.1470
GB209094827=	Ocado Group 0.875% 2025	Europe	0.2910
679295AD7=	Okta 0.125% 2025	US	0.2281
679295AF2=	Okta 0.375% 2026	US	0.2419
68213NAD1=	Omnicell 0.25% 2025	US	0.2347
682189AS4=	ON Semiconductor 0% 2027	US	0.4925
682189AU9=	ON Semiconductor 0.5% 2029	US	0.6256
686688AB8=	Ormat Technologies 2.5% 2027	US	0.1802
JP273021329=	OSG 0% 2030	Japan	0.0681
695127AF7=	Pacira BioSciences 0.75% 2025	US	0.1665
697435AF2=	Palo Alto Networks 0.375% 2025	US	1.5892
JP258410505=	Park24 0% 2028	Japan	0.0970
722304AC6=	PDD Holdings 0% 2025	US	0.3088
70509VAA8=	Pebblebrook Hotel Trust 1.75% 2026	US	0.2947
705573AB9=	Pegasystems 0.75% 2025	US	0.2075
70614WAB6=	Peloton Interactive 0% 2026	US	0.3650
71375UAF8=	Perficient 0.125% 2026	US	0.1412
BE256136988=	Pernod Ricard(GBL) 2.125% 2025	Europe	0.2287
CN235301172=	Pharmaron Beijing CNH 0% 2026	Asia ex Japan	0.0647
CN235239574=	Pharmaron Beijing USD 0% 2026	Asia ex Japan	0.0937
723787AP2=	Pioneer Natural Resources 0.25% 2025	US	0.5970
IT227655259=	Pirelli 0% 2025	Europe	0.2450
KR237648242=	POSCO Holdings Inc. 0% 2026	Asia ex Japan	0.5162
737446AT1=	Post Holdings 2.5% 2027	US	0.2741
69352PAS2=	PPL Corporation 2.875% 2028	US	0.4134
743312AB6=	Progress Software 1% 2026	US	0.1591
IT229470400=	Prysmian 0% 2026	Europe	0.4304
FR0013520681=	Puma(Selena) 0% 2025	Europe	0.2210
NL227506199=	Qiagen 0% 2027	Europe	0.2005

Qualified Global Conv Hedged (CHF)

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

RIC	Security Name	Region	Weighting EoD 10 Apr 2024
NL190822150=	Qiagen 1% 2024	Europe	0.2188
753422AF1=	Rapid7 0.25% 2027	US	0.2279
75737FAE8=	Redfin 0.5% 2027	US	0.1179
JP226707964=	Relo Group 0% 2027	Japan	0.0613
DEA30V8S=	Rheinmetall 1.875% 2028	Europe	0.4050
DEA30V8T=	Rheinmetall 2.25% 2030	Europe	0.4120
76680RAH0=	RingCentral 0% 2026	US	0.2353
JP208020943=	ROHM 0% 2024	Japan	0.1131
780153BQ4=	Royal Caribbean Cruises 6% 2025	US	1.3436
FR0014003Z32=	Safran 0% 2028	Europe	0.4043
FR0013513041=	Safran 0.875% 2027	Europe	0.9007
IT267753849=	Saipem 2.875% 2029	Europe	0.3237
US243143497=	Sanofi (JPM)/BASKET 0% 2025	Europe	0.1855
JP272645981=	Sanrio 0% 2028	Japan	0.1129
803607AD2=	Sarepta Therapeutics 1.25% 2027	US	0.5632
ZA254624837=	Sasol 4.5% 2027	Other Markets	0.2989
FR0014000OG2=	Schneider Electric 0% 2026	Europe	0.3712
FR272577102=	Schneider Electric 1.97% 2030	Europe	0.3536
81141RAG5=	Sea Ltd 0.25% 2026	US	0.7670
81141RAF7=	Sea Ltd 2.375% 2025	US	0.5065
JP231594884=	Seino Holdings 0% 2026	Japan	0.0791
JP230776920=	Senko 0% 2025	Japan	0.0657
82452JAB5=	Shift4 Payments 0% 2025	US	0.3254
82452JAD1=	Shift4 Payments 0.5% 2027	US	0.2548
82509LAA5=	Shopify 0.125% 2025	US	0.3740
ZA272583404=	Sibanye-Stillwater 4.25% 2028	Other Markets	0.2681
SG226002529=	Singapore Airlines 1.625% 2025	Asia ex Japan	0.3429
KR260773640=	SK hynix 1.75% 2030	Asia ex Japan	1.2191
CN238341906=	Smoore International (EVE Battery Investment) 0.75% 2026	Asia ex Japan	0.1456
83304AAF3=	Snap 0% 2027	US	0.3994
83304AAH9=	Snap 0.125% 2028	US	0.4885
83304AAB2=	Snap 0.75% 2026	US	0.2029
83417MAD6=	Solaredge Technologies 0% 2025	US	0.2493
842587DP9=	Southern Co 3.875% 2025	US	0.7501
844741BG2=	Southwest Airlines 1.25% 2025	US	0.6948
FR001400F2K3=	Spie 2% 2028	Europe	0.2179
848577AB8=	Spirit Airlines 1% 2026	US	0.1104
84921RAB6=	Spotify Technology 0% 2026	US	0.6146
85571BBA2=	Starwood Property 6.75% 2027	US	0.1723
NL221199715=	STMicroelectronics 0% 2025	Europe	0.3542
NL221199723=	STMicroelectronics 0% 2027	Europe	0.3592
86333MAA6=	Stride Inc 1.125% 2027	US	0.2334

Qualified Global Conv Hedged (CHF)

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

RIC	Security Name	Region	Weighting EoD 10 Apr 2024
86745KAF1=	Sunnova 0.25% 2026	US	0.1192
86745KAH7=	Sunnova 2.625% 2028	US	0.0994
DEA3E46Y=	TAG Immobilien 0.625% 2026	Europe	0.1974
JP270026966=	Taiyo Yuden 0% 2030	Japan	0.1527
JP191558855=	Takashimaya 0% 2028	Japan	0.2079
87874RAD2=	TechTarget 0% 2026	US	0.1702
87918AAF2=	Teladoc Health 1.25% 2027	US	0.3690
539183AA1=	Teladoc/Livongo 0.875% 2025	US	0.2247
JP263186893=	Toho Holdings 0% 2028	Japan	0.0837
JP263516745=	Tokyu 0% 2028	Japan	0.0894
JP263516796=	Tokyu 0% 2030	Japan	0.0911
US257625044=	TotalEnergies(BAML) 0% 2026	Europe	0.1871
DEA3E5KG=	TUI 5% 2028	Europe	0.2790
902252AB1=	Tyler Technologies 0.25% 2026	US	0.2577
90353TAJ9=	Uber Technologies 0% 2025	US	0.5452
FR0013448412=	Ubisoft Entertainment 0% 2024	Europe	0.1141
FR001400DV38=	Ubisoft Entertainment 2.375% 2028	Europe	0.2149
FR001400MA32=	Ubisoft Entertainment 2.875% 2031	Europe	0.2116
BE6322623669=	Umicore 0% 2025	Europe	0.2203
912909AT5=	United States Steel 5% 2026	US	0.4882
91332UAB7=	Unity Software 0% 2026	US	0.4585
91680MAB3=	Upstart Holdings 0.25% 2026	US	0.2216
91688FAB0=	Upwork 0.25% 2026	US	0.1371
91879QAN9=	Vail Resorts 0% 2025	US	0.2310
FR0013444148=	Veolia Environnement 0% 2025	Europe	0.3338
94419LAM3=	Wayfair 0.625% 2025	US	0.3037
94419LAF8=	Wayfair 1% 2026	US	0.3744
94419LAP6=	Wayfair 3.25% 2027	US	0.3766
KY232475498=	Weimob 0% 2026	Asia ex Japan	0.0851
GB233923214=	WH Smith 1.625% 2026	Europe	0.1653
92940WAD1=	WIX.Com 0% 2025	US	0.2307
977852AB8=	Wolfspeed 0.25% 2028	US	0.1878
225447AD3=	Wolfspeed 1.75% 2026	US	0.2344
977852AD4=	Wolfspeed 1.875% 2029	US	0.4224
FR0013526803=	Worldline 0% 2025	Europe	0.2594
FR0013439304=	Worldline 0% 2026	Europe	0.3268
US259660050=	Wynn Macau 4.5% 2029	Asia ex Japan	0.2904
NZ226366725=	Xero 0% 2025	Other Markets	0.2838
KY226911286=	Xiaomi 0% 2027	Asia ex Japan	0.3415
DEA3E458=	Zalando 0.05% 2025	Europe	0.2191
DEA3E459=	Zalando 0.625% 2027	Europe	0.2039
KY274270764=	Zhen Ding Technology 0% 2029	Asia ex Japan	0.1921

Qualified Global Conv Hedged (CHF)

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

RIC	Security Name	Region	Weighting EoD 10 Apr 2024
VG217166322=	Zhongsheng Group 0% 2025	Asia ex Japan	0.1885
48123VAE2=	Ziff Davis 1.75% 2026	US	0.2208
98954MAE1=	Zillow 0.75% 2024	US	0.2937
98954MAG6=	Zillow 1.375% 2026	US	0.2587
98954MAH4=	Zillow Group 2.75% 2025	US	0.2307
98980GAB8=	Zscaler 0.125% 2025	US	0.6576
98980AAB1=	ZTO Express (Cayman) 1.5% 2027	US	0.4211
Cash	Total Cash in USD		2.3654
Cash	Total Cash in JPY		0.1839
Cash	Total Cash in CHF		-3.4979
Cash	Total Cash in HKD		0.1057
Cash	Total Cash in EUR		0.3168

Qualified Global Conv Hedged (CHF)

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

RIC	Security Name	Region	Weighting SoD 11 Apr 2024
90214JAB7=	2U 2.25% 2025	US	0.0775
FR0013521085=	Accor 0.7% 2027	Europe	0.2457
AE234841106=	ADNOC Distribution 0.7% 2024	Other Markets	0.5095
00827BAB2=	Affirm 0% 2026	US	0.4959
US256560470=	AIA Group(Citi) 0% 2026	Asia ex Japan	0.1174
008911BF5=	Air Canada 4% 2025	Other Markets	0.1310
009066AB7=	Airbnb 0% 2026	US	0.7934
00971TAJ0=	Akamai Technologies 0.125% 2025	US	0.5705
00971TAL5=	Akamai Technologies 0.375% 2027	US	0.5097
011642AB1=	Alarm.com 0% 2026	US	0.1956
018802AC2=	Alliant Energy 3.875% 2026	US	0.2400
02043QAB3=	Alnylam Pharmaceuticals 1% 2027	US	0.4186
ES215444805=	Amadeus IT Group 1.5% 2025	Europe	0.3936
02376RAF9=	American Airlines 6.5% 2025	US	0.4790
AT178607227=	ams-OSRAM 0% 2025	Europe	0.1913
AT225175292=	ams-OSRAM 2.125% 2027	Europe	0.2579
JP167385842=	ANA Holdings 0% 2024	Japan	0.1958
JP241370844=	ANA Holdings 0% 2031	Japan	0.4826
VG208916050=	ANTA Sports Products(ANLLIAN) 0% 2025	Asia ex Japan	0.4827
75606DAP6=	Anywhere 0.25% 2026	US	0.1400
04271TAB6=	Array Technologies 1% 2028	US	0.1660
US230698228=	Asahi Holdings 0% 2026	Japan	0.0738
04351PAD3=	Ascendis Pharma 2.25% 2028	US	0.2866
GB233269271=	ASOS 0.75% 2026	Europe	0.1720
CH0519568=	Avolta AG 0.75% 2026	Europe	0.2264
05464CAB7=	Axon Enterprise 0.5% 2027	US	0.4342
08265TAB5=	Bentley Systems 0.125% 2026	US	0.2920
08265TAD1=	Bentley Systems 0.375% 2027	US	0.2184
IN210411330=	Bharti Airtel 1.5% 2025	Asia ex Japan	0.2055
090043AB6=	BILL 0% 2025	US	0.1594
090043AD2=	BILL 0% 2027	US	0.2101
09061GAH4=	BioMarin Pharm 0.599% 2024	US	0.2091
09061GAK7=	BioMarin Pharmaceutical 1.25% 2027	US	0.2593
09239BAD1=	Blackline 0% 2026	US	0.4415
09239BAB5=	BlackLine 0.125% 2024	US	0.1091
852234AJ2=	Block 0% 2026	US	0.2202
852234AF0=	Block 0.125% 2025	US	0.4275
852234AK9=	Block 0.25% 2027	US	0.2048
FR0014008OH3=	BNP Paribas 0% 2025	Europe	0.2615
09857LAN8=	Booking Holdings 0.75% 2025	US	0.7067
10806XAD4=	BridgeBio Pharma 2.25% 2029	US	0.2580
10806XAB8=	BridgeBio Pharma 2.5% 2027	US	0.2431

Qualified Global Conv Hedged (CHF)

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

RIC	Security Name	Region	Weighting SoD 11 Apr 2024
FR001400GVB0=	Bureau Veritas(Wendel) 2.625% 2026	Europe	0.3484
12685JAE5=	Cable One 0% 2026	US	0.2126
143658BV3=	Carnival 5.75% 2027	US	0.7050
HK228786756=	Cathay Pacific 2.75% 2026	Asia ex Japan	0.4023
ES202121233=	Cellnex Telecom 0.5% 2028	Europe	0.3995
ES225758085=	Cellnex Telecom 0.75% 2031	Europe	0.5815
ES259774110=	Cellnex Telecom 2.125% 2030	Europe	0.4698
163092AD1=	Chegg 0.125% 2025	US	0.1442
VG226484086=	China Hongqiao Group 5.25% 2026	Asia ex Japan	0.1977
VG242978307=	China MeiDong 0% 2027	Asia ex Japan	0.1306
17243VAB8=	Cinemark 4.5% 2025	US	0.2830
FR0013489739=	Clariane 0.875% 2027	Europe	0.1305
18915MAC1=	Cloudflare 0% 2026	US	0.5191
19260QAB3=	Coinbase Global 0.5% 2026	US	0.5869
20717MAB9=	Confluent 0% 2027	US	0.4037
207410AH4=	ConMed 2.25% 2027	US	0.3153
JP255056425=	CyberAgent 0% 2029	Japan	0.1138
23248VAB1=	CyberArk Software 0% 2024	US	0.4026
23282WAC4=	Cytokinetics 3.5% 2027	US	0.3856
JP267637369=	Daifuku 0% 2028	Japan	0.0992
JP267637423=	Daifuku 0% 2030	Japan	0.1014
JP274301619=	Daiwa House 0% 2029	Japan	0.2824
JP274301660=	Daiwa House 0% 2030	Japan	0.2801
23804LAB9=	Datadog 0.125% 2025	US	0.4590
LU274042958=	Davide Campari 2.375% 2029	Europe	0.2587
LU263079540=	Davide Campari(Lagfin) 3.5% 2028	Europe	0.2407
15677JAD0=	Dayforce Inc. 0.25% 2026	US	0.2238
DEA3MP42=	Delivery Hero 1% 2026	Europe	0.2688
DEA254Y9=	Delivery Hero 1% 2027	Europe	0.3458
DEA3H2WQ=	Delivery Hero 1.5% 2028	Europe	0.2749
DEA3MP43=	Delivery Hero 2.125% 2029	Europe	0.1757
DEA30V5R=	Delivery Hero 3.25% 2030	Europe	0.4610
DEA3H2UK=	Deutsche Lufthansa 2% 2025	Europe	0.2844
DEA2G87D=	Deutsche Post 0.05% 2025	Europe	0.4425
US247087036=	Deutsche Telekom(JPM) 0% 2025	Europe	0.1981
252131AK3=	DexCom 0.25% 2025	US	0.5716
AU248763752=	Dexus 3.5% 2027	Other Markets	0.1514
IT233942600=	DiaSorin 0% 2028	Europe	0.1922
25402DAB8=	DigitalOcean 0% 2026	US	0.5376
26142RAB0=	DraftKings 0% 2028	US	0.4681
26210CAC8=	Dropbox 0% 2026	US	0.2811
26210CAD6=	Dropbox 0% 2028	US	0.2738

Qualified Global Conv Hedged (CHF)

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

RIC	Security Name	Region	Weighting SoD 11 Apr 2024
25470MAF6=	EchoStar\DISH 0% 2025	US	0.5731
25470MAB5=	EchoStar\DISH 3.375% 2026	US	0.7560
FR0013444395=	Edenred 0% 2024	Europe	0.2269
FR0014003YP6=	Edenred 0% 2028	Europe	0.1760
FR001400AFJ9=	Elis 2.25% 2029	Europe	0.2429
IT263795261=	ENI 2.95% 2030	Europe	0.4913
29355AAH0=	Enphase Energy 0% 2026	US	0.2488
29355AAK3=	Enphase Energy 0% 2028	US	0.2120
29404KAE6=	Envestnet 0.75% 2025	US	0.1320
29404KAG1=	Envestnet 2.625% 2027	US	0.2626
SG250591861=	ESR Group(Straits) 3.25% 2028	Asia ex Japan	0.1100
29786AAJ5=	Etsy 0.125% 2026	US	0.2924
29786AAL0=	Etsy 0.125% 2027	US	0.2322
29786AAN6=	Etsy 0.25% 2028	US	0.3355
298736AL3=	Euronet Worldwide 0.75% 2049	US	0.2176
29978AAE4=	Everbridge 0% 2026	US	0.1259
DEA2LQRA=	Evonik(RAG) 0% 2024	Europe	0.2248
DEA3E44N=	Evonik(RAG) 0% 2026	Europe	0.2192
DEA30VPN=	Evonik(RAG) 1.875% 2029	Europe	0.2470
DEA352B2=	Evonik(RAG) 2.25% 2030	Europe	0.2483
30063PAB1=	Exact Sciences 0.375% 2027	US	0.2372
30063PAC9=	Exact Sciences 0.375% 2028	US	0.3832
30063PAA3=	Exact Sciences 1% 2025	US	0.1197
30212PBE4=	Expedia Group 0% 2026	US	0.3938
VG219365381=	Far East Horizon(Universe) 2.5% 2025	Asia ex Japan	0.1276
SE259123631=	Fastighets AB Balder 3.5% 2028	Europe	0.2669
31188VAB6=	Fastly 0% 2026	US	0.1349
JP263383630=	Ferrotec 0% 2028	Japan	0.0770
338307AD3=	Five9 0.5% 2025	US	0.1760
33835LAA3=	Fiverr 0% 2025	US	0.1771
AU240044374=	Flight Centre Travel 1.625% 2028	Other Markets	0.1107
AU225034770=	Flight Centre Travel 2.5% 2027	Other Markets	0.1121
345370CZ1=	Ford Motor 0% 2026	US	1.0247
531229AQ5=	Formula One Group 2.25% 2027	US	0.2097
358039AB1=	Freshpet 3% 2028	US	0.3043
BE6327660591=	GBL(Sagerpar) 0% 2026	Europe	0.2136
TW265350852=	Gigabyte Technology 0% 2028	Asia ex Japan	0.1408
JE179961423=	Glencore 0% 2025	Europe	0.2894
DEA3KMT5=	Global Fashion Group 1.25% 2028	Europe	0.1216
670704AJ4=	Globus Medical/NuVasive 0.375% 2025	US	0.1846
393657AM3=	Greenbrier 2.875% 2028	US	0.1805
40131MAB5=	Guardant Health 0% 2027	US	0.3405

Qualified Global Conv Hedged (CHF)

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

RIC	Security Name	Region	Weighting SoD 11 Apr 2024
40171VAA8=	Guidewire Software 1.25% 2025	US	0.1940
KY220677966=	H World Group (Trip.com) 1.5% 2027	US	0.2489
44332NAB2=	H World Group 3% 2026	US	0.2539
JP170698002=	H.I.S. Co 0% 2024	Japan	0.0686
405024AB6=	Haemonetics 0% 2026	US	0.1963
40637HAD1=	Halozyme Therapeutics 0.25% 2027	US	0.3032
40637HAF6=	Halozyme Therapeutics 1% 2028	US	0.2977
MX259076412=	Heineken(FEMSA) 2.625% 2026	Europe	0.2298
TW236325075=	Hon Hai Precision 0% 2026	Asia ex Japan	0.2942
US234437313=	Hong Kong Exchange(Citi) 0% 2024	Asia ex Japan	0.0698
443573AD2=	Hubspot 0.375% 2025	US	0.4626
ES234311310=	IAG 1.125% 2028	Europe	0.3561
ES255756583=	Iberdrola 0.8% 2027	Europe	0.2066
JP277431122=	Ibiden 0% 2031	Japan	0.2103
45667GAG8=	Infinera 3.75% 2028	US	0.1721
45765UAB9=	Insight Enterprises 0.75% 2025	US	0.3851
457669AB5=	Insmed 0.75% 2028	US	0.2732
457669AA7=	Insmed 1.75% 2025	US	0.1051
45784PAK7=	Insulet 0.375% 2026	US	0.3606
45826HAB5=	Integer Holdings 2.125% 2028	US	0.3074
457985AM1=	Integra LifeSciences 0.5% 2025	US	0.2351
45867GAD3=	InterDigital 3.5% 2027	US	0.2661
462222AD2=	Ionis Pharmaceuticals 0% 2026	US	0.2662
46267XAE8=	iQIYI 4% 2026	US	0.1700
USIQX0328=	iQIYI 6.5% 2028	US	0.2465
IT269330112=	Italgas(SNAM) 3.25% 2028	Europe	0.2312
465741AN6=	Itron 0% 2026	US	0.1975
LU227037814=	IWG 0.5% 2027	Europe	0.1672
47074LAB1=	Jamf Holding Corp 0.125% 2026	US	0.1419
472145AD3=	Jazz Pharmaceuticals 1.5% 2024	US	0.2431
472145AF8=	Jazz Pharmaceuticals 2% 2026	US	0.4206
GB235146517=	Jet2 1.625% 2026	Europe	0.2130
477143AP6=	JetBlue Airways 0.5% 2026	US	0.2787
JP268231358=	JFE Holdings 0% 2028	Japan	0.2755
477839AB0=	John Bean Technologies 0.25% 2026	US	0.1560
98426TAF3=	JOYY 1.375% 2026	US	0.1729
NL229601989=	Just Eat Takeaway 0% 2025	Europe	0.2571
NL229602179=	Just Eat Takeaway 0.625% 2028	Europe	0.1813
JP277142317=	Kansai Paint 0% 2029	Japan	0.1702
JP277142333=	Kansai Paint 0% 2031	Japan	0.1110
KY215858049=	Kingsoft 0.625% 2025	Asia ex Japan	0.1745
US271334419=	Klepierre(Simon) 3.5% 2026	Europe	0.3607

Qualified Global Conv Hedged (CHF)

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

RIC	Security Name	Region	Weighting SoD 11 Apr 2024
JP272791589=	Kobe Steel 0% 2028	Japan	0.0771
JP272792062=	Kobe Steel 0% 2030	Japan	0.0781
JP241943372=	Koei Tecmo 0% 2024	Japan	0.1284
JP228604933=	Kyoritsu Maintenance 0% 2026	Japan	0.1225
LU256603209=	L`Oreal (Citi) 0% 2028	Europe	0.1312
516544AB9=	Lantheus Holdings 2.625% 2027	US	0.2705
501812AB7=	LCI Industries 1.125% 2026	US	0.1901
DEA289T2=	LEG Immobilien 0.4% 2028	Europe	0.2174
DEA2GSDH=	LEG Immobilien 0.875% 2025	Europe	0.1769
52603BAD9=	LendingTree 0.5% 2025	US	0.1138
HK252339086=	Lenovo Group 2.5% 2029	Asia ex Japan	0.3473
KR264785634=	LG Energy Solutions 1.25% 2028	Asia ex Japan	0.4097
KR264785677=	LG Energy Solutions 1.6% 2030	Asia ex Japan	0.3977
50202MAB8=	Li Auto 0.25% 2028	US	0.4787
531229AP7=	Liberty Media Sirius 3.75% 2028	US	0.2768
HK256066254=	Link REIT 4.5% 2027	Asia ex Japan	0.1819
538034AU3=	Live Nation 2% 2025	US	0.1856
538034BA6=	Live Nation Ent 3.125% 2029	US	0.5034
538146AD3=	LivePerson 0% 2026	US	0.0818
55024UAF6=	Lumentum 0.5% 2028	US	0.2836
55024UAD1=	Lumentum Holdings 0.5% 2026	US	0.3964
US235231557=	LVMH(JPM) 0% 2024	Europe	0.1551
55087PAB0=	Lyft 1.5% 2025	US	0.1629
55405YAB6=	MACOM Technology Solutions 0.25% 2026	US	0.2527
57164YAD9=	Marriott Vacations 0% 2026	US	0.2312
57164YAF4=	Marriott Vacations 3.25% 2027	US	0.2319
KY233356875=	Meituan 0% 2027	Asia ex Japan	0.5964
KY233356905=	Meituan 0% 2028	Asia ex Japan	0.5698
JP228641804=	Menicon 0% 2025	Japan	0.0643
JP235717204=	Mercari 0% 2026	Japan	0.0633
JP235717468=	Mercari 0% 2028	Japan	0.0557
GB234184300=	Mercedes-Benz Group (Barclays) 0% 2025	Europe	0.1826
KY234292005=	MicroPort Scientific 0% 2026	Asia ex Japan	0.1924
594972AE1=	MicroStrategy 0% 2027	US	0.5720
594972AC5=	MicroStrategy 0.75% 2025	US	1.0985
596278AB7=	Middleby 1% 2025	US	0.3961
60937PAD8=	MongoDB 0.25% 2026	US	0.8413
DEA2YPE7=	MTU Aero 0.05% 2027	Europe	0.2097
JP113849550=	Nagoya Railroad 0% 2024	Japan	0.1120
63845RAB3=	National Vision 2.5% 2025	US	0.1320
IT230584290=	Nexi 0% 2028	Europe	0.3923
GB216181972=	Nexi 1.75% 2027	Europe	0.2151

Qualified Global Conv Hedged (CHF)

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

RIC	Security Name	Region	Weighting SoD 11 Apr 2024
653656AB4=	NICE 0% 2025	Other Markets	0.2006
62914VAF3=	NIO Inc 0.5% 2027	US	0.1981
JP183704290=	Nippn Corp 0% 2025	Japan	0.0789
JP238759706=	Nippon Steel 0% 2024	Japan	0.6461
JP238759757=	Nippon Steel 0% 2026	Japan	0.6247
JP238292379=	Nipro Corp 0% 2026	Japan	0.0879
UNKNOWN RIC	Northern Oil & Gas 3.625% 2029	US	0.2707
62886HBD2=	Norwegian Cruise 1.125% 2027	US	0.4422
62886HBK6=	Norwegian Cruise Line 2.5% 2027	US	0.1910
62886HAX9=	Norwegian Cruise Line 5.375% 2025	US	0.2354
TW235824124=	Novatek(UMC) 0% 2026	Asia ex Japan	0.0929
67011XAB9=	Novocure 0% 2025	US	0.2250
629377CG5=	NRG Energy 2.75% 2048	US	0.4447
JP267988030=	NTN 0% 2025	Japan	0.0656
67059NAH1=	Nutanix 0.25% 2027	US	0.3138
JP271701055=	Nxera Pharma 0.25% 2028	Japan	0.1013
GB219045581=	Ocado Group 0.75% 2027	Europe	0.1454
GB209094827=	Ocado Group 0.875% 2025	Europe	0.2879
679295AD7=	Okta 0.125% 2025	US	0.2256
679295AF2=	Okta 0.375% 2026	US	0.2393
68213NAD1=	Omnicell 0.25% 2025	US	0.2322
682189AS4=	ON Semiconductor 0% 2027	US	0.4872
682189AU9=	ON Semiconductor 0.5% 2029	US	0.6190
686688AB8=	Ormat Technologies 2.5% 2027	US	0.1783
JP273021329=	OSG 0% 2030	Japan	0.0674
695127AF7=	Pacira BioSciences 0.75% 2025	US	0.1647
697435AF2=	Palo Alto Networks 0.375% 2025	US	1.5721
JP258410505=	Park24 0% 2028	Japan	0.0960
722304AC6=	PDD Holdings 0% 2025	US	0.3055
70509VAA8=	Pebblebrook Hotel Trust 1.75% 2026	US	0.2916
705573AB9=	Pegasystems 0.75% 2025	US	0.2053
70614WAB6=	Peloton Interactive 0% 2026	US	0.3611
71375UAF8=	Perficient 0.125% 2026	US	0.1397
BE256136988=	Pernod Ricard(GBL) 2.125% 2025	Europe	0.2263
CN235301172=	Pharmaron Beijing CNH 0% 2026	Asia ex Japan	0.0640
CN235239574=	Pharmaron Beijing USD 0% 2026	Asia ex Japan	0.0927
723787AP2=	Pioneer Natural Resources 0.25% 2025	US	0.5906
IT227655259=	Pirelli 0% 2025	Europe	0.2424
KR237648242=	POSCO Holdings Inc. 0% 2026	Asia ex Japan	0.5107
737446AT1=	Post Holdings 2.5% 2027	US	0.2712
69352PAS2=	PPL Corporation 2.875% 2028	US	0.4091
743312AB6=	Progress Software 1% 2026	US	0.1566

Qualified Global Conv Hedged (CHF)

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

RIC	Security Name	Region	Weighting SoD 11 Apr 2024
IT229470400=	Prysmian 0% 2026	Europe	0.4257
FR0013520681=	Puma(Selena) 0% 2025	Europe	0.2187
NL227506199=	Qiagen 0% 2027	Europe	0.1984
NL190822150=	Qiagen 1% 2024	Europe	0.2164
753422AF1=	Rapid7 0.25% 2027	US	0.2254
75737FAE8=	Redfin 0.5% 2027	US	0.1166
JP226707964=	Relo Group 0% 2027	Japan	0.0607
DEA30V8S=	Rheinmetall 1.875% 2028	Europe	0.4007
DEA30V8T=	Rheinmetall 2.25% 2030	Europe	0.4077
76680RAH0=	RingCentral 0% 2026	US	0.2328
76954AAB9=	Rivian Automotive 4.625% 2029	US	0.4895
JP208020943=	ROHM 0% 2024	Japan	0.1119
780153BQ4=	Royal Caribbean Cruises 6% 2025	US	1.3294
FR0014003Z32=	Safran 0% 2028	Europe	0.4000
FR0013513041=	Safran 0.875% 2027	Europe	0.8910
IT267753849=	Saipem 2.875% 2029	Europe	0.3203
US243143497=	Sanofi (JPM)/BASKET 0% 2025	Europe	0.1835
JP272645981=	Sanrio 0% 2028	Japan	0.1117
803607AD2=	Sarepta Therapeutics 1.25% 2027	US	0.5573
ZA254624837=	Sasol 4.5% 2027	Other Markets	0.2958
FR0014000OG2=	Schneider Electric 0% 2026	Europe	0.3672
FR272577102=	Schneider Electric 1.97% 2030	Europe	0.3499
81141RAG5=	Sea Ltd 0.25% 2026	US	0.7588
81141RAF7=	Sea Ltd 2.375% 2025	US	0.5012
JP231594884=	Seino Holdings 0% 2026	Japan	0.0783
JP230776920=	Senko 0% 2025	Japan	0.0650
82452JAB5=	Shift4 Payments 0% 2025	US	0.3219
82452JAD1=	Shift4 Payments 0.5% 2027	US	0.2521
82509LAA5=	Shopify 0.125% 2025	US	0.3700
ZA272583404=	Sibanye-Stillwater 4.25% 2028	Other Markets	0.2653
SG226002529=	Singapore Airlines 1.625% 2025	Asia ex Japan	0.3392
KR260773640=	SK hynix 1.75% 2030	Asia ex Japan	1.2061
CN238341906=	Smoore International (EVE Battery Investment) 0.75% 2026	Asia ex Japan	0.1440
83304AAF3=	Snap 0% 2027	US	0.3951
83304AAH9=	Snap 0.125% 2028	US	0.4833
83304AAB2=	Snap 0.75% 2026	US	0.2007
83417MAD6=	Solaredge Technologies 0% 2025	US	0.2466
842587DP9=	Southern Co 3.875% 2025	US	0.7423
844741BG2=	Southwest Airlines 1.25% 2025	US	0.6874
FR001400F2K3=	Spie 2% 2028	Europe	0.2155
848577AB8=	Spirit Airlines 1% 2026	US	0.1092
84921RAB6=	Spotify Technology 0% 2026	US	0.6080

Qualified Global Conv Hedged (CHF)

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

RIC	Security Name	Region	Weighting SoD 11 Apr 2024
85571BBA2=	Starwood Property 6.75% 2027	US	0.1705
NL221199715=	STMicroelectronics 0% 2025	Europe	0.3504
NL221199723=	STMicroelectronics 0% 2027	Europe	0.3554
86333MAA6=	Stride Inc 1.125% 2027	US	0.2309
86745KAF1=	Sunnova 0.25% 2026	US	0.1179
86745KAH7=	Sunnova 2.625% 2028	US	0.0984
DEA3E46Y=	TAG Immobilien 0.625% 2026	Europe	0.1953
JP270026966=	Taiyo Yuden 0% 2030	Japan	0.1510
JP191558855=	Takashimaya 0% 2028	Japan	0.2057
87874RAD2=	TechTarget 0% 2026	US	0.1683
87918AAF2=	Teladoc Health 1.25% 2027	US	0.3650
539183AA1=	Teladoc/Livongo 0.875% 2025	US	0.2223
JP263186893=	Toho Holdings 0% 2028	Japan	0.0828
JP263516745=	Tokyu 0% 2028	Japan	0.0884
JP263516796=	Tokyu 0% 2030	Japan	0.0901
US257625044=	TotalEnergies(BAML) 0% 2026	Europe	0.1851
DEA3E5KG=	TUI 5% 2028	Europe	0.2761
902252AB1=	Tyler Technologies 0.25% 2026	US	0.2550
90353TAJ9=	Uber Technologies 0% 2025	US	0.5394
FR0013448412=	Ubisoft Entertainment 0% 2024	Europe	0.1129
FR001400DV38=	Ubisoft Entertainment 2.375% 2028	Europe	0.2126
FR001400MA32=	Ubisoft Entertainment 2.875% 2031	Europe	0.2094
BE6322623669=	Umicore 0% 2025	Europe	0.2179
912909AT5=	United States Steel 5% 2026	US	0.4831
91332UAB7=	Unity Software 0% 2026	US	0.4536
91680MAB3=	Upstart Holdings 0.25% 2026	US	0.2192
91688FAB0=	Upwork 0.25% 2026	US	0.1356
91879QAN9=	Vail Resorts 0% 2025	US	0.2285
FR0013444148=	Veolia Environnement 0% 2025	Europe	0.3302
94419LAM3=	Wayfair 0.625% 2025	US	0.3005
94419LAF8=	Wayfair 1% 2026	US	0.3704
94419LAP6=	Wayfair 3.25% 2027	US	0.3727
KY232475498=	Weimob 0% 2026	Asia ex Japan	0.0842
GB233923214=	WH Smith 1.625% 2026	Europe	0.1635
92940WAD1=	WIX.Com 0% 2025	US	0.2282
977852AB8=	Wolfspeed 0.25% 2028	US	0.1858
225447AD3=	Wolfspeed 1.75% 2026	US	0.2319
977852AD4=	Wolfspeed 1.875% 2029	US	0.4179
FR0013526803=	Worldline 0% 2025	Europe	0.2566
FR0013439304=	Worldline 0% 2026	Europe	0.3232
US259660050=	Wynn Macau 4.5% 2029	Asia ex Japan	0.2874
NZ226366725=	Xero 0% 2025	Other Markets	0.2807

Qualified Global Conv Hedged (CHF)

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

RIC	Security Name	Region	Weighting SoD 11 Apr 2024
KY226911286=	Xiaomi 0% 2027	Asia ex Japan	0.3379
DEA3E458=	Zalando 0.05% 2025	Europe	0.2168
DEA3E459=	Zalando 0.625% 2027	Europe	0.2018
KY274270764=	Zhen Ding Technology 0% 2029	Asia ex Japan	0.1900
VG217166322=	Zhongsheng Group 0% 2025	Asia ex Japan	0.1865
48123VAE2=	Ziff Davis 1.75% 2026	US	0.2184
98954MAE1=	Zillow 0.75% 2024	US	0.2905
98954MAG6=	Zillow 1.375% 2026	US	0.2559
98954MAH4=	Zillow Group 2.75% 2025	US	0.2282
98980GAB8=	Zscaler 0.125% 2025	US	0.6506
98980AAB1=	ZTO Express (Cayman) 1.5% 2027	US	0.4166
Cash	Total Cash in USD		0.0070
Cash	Total Cash in CHF		-0.6812

Qualified Global Conv Hedged (CHF)

Index Values since prior rebalancing

Date	EoD Index Value
10-Apr-24	137.56
09-Apr-24	137.98
08-Apr-24	137.97
05-Apr-24	137.44
04-Apr-24	137.69
03-Apr-24	137.87
02-Apr-24	137.86
01-Apr-24	138.51
29-Mar-24	138.79
28-Mar-24	138.70
27-Mar-24	138.98
26-Mar-24	138.54
25-Mar-24	138.49
22-Mar-24	137.98
21-Mar-24	138.26
20-Mar-24	137.41
19-Mar-24	136.79
18-Mar-24	136.77
15-Mar-24	137.01
14-Mar-24	137.17
13-Mar-24	137.94

Qualified Global Conv Hedged (CHF)

Index Changes since prior rebalancing

Date	RIC	Security Name	Region	Action
14-Mar-24	VN233280941=	Vinhomes 3% 2026	Asia ex Japan	DROP from Index at end of day
20-Mar-24	848637AF1=	Splunk 1.125% 2027	US	DROP from Index at end of day
20-Mar-24	848637AD6=	Splunk 1.125% 2025	US	DROP from Index at end of day
20-Mar-24	090040AB2=	Bilibili 1.375% 2026	US	DROP from Index at end of day
21-Mar-24	02156BAD5=	Alteryx 0.5% 2024	US	DROP from Index at end of day
21-Mar-24	02156BAF0=	Alteryx 1% 2026	US	DROP from Index at end of day
26-Mar-24	DEA3H2WP=	Delivery Hero 0.875% 2025	Europe	DROP from Index at end of day
27-Mar-24	LU213303660=	Longfor Group Holdings(Citigroup) 0% 2024	Asia ex Japan	DROP from Index at end of day
27-Mar-24	JP235727820=	DMG Mori 0% 2024	Japan	DROP from Index at end of day
11-Apr-24	76954AAB9=	Rivian Automotive 4.625% 2029	US	ADD to Index for start of day
11-Apr-24	358039AB1=	Freshpet 3% 2028	US	ADD to Index for start of day
11-Apr-24	018802AC2=	Alliant Energy 3.875% 2026	US	ADD to Index for start of day
11-Apr-24	531229AP7=	Liberty Media Sirius 3.75% 2028	US	ADD to Index for start of day

Qualified Global Conv Hedged (CHF)

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