

MONTHLY INDEX UPDATE

Qualified Global Conv Hedged (CHF)

December 2024

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Qualified Global Conv Hedged (CHF)

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

RIC	Security Name	Region	Weighting EoD 11 Dec 2024
FR0013521085=	Accor 0.7% 2027	Europe	0.2353
007973AE0=	Advanced Energy 2.5% 2028	US	0.2440
00827BAB2=	Affirm 0% 2026	US	0.4185
US256560470=	AIA Group(Citi) 0% 2026	Asia ex Japan	0.0751
008911BF5=	Air Canada 4% 2025	Other Markets	0.1311
00922RAD7=	Air Transport 3.875% 2029	US	0.1539
009066AB7=	Airbnb 0% 2026	US	0.7210
00971TAJ0=	Akamai Technologies 0.125% 2025	US	0.4820
00971TAL5=	Akamai Technologies 0.375% 2027	US	0.4524
00971TAN1=	Akamai Technologies 1.125% 2029	US	0.4867
011642AB1=	Alarm.com 0% 2026	US	0.1807
G01719AJ5=	Alibaba 0.5% 2031	US	2.1073
018802AC2=	Alliant Energy 3.875% 2026	US	0.2310
02043QAB3=	Alnylam Pharmaceuticals 1% 2027	US	0.4422
ES215444805=	Amadeus IT Group 1.5% 2025	Europe	0.3932
02376RAF9=	American Airlines 6.5% 2025	US	0.4653
03040WBE4=	American Water Works 3.625% 2026	US	0.4022
AT178607227=	ams-OSRAM 0% 2025	Europe	0.1763
AT225175292=	ams-OSRAM 2.125% 2027	Europe	0.2366
JP241370844=	ANA Holdings 0% 2031	Japan	0.4195
75606DAP6=	Anywhere 0.25% 2026	US	0.1363
04271TAB6=	Array Technologies 1% 2028	US	0.1174
US230698228=	Asahi Holdings 0% 2026	Japan	0.0694
04351PAD3=	Ascendis Pharma 2.25% 2028	US	0.2423
CH0519568=	Avolta AG 0.75% 2026	Europe	0.2139
05464CAB7=	Axon Enterprise 0.5% 2027	US	0.7563
08265TAB5=	Bentley Systems 0.125% 2026	US	0.2567
08265TAD1=	Bentley Systems 0.375% 2027	US	0.2000
090043AD2=	BILL 0% 2027	US	0.1967
09061GAK7=	BioMarin Pharmaceutical 1.25% 2027	US	0.2140
852234AJ2=	Block 0% 2026	US	0.2045
852234AF0=	Block 0.125% 2025	US	0.3927
852234AK9=	Block 0.25% 2027	US	0.1928
093712AK3=	Bloom Energy 3% 2028	US	0.3529
FR0014008OH3=	BNP Paribas 0% 2025	Europe	0.2164
09857LAN8=	Booking Holdings 0.75% 2025	US	0.8710
10806XAD4=	BridgeBio Pharma 2.25% 2029	US	0.2508
10806XAB8=	BridgeBio Pharma 2.5% 2027	US	0.2270
FR001400GVB0=	Bureau Veritas(Wendel) 2.625% 2026	Europe	0.3229
12685JAE5=	Cable One 0% 2026	US	0.2032
143658BV3=	Carnival 5.75% 2027	US	0.9223
HK228786756=	Cathay Pacific 2.75% 2026	Asia ex Japan	0.4071

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RIC	Security Name	Region	Weighting EoD 11 Dec 2024
ES202121233=	Cellnex Telecom 0.5% 2028	Europe	0.3608
ES225758085=	Cellnex Telecom 0.75% 2031	Europe	0.5365
ES259774110=	Cellnex Telecom 2.125% 2030	Europe	0.4316
15189TBD8=	CenterPoint Energy 4.25% 2026	US	0.3939
163092AD1=	Chegg 0.125% 2025	US	0.1336
VG226484086=	China Hongqiao Group 5.25% 2026	Asia ex Japan	0.2345
17243VAB8=	Cinemark 4.5% 2025	US	0.4143
FR0013489739=	Clariane 0.875% 2027	Europe	0.1185
18915MAC1=	Cloudflare 0% 2026	US	0.4793
125896BX7=	CMS Energy 3.375% 2028	US	0.3220
19260QAB3=	Coinbase Global 0.5% 2026	US	0.5615
20717MAB9=	Confluent 0% 2027	US	0.3815
207410AH4=	ConMed 2.25% 2027	US	0.2890
126349AH2=	CSG Systems 3.875% 2028	US	0.1699
JP255056425=	CyberAgent 0% 2029	Japan	0.1015
23282WAC4=	Cytokinetics 3.5% 2027	US	0.2615
JP267637369=	Daifuku 0% 2028	Japan	0.0891
JP267637423=	Daifuku 0% 2030	Japan	0.0915
JP274301619=	Daiwa House 0% 2029	Japan	0.2592
JP274301660=	Daiwa House 0% 2030	Japan	0.2612
23804LAB9=	Datadog 0.125% 2025	US	0.4871
LU274042958=	Davide Campari 2.375% 2029	Europe	0.2138
LU263079540=	Davide Campari(Lagfin) 3.5% 2028	Europe	0.2001
15677JAD0=	Dayforce Inc. 0.25% 2026	US	0.2128
DEA3MP42=	Delivery Hero 1% 2026	Europe	0.2499
DEA254Y9=	Delivery Hero 1% 2027	Europe	0.3247
DEA3H2WQ=	Delivery Hero 1.5% 2028	Europe	0.2669
DEA3MP43=	Delivery Hero 2.125% 2029	Europe	0.1743
DEA30V5R=	Delivery Hero 3.25% 2030	Europe	0.4175
DEA3H2UK=	Deutsche Lufthansa 2% 2025	Europe	0.2424
DEA2G87D=	Deutsche Post 0.05% 2025	Europe	0.3958
US247087036=	Deutsche Telekom(JPM) 0% 2025	Europe	0.2327
252131AK3=	DexCom 0.25% 2025	US	0.4459
252131AM9=	Dexcom 0.375% 2028	US	0.4321
AU248763752=	Dexus 3.5% 2027	Other Markets	0.1268
IT233942600=	DiaSorin 0% 2028	Europe	0.1778
25402DAB8=	DigitalOcean 0% 2026	US	0.5128
26142RAB0=	DraftKings 0% 2028	US	0.4229
26210CAC8=	Dropbox 0% 2026	US	0.2653
26210CAD6=	Dropbox 0% 2028	US	0.2721
26441CBY0=	Duke Energy 4.125% 2026	US	0.6877
FR0014003YP6=	Edenred 0% 2028	Europe	0.1443

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RIC	Security Name	Region	Weighting EoD 11 Dec 2024
FR001400AFJ9=	Elis 2.25% 2029	Europe	0.2032
IT263795261=	ENI 2.95% 2030	Europe	0.4173
194014AB2=	Enovis Corporation 3.875% 2028	US	0.1943
29355AAH0=	Enphase Energy 0% 2026	US	0.2263
29355AAK3=	Enphase Energy 0% 2028	US	0.1847
29415FAD6=	Envista Holdings 1.75% 2028	US	0.1755
SG250591861=	ESR Group(Straits) 3.25% 2028	Asia ex Japan	0.1052
29786AAJ5=	Etsy 0.125% 2026	US	0.2474
29786AAL0=	Etsy 0.125% 2027	US	0.2159
29786AAN6=	Etsy 0.25% 2028	US	0.3172
298736AL3=	Euronet Worldwide 0.75% 2049	US	0.1996
DEA3E44N=	Evonik(RAG) 0% 2026	Europe	0.1962
DEA30VPN=	Evonik(RAG) 1.875% 2029	Europe	0.2165
DEA352B2=	Evonik(RAG) 2.25% 2030	Europe	0.2186
30063PAB1=	Exact Sciences 0.375% 2027	US	0.2054
30063PAC9=	Exact Sciences 0.375% 2028	US	0.2048
30063PAA3=	Exact Sciences 1% 2025	US	0.0963
30212PBE4=	Expedia Group 0% 2026	US	0.3825
VG219365381=	Far East Horizon(Universe) 2.5% 2025	Asia ex Japan	0.1200
SE259123631=	Fastighets AB Balder 3.5% 2028	Europe	0.2483
JP263383630=	Ferrotec 0% 2028	Japan	0.0670
337932AR8=	FirstEnergy 4% 2026	US	0.5791
338307AD3=	Five9 0.5% 2025	US	0.1630
33835LAA3=	Fiverr 0% 2025	US	0.1673
AU225034770=	Flight Centre Travel 2.5% 2027	Other Markets	0.0852
343412AJ1=	Fluor 1.125% 2029	US	0.3041
345370CZ1=	Ford Motor 0% 2026	US	0.8640
531229AQ5=	Formula One Group 2.25% 2027	US	0.2231
358039AB1=	Freshpet 3% 2028	US	0.3409
BE6327660591=	GBL(Sagerpar) 0% 2026	Europe	0.1931
TW265350852=	Gigabyte Technology 0% 2028	Asia ex Japan	0.1140
JE179961423=	Glencore 0% 2025	Europe	0.2372
670704AJ4=	Globus Medical/NuVasive 0.375% 2025	US	0.1707
387328AD9=	Granite Construction 3.75% 2028	US	0.3078
393657AM3=	Greenbrier 2.875% 2028	US	0.1877
40131MAB5=	Guardant Health 0% 2027	US	0.3692
401617AF2=	Guess? 3.75% 2028	US	0.1345
40171VAA8=	Guidewire Software 1.25% 2025	US	0.1616
KY220677966=	H World Group (Trip.com) 1.5% 2027	US	0.2108
44332NAB2=	H World Group 3% 2026	US	0.2067
405024AB6=	Haemonetics 0% 2026	US	0.1077
40637HAD1=	Halozyme Therapeutics 0.25% 2027	US	0.2934

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RIC	Security Name	Region	Weighting EoD 11 Dec 2024
40637HAF6=	Halozyme Therapeutics 1% 2028	US	0.2984
MX259076412=	Heineken(FEMSA) 2.625% 2026	Europe	0.2045
TW236325075=	Hon Hai Precision 0% 2026	Asia ex Japan	0.2446
TW288611327=	Hon Hai Precision 0% 2029	Asia ex Japan	0.2633
443573AD2=	Hubspot 0.375% 2025	US	0.4487
ES234311310=	IAG 1.125% 2028	Europe	0.4012
ES255756583=	Iberdrola 0.8% 2027	Europe	0.1988
JP277431122=	Ibiden 0% 2031	Japan	0.1699
45667GAG8=	Infinera 3.75% 2028	US	0.2153
JP279091213=	INFRONEER Holdings 0% 2029	Japan	0.1478
45765UAB9=	Insight Enterprises 0.75% 2025	US	0.3057
457669AB5=	Insmed 0.75% 2028	US	0.5088
45784PAK7=	Insulet 0.375% 2026	US	0.4013
LU227037814=	Int Workplace Group 0.5% 2027	Europe	0.0733
45826HAB5=	Integer Holdings 2.125% 2028	US	0.3249
457985AM1=	Integra LifeSciences 0.5% 2025	US	0.2129
45867GAD3=	InterDigital 3.5% 2027	US	0.4451
462222AD2=	Ionis Pharmaceuticals 0% 2026	US	0.2380
462222AF7=	Ionis Pharmaceuticals 1.75% 2028	US	0.2262
KY278688330=	iQIYI 6.5% 2028	US	0.2244
IT269330112=	Italgas(SNAM) 3.25% 2028	Europe	0.2144
465741AN6=	Itron 0% 2026	US	0.1874
47074LAB1=	Jamf Holding Corp 0.125% 2026	US	0.1310
472145AF8=	Jazz Pharmaceuticals 2% 2026	US	0.3905
G8208BAA9=	JD.com 0.25% 2029	US	0.8541
GB235146517=	Jet2 1.625% 2026	Europe	0.1764
477143AP6=	JetBlue Airways 0.5% 2026	US	0.1171
JP268231358=	JFE Holdings 0% 2028	Japan	0.2230
477839AB0=	John Bean Technologies 0.25% 2026	US	0.1520
NL229601989=	Just Eat Takeaway 0% 2025	Europe	0.2347
NL229602179=	Just Eat Takeaway 0.625% 2028	Europe	0.1822
JP277142317=	Kansai Paint 0% 2029	Japan	0.1552
JP277142333=	Kansai Paint 0% 2031	Japan	0.1032
JP292052243=	Kasumigaseki Capital 0% 2029	Japan	0.0519
KY215858049=	Kingsoft 0.625% 2025	Asia ex Japan	0.1706
US271334419=	Klepierre(Simon) 3.5% 2026	Europe	0.3307
JP272791589=	Kobe Steel 0% 2028	Japan	0.0625
JP272792062=	Kobe Steel 0% 2030	Japan	0.0625
JP228604933=	Kyoritsu Maintenance 0% 2026	Japan	0.0931
LU256603209=	L`Oreal (Citi) 0% 2028	Europe	0.1080
516544AB9=	Lantheus Holdings 2.625% 2027	US	0.3016
501812AB7=	LCI Industries 1.125% 2026	US	0.1786

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RIC	Security Name	Region	Weighting EoD 11 Dec 2024
DEA289T2=	LEG Immobilien 0.4% 2028	Europe	0.2008
DEA2GSDH=	LEG Immobilien 0.875% 2025	Europe	0.1589
DEA3L21D=	LEG Immobilien 1% 2030	Europe	0.2110
HK252339086=	Lenovo Group 2.5% 2029	Asia ex Japan	0.3235
KR264785634=	LG Energy Solutions 1.25% 2028	Asia ex Japan	0.3767
KR264785677=	LG Energy Solutions 1.6% 2030	Asia ex Japan	0.3607
50202MAB8=	Li Auto 0.25% 2028	US	0.3699
HK256066254=	Link REIT 4.5% 2027	Asia ex Japan	0.1643
538034AU3=	Live Nation 2% 2025	US	0.1962
538034BA6=	Live Nation Ent 3.125% 2029	US	0.5465
538146AD3=	LivePerson 0% 2026	US	0.0600
55024UAF6=	Lumentum 0.5% 2028	US	0.3258
55024UAH2=	Lumentum 1.5% 2029	US	0.3370
55024UAD1=	Lumentum Holdings 0.5% 2026	US	0.4553
US278291251=	LVMH(Citi) 1% 2029	Europe	0.1515
55087PAB0=	Lyft 1.5% 2025	US	0.1468
55405YAB6=	MACOM Technology Solutions 0.25% 2026	US	0.2925
57164YAD9=	Marriott Vacations 0% 2026	US	0.2103
57164YAF4=	Marriott Vacations 3.25% 2027	US	0.2128
KY233356875=	Meituan 0% 2027	Asia ex Japan	0.5595
KY233356905=	Meituan 0% 2028	Asia ex Japan	0.5481
JP228641804=	Menicon 0% 2025	Japan	0.0578
JP235717204=	Mercari 0% 2026	Japan	0.0317
JP235717468=	Mercari 0% 2028	Japan	0.0336
GB234184300=	Mercedes-Benz Group (Barclays) 0% 2025	Europe	0.1503
594972AE1=	MicroStrategy 0% 2027	US	1.1706
596278AB7=	Middleby 1% 2025	US	0.3380
DEA2YPE7=	MTU Aero 0.05% 2027	Europe	0.2113
JP282920476=	Nagoya Railroad 0% 2033	Japan	0.0644
JP282920492=	Nagoya Railroad 0% 2034	Japan	0.0647
IT230584290=	Nexi 0% 2028	Europe	0.3547
GB216181972=	Nexi 1.75% 2027	Europe	0.1921
653656AB4=	NICE 0% 2025	Other Markets	0.1702
62914VAJ5=	NIO 3.875% 2029	US	0.1711
62914VAK2=	NIO 4.625% 2030	US	0.1595
62914VAF3=	NIO Inc 0.5% 2027	US	0.1911
JP183704290=	Nippon Corp 0% 2025	Japan	0.0660
JP238292379=	Nipro Corp 0% 2026	Japan	0.0805
UNKNOWN RIC	Northern Oil & Gas 3.625% 2029	US	0.2406
62886HBD2=	Norwegian Cruise 1.125% 2027	US	0.4712
62886HBK6=	Norwegian Cruise Line 2.5% 2027	US	0.1984
62886HAX9=	Norwegian Cruise Line 5.375% 2025	US	0.2660

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RIC	Security Name	Region	Weighting EoD 11 Dec 2024
TW235824124=	Novatek(UMC) 0% 2026	Asia ex Japan	0.0747
67011XAB9=	Novocure 0% 2025	US	0.2058
629377CG5=	NRG Energy 2.75% 2048	US	0.2089
JP267988030=	NTN 0% 2025	Japan	0.0552
67059NAH1=	Nutanix 0.25% 2027	US	0.2761
JP271701055=	Nxera Pharma 0.25% 2028	Japan	0.0798
GB219045581=	Ocado Group 0.75% 2027	Europe	0.1453
679295AD7=	Okta 0.125% 2025	US	0.1892
682189AS4=	ON Semiconductor 0% 2027	US	0.4277
682189AU9=	ON Semiconductor 0.5% 2029	US	0.5579
686688AB8=	Ormat Technologies 2.5% 2027	US	0.1758
JP273021329=	OSG 0% 2030	Japan	0.0575
69553PAD2=	PagerDuty 1.5% 2028	US	0.1576
697435AF2=	Palo Alto Networks 0.375% 2025	US	0.9885
JP258410505=	Park24 0% 2028	Japan	0.0861
722304AC6=	PDD Holdings 0% 2025	US	0.2738
70509VAA8=	Pebblebrook Hotel Trust 1.75% 2026	US	0.2734
705573AB9=	Pegasystems 0.75% 2025	US	0.1783
BE256136988=	Pernod Ricard(GBL) 2.125% 2025	Europe	0.1992
CN285974623=	Ping An Insurance 0.875% 2029	Asia ex Japan	1.6390
IT227655259=	Pirelli 0% 2025	Europe	0.2063
737446AT1=	Post Holdings 2.5% 2027	US	0.2668
69352PAS2=	PPL Corporation 2.875% 2028	US	0.4072
743312AB6=	Progress Software 1% 2026	US	0.1735
FR0013520681=	Puma(Selena) 0% 2025	Europe	0.1973
NL227506199=	Qiagen 0% 2027	Europe	0.1824
NL289817557=	Qiagen 2.5% 2031	Europe	0.1982
TW289414959=	Quanta Computer 0% 2029	Asia ex Japan	0.4018
753422AF1=	Rapid7 0.25% 2027	US	0.2116
75737FAE8=	Redfin 0.5% 2027	US	0.1466
JP226707964=	Relo Group 0% 2027	Japan	0.0551
JP280927589=	Resonac Holdings 0% 2028	Japan	0.2894
DEA30V8S=	Rheinmetall 1.875% 2028	Europe	0.4083
DEA30V8T=	Rheinmetall 2.25% 2030	Europe	0.4165
76680RAH0=	RingCentral 0% 2026	US	0.2167
76954AAD5=	Rivian Automotive 3.625% 2030	US	0.6144
76954AAB9=	Rivian Automotive 4.625% 2029	US	0.6086
JP279962168=	ROHM 0% 2029	Japan	0.2448
JP279962206=	ROHM 0% 2031	Japan	0.2390
780153BQ4=	Royal Caribbean Cruises 6% 2025	US	0.6128
FR0014003Z32=	Safran 0% 2028	Europe	0.3593
IT267753849=	Saipem 2.875% 2029	Europe	0.2952

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RIC	Security Name	Region	Weighting EoD 11 Dec 2024
JP272645981=	Sanrio 0% 2028	Japan	0.1390
803607AD2=	Sarepta Therapeutics 1.25% 2027	US	0.4895
ZA254624837=	Sasol 4.5% 2027	Other Markets	0.2619
JP285724031=	SBI Holdings 0% 2031	Japan	0.2715
FR001400R1R6=	Schneider Electric 1.625% 2031	Europe	0.3283
FR272577102=	Schneider Electric 1.97% 2030	Europe	0.3397
81141RAG5=	Sea Ltd 0.25% 2026	US	0.5592
81141RAF7=	Sea Ltd 2.375% 2025	US	0.5963
81180WBL4=	Seagate Technology 3.5% 2028	US	0.7563
JP231594884=	Seino Holdings 0% 2026	Japan	0.0770
JP230776920=	Senko 0% 2025	Japan	0.0595
82452JAB5=	Shift4 Payments 0% 2025	US	0.3507
82452JAD1=	Shift4 Payments 0.5% 2027	US	0.2618
82509LAA5=	Shopify 0.125% 2025	US	0.3695
ZA272583404=	Sibanye-Stillwater 4.25% 2028	Other Markets	0.2074
SG226002529=	Singapore Airlines 1.625% 2025	Asia ex Japan	0.3190
531229AP7=	Sirius XM Holdings 3.75% 2028	US	0.2384
KR260773640=	SK hynix 1.75% 2030	Asia ex Japan	0.9848
83304AAF3=	Snap 0% 2027	US	0.3813
83304AAH9=	Snap 0.125% 2028	US	0.4729
83417MAD6=	Solaredge Technologies 0% 2025	US	0.1240
842587DP9=	Southern Co 3.875% 2025	US	0.7110
844741BG2=	Southwest Airlines 1.25% 2025	US	0.6358
FR001400F2K3=	Spie 2% 2028	Europe	0.1798
84921RAB6=	Spotify Technology 0% 2026	US	0.6256
85571BBA2=	Starwood Property 6.75% 2027	US	0.1591
NL221199715=	STMicroelectronics 0% 2025	Europe	0.2788
NL221199723=	STMicroelectronics 0% 2027	Europe	0.2751
86333MAA6=	Stride Inc 1.125% 2027	US	0.3332
86745KAF1=	Sunnova 0.25% 2026	US	0.1394
86745KAH7=	Sunnova 2.625% 2028	US	0.0984
DEA3E46Y=	TAG Immobilien 0.625% 2026	Europe	0.1804
JP270026966=	Taiyo Yuden 0% 2030	Japan	0.1213
JP191558855=	Takashimaya 0% 2028	Japan	0.1886
87874RAD2=	TechTarget 0% 2026	US	0.1563
87918AAF2=	Teladoc Health 1.25% 2027	US	0.3335
539183AA1=	Teladoc/Livongo 0.875% 2025	US	0.2062
AU286296149=	Telix Pharma 2.375% 2029	Other Markets	0.1922
US268883720=	Tencent(GS) 0% 2027	Asia ex Japan	0.1372
88162GAB9=	Tetra Tech Inc 2.25% 2028	US	0.2714
JP263186893=	Toho Holdings 0% 2028	Japan	0.0508
JP263516745=	Tokyu 0% 2028	Japan	0.0766

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RIC	Security Name	Region	Weighting EoD 11 Dec 2024
JP263516796=	Tokyu 0% 2030	Japan	0.0779
JP283337251=	TORIDOLL Holdings 0% 2031	Japan	0.0586
US257625044=	TotalEnergies(BAML) 0% 2026	Europe	0.1479
89377MAB5=	Transmedics Group 1.5% 2028	US	0.1882
DEA383JQ=	TUI 1.95% 2031	Europe	0.2387
902252AB1=	Tyler Technologies 0.25% 2026	US	0.2994
90353TAJ9=	Uber Technologies 0% 2025	US	0.4469
FR001400DV38=	Ubisoft Entertainment 2.375% 2028	Europe	0.1764
FR001400MA32=	Ubisoft Entertainment 2.875% 2031	Europe	0.1713
BE6322623669=	Umicore 0% 2025	Europe	0.1963
912909AT5=	United States Steel 5% 2026	US	0.3599
91332UAB7=	Unity Software 0% 2026	US	0.4298
91680MAB3=	Upstart Holdings 0.25% 2026	US	0.1050
91688FAB0=	Upwork 0.25% 2026	US	0.1279
91879QAN9=	Vail Resorts 0% 2025	US	0.2077
92277GAZ0=	Ventas 3.75% 2026	US	0.3858
928298AR9=	Vishay Intertech 2.25% 2030	US	0.2656
94419LAF8=	Wayfair 1% 2026	US	0.2638
94419LAP6=	Wayfair 3.25% 2027	US	0.3145
94419LAR2=	Wayfair 3.5% 2028	US	0.3791
958102AT2=	Western Digital 3% 2028	US	0.9157
GB233923214=	WH Smith 1.625% 2026	Europe	0.1512
TW285349311=	Wiwynn 0% 2029	Asia ex Japan	0.2470
92940WAD1=	WIX.Com 0% 2025	US	0.2138
977852AB8=	Wolfspeed 0.25% 2028	US	0.1359
225447AD3=	Wolfspeed 1.75% 2026	US	0.1950
977852AD4=	Wolfspeed 1.875% 2029	US	0.2923
98139AAD7=	Workiva 1.25% 2028	US	0.2779
98149GAB6=	World Kinect 3.25% 2028	US	0.1570
FR0013526803=	Worldline 0% 2025	Europe	0.1545
FR0013439304=	Worldline 0% 2026	Europe	0.2795
CN291909965=	WuXi AppTec 0% 2025	Asia ex Japan	0.1889
US259660050=	Wynn Macau 4.5% 2029	Asia ex Japan	0.2368
NZ283436535=	Xero 1.625% 2031	Other Markets	0.4101
KY226911286=	Xiaomi 0% 2027	Asia ex Japan	0.3485
CN290899273=	Yankuang Energy Group 3.5% 2029	Asia ex Japan	0.1887
DEA3E458=	Zalando 0.05% 2025	Europe	0.1575
DEA3E459=	Zalando 0.625% 2027	Europe	0.1854
KY274270764=	Zhen Ding Technology 0% 2029	Asia ex Japan	0.1620
VG217166322=	Zhongsheng Group 0% 2025	Asia ex Japan	0.1764
CN284952065=	Zijin Mining Group 1% 2029	Asia ex Japan	0.7854
98954MAH4=	Zillow Group 2.75% 2025	US	0.2026

Qualified Global Conv Hedged (CHF)

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

RIC	Security Name	Region	Weighting EoD 11 Dec 2024
98980GAB8=	Zscaler 0.125% 2025	US	0.6160
98980AAB1=	ZTO Express (Cayman) 1.5% 2027	US	0.3769
Cash	Total Cash in USD		2.2415
Cash	Total Cash in GBP		0.0270
Cash	Total Cash in JPY		0.2261
Cash	Total Cash in CHF		-0.3518
Cash	Total Cash in AUD		0.0864
Cash	Total Cash in HKD		0.0988
Cash	Total Cash in SGD		0.0020
Cash	Total Cash in EUR		0.8281

Qualified Global Conv Hedged (CHF)

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

RIC	Security Name	Region	Weighting SoD 12 Dec 2024
FR0013521085=	Accor 0.7% 2027	Europe	0.2419
007973AE0=	Advanced Energy 2.5% 2028	US	0.2508
00827BAB2=	Affirm 0% 2026	US	0.4302
US256560470=	AIA Group(Citi) 0% 2026	Asia ex Japan	0.0772
008911BF5=	Air Canada 4% 2025	Other Markets	0.1348
00922RAD7=	Air Transport 3.875% 2029	US	0.1582
009066AB7=	Airbnb 0% 2026	US	0.7411
00971TAJ0=	Akamai Technologies 0.125% 2025	US	0.4955
00971TAL5=	Akamai Technologies 0.375% 2027	US	0.4650
00971TAN1=	Akamai Technologies 1.125% 2029	US	0.5003
011642AB1=	Alarm.com 0% 2026	US	0.1858
G01719AJ5=	Alibaba 0.5% 2031	US	2.1662
018802AC2=	Alliant Energy 3.875% 2026	US	0.2374
02043QAB3=	Alnylam Pharmaceuticals 1% 2027	US	0.4546
ES215444805=	Amadeus IT Group 1.5% 2025	Europe	0.4043
02376RAF9=	American Airlines 6.5% 2025	US	0.4784
03040WBE4=	American Water Works 3.625% 2026	US	0.4135
AT178607227=	ams-OSRAM 0% 2025	Europe	0.1812
AT225175292=	ams-OSRAM 2.125% 2027	Europe	0.2433
JP241370844=	ANA Holdings 0% 2031	Japan	0.4312
75606DAP6=	Anywhere 0.25% 2026	US	0.1401
04271TAB6=	Array Technologies 1% 2028	US	0.1207
US230698228=	Asahi Holdings 0% 2026	Japan	0.0713
04351PAD3=	Ascendis Pharma 2.25% 2028	US	0.2491
CH0519568=	Avolta AG 0.75% 2026	Europe	0.2198
05464CAB7=	Axon Enterprise 0.5% 2027	US	0.7774
08265TAB5=	Bentley Systems 0.125% 2026	US	0.2639
08265TAD1=	Bentley Systems 0.375% 2027	US	0.2056
09061GAK7=	BioMarin Pharmaceutical 1.25% 2027	US	0.2200
852234AJ2=	Block 0% 2026	US	0.2102
852234AF0=	Block 0.125% 2025	US	0.4036
852234AK9=	Block 0.25% 2027	US	0.1982
093712AK3=	Bloom Energy 3% 2028	US	0.3628
FR0014008OH3=	BNP Paribas 0% 2025	Europe	0.2224
09857LAN8=	Booking Holdings 0.75% 2025	US	0.8953
10806XAD4=	BridgeBio Pharma 2.25% 2029	US	0.2578
10806XAB8=	BridgeBio Pharma 2.5% 2027	US	0.2333
FR001400GVB0=	Bureau Veritas(Wendel) 2.625% 2026	Europe	0.3320
12685JAE5=	Cable One 0% 2026	US	0.2089
143658BV3=	Carnival 5.75% 2027	US	0.9482
HK228786756=	Cathay Pacific 2.75% 2026	Asia ex Japan	0.4185
ES202121233=	Cellnex Telecom 0.5% 2028	Europe	0.3709

Qualified Global Conv Hedged (CHF)

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

RIC	Security Name	Region	Weighting SoD 12 Dec 2024
ES225758085=	Cellnex Telecom 0.75% 2031	Europe	0.5515
ES259774110=	Cellnex Telecom 2.125% 2030	Europe	0.4437
15189TBD8=	CenterPoint Energy 4.25% 2026	US	0.4049
163092AD1=	Chegg 0.125% 2025	US	0.1373
VG226484086=	China Hongqiao Group 5.25% 2026	Asia ex Japan	0.2411
17243VAB8=	Cinemark 4.5% 2025	US	0.4259
FR0013489739=	Clariane 0.875% 2027	Europe	0.1218
18915MAC1=	Cloudflare 0% 2026	US	0.4927
125896BX7=	CMS Energy 3.375% 2028	US	0.3310
19260QAB3=	Coinbase Global 0.5% 2026	US	0.5772
20717MAB9=	Confluent 0% 2027	US	0.3921
207410AH4=	ConMed 2.25% 2027	US	0.2971
126349AH2=	CSG Systems 3.875% 2028	US	0.1747
JP255056425=	CyberAgent 0% 2029	Japan	0.1043
23282WAC4=	Cytokinetics 3.5% 2027	US	0.2688
JP267637369=	Daifuku 0% 2028	Japan	0.0916
JP267637423=	Daifuku 0% 2030	Japan	0.0940
JP274301619=	Daiwa House 0% 2029	Japan	0.2664
JP274301660=	Daiwa House 0% 2030	Japan	0.2685
23804LAB9=	Datadog 0.125% 2025	US	0.5008
LU274042958=	Davide Campari 2.375% 2029	Europe	0.2198
LU263079540=	Davide Campari(Lagfin) 3.5% 2028	Europe	0.2058
15677JAD0=	Dayforce Inc. 0.25% 2026	US	0.2188
DEA3MP42=	Delivery Hero 1% 2026	Europe	0.2569
DEA254Y9=	Delivery Hero 1% 2027	Europe	0.3338
DEA3H2WQ=	Delivery Hero 1.5% 2028	Europe	0.2744
DEA3MP43=	Delivery Hero 2.125% 2029	Europe	0.1792
DEA30V5R=	Delivery Hero 3.25% 2030	Europe	0.4293
DEA3H2UK=	Deutsche Lufthansa 2% 2025	Europe	0.2492
DEA2G87D=	Deutsche Post 0.05% 2025	Europe	0.4069
US247087036=	Deutsche Telekom(JPM) 0% 2025	Europe	0.2392
252131AK3=	DexCom 0.25% 2025	US	0.4583
252131AM9=	Dexcom 0.375% 2028	US	0.4442
AU248763752=	Dexus 3.5% 2027	Other Markets	0.1304
IT233942600=	DiaSorin 0% 2028	Europe	0.1828
25402DAB8=	DigitalOcean 0% 2026	US	0.5271
26142RAB0=	DraftKings 0% 2028	US	0.4347
26210CAC8=	Dropbox 0% 2026	US	0.2727
26210CAD6=	Dropbox 0% 2028	US	0.2797
26441CBY0=	Duke Energy 4.125% 2026	US	0.7070
FR0014003YP6=	Edenred 0% 2028	Europe	0.1484
FR001400AFJ9=	Elis 2.25% 2029	Europe	0.2089

Qualified Global Conv Hedged (CHF)

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

RIC	Security Name	Region	Weighting SoD 12 Dec 2024
IT263795261=	ENI 2.95% 2030	Europe	0.4290
194014AB2=	Enovis Corporation 3.875% 2028	US	0.1997
29355AAH0=	Enphase Energy 0% 2026	US	0.2326
29355AAK3=	Enphase Energy 0% 2028	US	0.1899
29415FAD6=	Envista Holdings 1.75% 2028	US	0.1804
SG250591861=	ESR Group(Straits) 3.25% 2028	Asia ex Japan	0.1082
29786AAJ5=	Etsy 0.125% 2026	US	0.2543
29786AAL0=	Etsy 0.125% 2027	US	0.2220
29786AAN6=	Etsy 0.25% 2028	US	0.3260
298736AL3=	Euronet Worldwide 0.75% 2049	US	0.2051
DEA3E44N=	Evonik(RAG) 0% 2026	Europe	0.2017
DEA30VPN=	Evonik(RAG) 1.875% 2029	Europe	0.2226
DEA352B2=	Evonik(RAG) 2.25% 2030	Europe	0.2248
30063PAB1=	Exact Sciences 0.375% 2027	US	0.2112
30063PAC9=	Exact Sciences 0.375% 2028	US	0.2106
30063PAA3=	Exact Sciences 1% 2025	US	0.0990
30212PBE4=	Expedia Group 0% 2026	US	0.3932
VG219365381=	Far East Horizon(Universe) 2.5% 2025	Asia ex Japan	0.1234
SE259123631=	Fastighets AB Balder 3.5% 2028	Europe	0.2553
JP263383630=	Ferrotec 0% 2028	Japan	0.0688
337932AR8=	FirstEnergy 4% 2026	US	0.5953
338307AD3=	Five9 0.5% 2025	US	0.1675
33835LAA3=	Fiverr 0% 2025	US	0.1720
AU225034770=	Flight Centre Travel 2.5% 2027	Other Markets	0.0876
343412AJ1=	Fluor 1.125% 2029	US	0.3126
345370CZ1=	Ford Motor 0% 2026	US	0.8881
531229AQ5=	Formula One Group 2.25% 2027	US	0.2293
358039AB1=	Freshpet 3% 2028	US	0.3504
BE6327660591=	GBL(Sagerpar) 0% 2026	Europe	0.1985
TW265350852=	Gigabyte Technology 0% 2028	Asia ex Japan	0.1171
JE179961423=	Glencore 0% 2025	Europe	0.2438
670704AJ4=	Globus Medical/NuVasive 0.375% 2025	US	0.1755
387328AD9=	Granite Construction 3.75% 2028	US	0.3164
393657AM3=	Greenbrier 2.875% 2028	US	0.1930
40131MAB5=	Guardant Health 0% 2027	US	0.3796
401617AF2=	Guess? 3.75% 2028	US	0.1383
40171VAA8=	Guidewire Software 1.25% 2025	US	0.1662
KY220677966=	H World Group (Trip.com) 1.5% 2027	US	0.2167
44332NAB2=	H World Group 3% 2026	US	0.2125
405024AB6=	Haemonetics 0% 2026	US	0.1107
40637HAD1=	Halozyme Therapeutics 0.25% 2027	US	0.3016
40637HAF6=	Halozyme Therapeutics 1% 2028	US	0.3067

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

RIC	Security Name	Region	Weighting SoD 12 Dec 2024
MX259076412=	Heineken(FEMSA) 2.625% 2026	Europe	0.2103
TW236325075=	Hon Hai Precision 0% 2026	Asia ex Japan	0.2515
TW288611327=	Hon Hai Precision 0% 2029	Asia ex Japan	0.2706
443573AD2=	Hubspot 0.375% 2025	US	0.4613
ES234311310=	IAG 1.125% 2028	Europe	0.4124
ES255756583=	Iberdrola 0.8% 2027	Europe	0.2044
JP277431122=	Ibiden 0% 2031	Japan	0.1746
45667GAG8=	Infinera 3.75% 2028	US	0.2214
JP279091213=	INFRONEER Holdings 0% 2029	Japan	0.1519
45765UAB9=	Insight Enterprises 0.75% 2025	US	0.3142
457669AB5=	Insmed 0.75% 2028	US	0.5230
45784PAK7=	Insulet 0.375% 2026	US	0.4126
LU227037814=	Int Workplace Group 0.5% 2027	Europe	0.0754
45826HAB5=	Integer Holdings 2.125% 2028	US	0.3340
457985AM1=	Integra LifeSciences 0.5% 2025	US	0.2188
45867GAD3=	InterDigital 3.5% 2027	US	0.4575
462222AD2=	Ionis Pharmaceuticals 0% 2026	US	0.2447
462222AF7=	Ionis Pharmaceuticals 1.75% 2028	US	0.2326
KY278688330=	iQIYI 6.5% 2028	US	0.2307
IT269330112=	Italgas(SNAM) 3.25% 2028	Europe	0.2205
465741AN6=	Itron 0% 2026	US	0.1926
47074LAB1=	Jamf Holding Corp 0.125% 2026	US	0.1346
472145AF8=	Jazz Pharmaceuticals 2% 2026	US	0.4014
G8208BAA9=	JD.com 0.25% 2029	US	0.8780
GB235146517=	Jet2 1.625% 2026	Europe	0.1814
477143AP6=	JetBlue Airways 0.5% 2026	US	0.1204
JP268231358=	JFE Holdings 0% 2028	Japan	0.2292
477839AB0=	John Bean Technologies 0.25% 2026	US	0.1562
NL229601989=	Just Eat Takeaway 0% 2025	Europe	0.2412
NL229602179=	Just Eat Takeaway 0.625% 2028	Europe	0.1873
JP277142317=	Kansai Paint 0% 2029	Japan	0.1595
JP277142333=	Kansai Paint 0% 2031	Japan	0.1060
JP292052243=	Kasumigaseki Capital 0% 2029	Japan	0.0534
KY215858049=	Kingsoft 0.625% 2025	Asia ex Japan	0.1753
US271334419=	Klepierre(Simon) 3.5% 2026	Europe	0.3401
JP272791589=	Kobe Steel 0% 2028	Japan	0.0643
JP272792062=	Kobe Steel 0% 2030	Japan	0.0643
JP228604933=	Kyoritsu Maintenance 0% 2026	Japan	0.0957
LU256603209=	L`Oreal (Citi) 0% 2028	Europe	0.1110
516544AB9=	Lantheus Holdings 2.625% 2027	US	0.3100
501812AB7=	LCI Industries 1.125% 2026	US	0.1836
DEA289T2=	LEG Immobilien 0.4% 2028	Europe	0.2064

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

RIC	Security Name	Region	Weighting SoD 12 Dec 2024
DEA2GSDH=	LEG Immobilien 0.875% 2025	Europe	0.1634
DEA3L21D=	LEG Immobilien 1% 2030	Europe	0.3037
HK252339086=	Lenovo Group 2.5% 2029	Asia ex Japan	0.3326
KR264785634=	LG Energy Solutions 1.25% 2028	Asia ex Japan	0.3873
KR264785677=	LG Energy Solutions 1.6% 2030	Asia ex Japan	0.3708
50202MAB8=	Li Auto 0.25% 2028	US	0.3803
HK256066254=	Link REIT 4.5% 2027	Asia ex Japan	0.1690
538034AU3=	Live Nation 2% 2025	US	0.2017
538034BA6=	Live Nation Ent 3.125% 2029	US	0.5618
538146AD3=	LivePerson 0% 2026	US	0.0616
55024UAF6=	Lumentum 0.5% 2028	US	0.3349
55024UAH2=	Lumentum 1.5% 2029	US	0.3464
55024UAD1=	Lumentum Holdings 0.5% 2026	US	0.4680
US278291251=	LVMH(Citi) 1% 2029	Europe	0.1557
55087PAB0=	Lyft 1.5% 2025	US	0.1509
55405YAB6=	MACOM Technology Solutions 0.25% 2026	US	0.3007
57164YAD9=	Marriott Vacations 0% 2026	US	0.2162
57164YAF4=	Marriott Vacations 3.25% 2027	US	0.2188
KY233356875=	Meituan 0% 2027	Asia ex Japan	0.5751
KY233356905=	Meituan 0% 2028	Asia ex Japan	0.5634
JP228641804=	Menicon 0% 2025	Japan	0.0594
JP235717204=	Mercari 0% 2026	Japan	0.0326
JP235717468=	Mercari 0% 2028	Japan	0.0346
GB234184300=	Mercedes-Benz Group (Barclays) 0% 2025	Europe	0.1545
594972AE1=	MicroStrategy 0% 2027	US	1.2033
596278AB7=	Middleby 1% 2025	US	0.3475
DEA2YPE7=	MTU Aero 0.05% 2027	Europe	0.2172
JP282920476=	Nagoya Railroad 0% 2033	Japan	0.0662
JP282920492=	Nagoya Railroad 0% 2034	Japan	0.0665
IT230584290=	Nexi 0% 2028	Europe	0.3647
GB216181972=	Nexi 1.75% 2027	Europe	0.1975
653656AB4=	NICE 0% 2025	Other Markets	0.1750
62914VAJ5=	NIO 3.875% 2029	US	0.1759
62914VAK2=	NIO 4.625% 2030	US	0.1640
62914VAF3=	NIO Inc 0.5% 2027	US	0.1965
JP183704290=	Nippon Corp 0% 2025	Japan	0.0678
JP238292379=	Nipro Corp 0% 2026	Japan	0.0827
UNKNOWN RIC	Northern Oil & Gas 3.625% 2029	US	0.2474
62886HBD2=	Norwegian Cruise 1.125% 2027	US	0.4844
62886HBK6=	Norwegian Cruise Line 2.5% 2027	US	0.2040
62886HAX9=	Norwegian Cruise Line 5.375% 2025	US	0.2734
TW235824124=	Novatek(UMC) 0% 2026	Asia ex Japan	0.0768

Qualified Global Conv Hedged (CHF)

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

RIC	Security Name	Region	Weighting SoD 12 Dec 2024
67011XAB9=	Novocure 0% 2025	US	0.2116
629377CG5=	NRG Energy 2.75% 2048	US	0.2147
JP267988030=	NTN 0% 2025	Japan	0.0568
67059NAH1=	Nutanix 0.25% 2027	US	0.2838
JP271701055=	Nxera Pharma 0.25% 2028	Japan	0.0820
GB219045581=	Ocado Group 0.75% 2027	Europe	0.1494
679295AD7=	Okta 0.125% 2025	US	0.1945
682189AS4=	ON Semiconductor 0% 2027	US	0.4397
682189AU9=	ON Semiconductor 0.5% 2029	US	0.5735
686688AB8=	Ormat Technologies 2.5% 2027	US	0.1807
JP273021329=	OSG 0% 2030	Japan	0.0591
69553PAD2=	PagerDuty 1.5% 2028	US	0.1620
697435AF2=	Palo Alto Networks 0.375% 2025	US	1.0162
JP258410505=	Park24 0% 2028	Japan	0.0885
722304AC6=	PDD Holdings 0% 2025	US	0.2814
70509VAA8=	Pebblebrook Hotel Trust 1.75% 2026	US	0.2811
705573AB9=	Pegasystems 0.75% 2025	US	0.1833
BE256136988=	Pernod Ricard(GBL) 2.125% 2025	Europe	0.2048
CN285974623=	Ping An Insurance 0.875% 2029	Asia ex Japan	1.6848
IT227655259=	Pirelli 0% 2025	Europe	0.2121
737446AT1=	Post Holdings 2.5% 2027	US	0.2742
69352PAS2=	PPL Corporation 2.875% 2028	US	0.4186
743312AB6=	Progress Software 1% 2026	US	0.1783
FR0013520681=	Puma(Selena) 0% 2025	Europe	0.2029
NL227506199=	Qiagen 0% 2027	Europe	0.1875
NL289817557=	Qiagen 2.5% 2031	Europe	0.2037
TW289414959=	Quanta Computer 0% 2029	Asia ex Japan	0.4130
753422AF1=	Rapid7 0.25% 2027	US	0.2175
75737FAE8=	Redfin 0.5% 2027	US	0.1507
JP226707964=	Relo Group 0% 2027	Japan	0.0567
JP280927589=	Resonac Holdings 0% 2028	Japan	0.2975
DEA30V8S=	Rheinmetall 1.875% 2028	Europe	0.4198
DEA30V8T=	Rheinmetall 2.25% 2030	Europe	0.4281
76680RAH0=	RingCentral 0% 2026	US	0.2227
76954AAD5=	Rivian Automotive 3.625% 2030	US	0.6316
76954AAB9=	Rivian Automotive 4.625% 2029	US	0.6257
JP279962168=	ROHM 0% 2029	Japan	0.2516
JP279962206=	ROHM 0% 2031	Japan	0.2457
780153BQ4=	Royal Caribbean Cruises 6% 2025	US	0.6300
FR0014003Z32=	Safran 0% 2028	Europe	0.3693
IT267753849=	Saipem 2.875% 2029	Europe	0.3035
JP272645981=	Sanrio 0% 2028	Japan	0.1429

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

RIC	Security Name	Region	Weighting SoD 12 Dec 2024
803607AD2=	Sarepta Therapeutics 1.25% 2027	US	0.5032
ZA254624837=	Sasol 4.5% 2027	Other Markets	0.2694
JP285724031=	SBI Holdings 0% 2031	Japan	0.2791
FR001400R1R6=	Schneider Electric 1.625% 2031	Europe	0.3375
FR272577102=	Schneider Electric 1.97% 2030	Europe	0.3492
81141RAG5=	Sea Ltd 0.25% 2026	US	0.5749
81141RAF7=	Sea Ltd 2.375% 2025	US	0.6130
81180WBL4=	Seagate Technology 3.5% 2028	US	0.7775
JP231594884=	Seino Holdings 0% 2026	Japan	0.0791
JP230776920=	Senko 0% 2025	Japan	0.0612
82452JAB5=	Shift4 Payments 0% 2025	US	0.3605
82452JAD1=	Shift4 Payments 0.5% 2027	US	0.2691
82509LAA5=	Shopify 0.125% 2025	US	0.3798
ZA272583404=	Sibanye-Stillwater 4.25% 2028	Other Markets	0.2133
SG226002529=	Singapore Airlines 1.625% 2025	Asia ex Japan	0.3280
531229AP7=	Sirius XM Holdings 3.75% 2028	US	0.2451
KR260773640=	SK hynix 1.75% 2030	Asia ex Japan	1.0124
83304AAF3=	Snap 0% 2027	US	0.3920
83304AAH9=	Snap 0.125% 2028	US	0.4861
83417MAD6=	Solaredge Technologies 0% 2025	US	0.1275
842587DP9=	Southern Co 3.875% 2025	US	0.7309
844741BG2=	Southwest Airlines 1.25% 2025	US	0.6535
FR001400F2K3=	Spie 2% 2028	Europe	0.1849
84921RAB6=	Spotify Technology 0% 2026	US	0.6431
85571BBA2=	Starwood Property 6.75% 2027	US	0.1636
NL221199715=	STMicroelectronics 0% 2025	Europe	0.2866
NL221199723=	STMicroelectronics 0% 2027	Europe	0.2828
86333MAA6=	Stride Inc 1.125% 2027	US	0.3425
86745KAF1=	Sunnova 0.25% 2026	US	0.1432
86745KAH7=	Sunnova 2.625% 2028	US	0.1012
DEA3E46Y=	TAG Immobilien 0.625% 2026	Europe	0.1854
JP270026966=	Taiyo Yuden 0% 2030	Japan	0.1247
JP191558855=	Takashimaya 0% 2028	Japan	0.1939
87874RAD2=	TechTarget 0% 2026	US	0.1607
87918AAF2=	Teladoc Health 1.25% 2027	US	0.3429
539183AA1=	Teladoc/Livongo 0.875% 2025	US	0.2119
AU286296149=	Telix Pharma 2.375% 2029	Other Markets	0.1976
US268883720=	Tencent(GS) 0% 2027	Asia ex Japan	0.1410
88162GAB9=	Tetra Tech Inc 2.25% 2028	US	0.2790
JP263186893=	Toho Holdings 0% 2028	Japan	0.0523
JP263516745=	Tokyu 0% 2028	Japan	0.0787
JP263516796=	Tokyu 0% 2030	Japan	0.0801

Qualified Global Conv Hedged (CHF)

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

RIC	Security Name	Region	Weighting SoD 12 Dec 2024
JP283337251=	TORIDOLL Holdings 0% 2031	Japan	0.0603
US257625044=	TotalEnergies(BAML) 0% 2026	Europe	0.1520
89377MAB5=	Transmedics Group 1.5% 2028	US	0.1935
DEA383JQ=	TUI 1.95% 2031	Europe	0.2454
902252AB1=	Tyler Technologies 0.25% 2026	US	0.3078
90353TAJ9=	Uber Technologies 0% 2025	US	0.4594
90353TAM2=	Uber Technologies 0.875% 2028	US	0.7430
FR001400DV38=	Ubisoft Entertainment 2.375% 2028	Europe	0.1814
FR001400MA32=	Ubisoft Entertainment 2.875% 2031	Europe	0.1761
BE6322623669=	Umicore 0% 2025	Europe	0.2018
912909AT5=	United States Steel 5% 2026	US	0.3700
91332UAB7=	Unity Software 0% 2026	US	0.4418
91680MAB3=	Upstart Holdings 0.25% 2026	US	0.1079
91688FAB0=	Upwork 0.25% 2026	US	0.1315
91879QAN9=	Vail Resorts 0% 2025	US	0.2135
92277GAZ0=	Ventas 3.75% 2026	US	0.3966
928298AR9=	Vishay Intertech 2.25% 2030	US	0.2730
94419LAF8=	Wayfair 1% 2026	US	0.2712
94419LAP6=	Wayfair 3.25% 2027	US	0.3233
94419LAR2=	Wayfair 3.5% 2028	US	0.3897
958102AT2=	Western Digital 3% 2028	US	0.9413
GB233923214=	WH Smith 1.625% 2026	Europe	0.1555
TW285349311=	Wiwynn 0% 2029	Asia ex Japan	0.2539
92940WAD1=	WIX.Com 0% 2025	US	0.2198
977852AB8=	Wolfspeed 0.25% 2028	US	0.1397
225447AD3=	Wolfspeed 1.75% 2026	US	0.2004
977852AD4=	Wolfspeed 1.875% 2029	US	0.3005
98139AAD7=	Workiva 1.25% 2028	US	0.2857
98149GAB6=	World Kinect 3.25% 2028	US	0.1614
FR0013526803=	Worldline 0% 2025	Europe	0.1589
FR0013439304=	Worldline 0% 2026	Europe	0.2873
CN291909965=	WuXi AppTec 0% 2025	Asia ex Japan	0.1941
US259660050=	Wynn Macau 4.5% 2029	Asia ex Japan	0.2434
NZ283436535=	Xero 1.625% 2031	Other Markets	0.4216
KY226911286=	Xiaomi 0% 2027	Asia ex Japan	0.3582
CN290899273=	Yankuang Energy Group 3.5% 2029	Asia ex Japan	0.1940
DEA3E458=	Zalando 0.05% 2025	Europe	0.1619
DEA3E459=	Zalando 0.625% 2027	Europe	0.1906
KY274270764=	Zhen Ding Technology 0% 2029	Asia ex Japan	0.1665
VG217166322=	Zhongsheng Group 0% 2025	Asia ex Japan	0.1813
CN284952065=	Zijin Mining Group 1% 2029	Asia ex Japan	0.8074
98954MAH4=	Zillow Group 2.75% 2025	US	0.2083

Qualified Global Conv Hedged (CHF)

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

RIC	Security Name	Region	Weighting SoD 12 Dec 2024
98980GAB8=	Zscaler 0.125% 2025	US	0.6333
98980AAB1=	ZTO Express (Cayman) 1.5% 2027	US	0.3874
Cash	Total Cash in JPY		0.0001
Cash	Total Cash in CHF		-0.1814

Qualified Global Conv Hedged (CHF)

Index Values since prior rebalancing

Date	EoD Index Value
11-Dec-24	147.14
10-Dec-24	146.72
09-Dec-24	147.43
06-Dec-24	147.66
05-Dec-24	147.21
04-Dec-24	147.41
03-Dec-24	146.95
02-Dec-24	147.03
29-Nov-24	146.88
28-Nov-24	146.64
27-Nov-24	146.70
26-Nov-24	146.56
25-Nov-24	146.75
22-Nov-24	146.12
21-Nov-24	145.53
20-Nov-24	145.17
19-Nov-24	144.90
18-Nov-24	144.37
15-Nov-24	143.96
14-Nov-24	144.44
13-Nov-24	145.29

Qualified Global Conv Hedged (CHF)

Index Changes since prior rebalancing

Date	RIC	Security Name	Region	Action
14-Nov-24	JP113849550=	Nagoya Railroad 0% 2024	Japan	DROP from Index at end of day
15-Nov-24	94419LAM3=	Wayfair 0.625% 2025	US	DROP from Index at end of day
25-Nov-24	JP241943372=	Koei Tecmo 0% 2024	Japan	DROP from Index at end of day
27-Nov-24	29404KAE6=	Envestnet 0.75% 2025	US	DROP from Index at end of day
27-Nov-24	29404KAG1=	Envestnet 2.625% 2027	US	DROP from Index at end of day
29-Nov-24	68213NAD1=	Omniceil 0.25% 2025	US	DROP from Index at end of day
29-Nov-24	AU240044374=	Flight Centre Travel 1.625% 2028	Other Markets	DROP from Index at end of day
02-Dec-24	60937PAD8=	MongoDB 0.25% 2026	US	DROP from Index at end of day
04-Dec-24	98954MAG6=	Zillow 1.375% 2026	US	DROP from Index at end of day
05-Dec-24	US243143497=	Sanofi (JPM)/BASKET 0% 2025	Europe	DROP from Index at end of day
06-Dec-24	VG208916050=	ANTA Sports Products(ANLLIAN) 0% 2025	Asia ex Japan	DROP from Index at end of day
06-Dec-24	FR0013444148=	Veolia Environnement 0% 2025	Europe	DROP from Index at end of day
09-Dec-24	VG242978307=	China MeiDong 0% 2027	Asia ex Japan	DROP from Index at end of day
10-Dec-24	31188VAB6=	Fastly 0% 2026	US	DROP from Index at end of day
11-Dec-24	090043AD2=	BILL 0% 2027	US	DROP from Index at end of day
12-Dec-24	90353TAM2=	Uber Technologies 0.875% 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
13-Nov-24	0.785916397915	155.025000000000	0.883450000000	1.538461684110	7.780450000000	1.340700000000	32.506000000000	0.944331668223
14-Nov-24	0.786843988327	155.965000000000	0.887550000000	1.542852817340	7.782200000000	1.342700000000	32.600000000000	0.945537073506
15-Nov-24	0.791828351477	154.945000000000	0.887950000000	1.547867895530	7.785350000000	1.343300000000	32.475000000000	0.949216904613
18-Nov-24	0.791107977624	154.985000000000	0.885750000000	1.542139029240	7.783800000000	1.341950000000	32.533000000000	0.945760647019
19-Nov-24	0.789546436352	153.960000000000	0.882050000000	1.533624803190	7.783450000000	1.338300000000	32.399500000000	0.944599272730
20-Nov-24	0.790357667687	155.595000000000	0.885450000000	1.540832195630	7.783500000000	1.344700000000	32.484000000000	0.950525184477
21-Nov-24	0.792487252250	154.325000000000	0.884950000000	1.534566182740	7.783450000000	1.344300000000	32.566500000000	0.951384272716
22-Nov-24	0.798371354307	154.905000000000	0.893750000000	1.540001622180	7.784850000000	1.349000000000	32.600000000000	0.960614802332
25-Nov-24	0.796749283238	154.370000000000	0.887650000000	1.538106672660	7.782900000000	1.346600000000	32.446500000000	0.953425199459
26-Nov-24	0.795893222643	153.455000000000	0.887550000000	1.546431692270	7.783200000000	1.348000000000	32.528500000000	0.954016417765
27-Nov-24	0.788736868621	151.075000000000	0.880850000000	1.540001622180	7.781500000000	1.340400000000	32.566000000000	0.945939573507
28-Nov-24	0.788488104756	151.525000000000	0.883100000000	1.538579972710	7.784150000000	1.342900000000	32.525000000000	0.947552963663
29-Nov-24	0.786751141722	150.185000000000	0.881000000000	1.535037306040	7.781550000000	1.340650000000	32.483000000000	0.946790389097
02-Dec-24	0.791859713497	149.915000000000	0.887850000000	1.550988839280	7.781600000000	1.347950000000	32.598500000000	0.955155471156
03-Dec-24	0.789858251248	149.175000000000	0.885350000000	1.543805563300	7.783300000000	1.345450000000	32.562500000000	0.950796311234
04-Dec-24	0.786874956681	150.430000000000	0.883650000000	1.554363961080	7.784800000000	1.343700000000	32.424000000000	0.949712731178
05-Dec-24	0.783883377423	150.240000000000	0.879850000000	1.553880901760	7.781550000000	1.339200000000	32.446000000000	0.945760647019
06-Dec-24	0.784713805851	149.890000000000	0.877250000000	1.564945380220	7.780100000000	1.341300000000	32.374000000000	0.946655956987
09-Dec-24	0.781402647519	151.025000000000	0.876150000000	1.546431692270	7.773400000000	1.337550000000	32.485000000000	0.944108769745
10-Dec-24	0.784960193501	152.125000000000	0.882400000000	1.569858867470	7.775500000000	1.343100000000	32.453000000000	0.951972983379
11-Dec-24	0.784775388261	152.480000000000	0.884250000000	1.571092064000	7.776000000000	1.344000000000	32.488000000000	0.953334306162