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In case of doubt, the German version is binding.



## Swiss Life iFunds (CH)

Contractual umbrella fund under Swiss law of the type  
"other funds for traditional investments"

for qualified investors

with the sub-funds

Swiss Life iFunds (CH) Equity Switzerland Small & Mid Cap (CHF)

Swiss Life iFunds (CH) Equity ESG Global ex Switzerland (CHF)

Swiss Life iFunds (CH) Bond Swiss Francs Foreign (CHF)

Swiss Life iFunds (CH) Bond Global Government + (CHF hedged)

Swiss Life iFunds (CH) Bond Global Corporates (CHF hedged)

Swiss Life iFunds (CH) Bond Swiss Francs Domestic (CHF)

Swiss Life iFunds (CH) Equity Switzerland (CHF)

Swiss Life iFunds (CH) Bond Global Corporates Short Term  
(CHF hedged)

Swiss Life iFunds (CH) Bond Global Aggregate (CHF hedged)

**Audited annual report as of 30 September 2023**



# Audited annual report as of 30 September 2023

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## **Sales restrictions**

Units of this Investment Fund may not be offered, sold or delivered to US persons.

US person means:

- (i) a US citizen (including dual or multiple citizenship);
- (ii) a US resident (a resident alien who holds a Green Card or satisfies the substantial presence test);
- (iii) a partnership or corporation established in the United States or governed by the laws of the United States or any State thereof;
- (iv) an estate of a testator who is a citizen or resident of the United States;
- (v) a trust if (x) a court within the United States can issue orders or pronounce judgements under applicable law concerning: aspects of trust management and (y) one or more US persons have the authority to control substantial decisions of the trust;
- (vi) a person subject to US tax law for any other reason (including but not limited to dual residency, spouse filing jointly, relinquishing US citizenship or long-term permanent residency in the USA).

This paragraph and terms used herein shall be construed in accordance with the US Internal Revenue Code.

## **Internet address**

[www.swisslife-am.com](http://www.swisslife-am.com)

# Organization

## Fund Management

Swiss Life Asset Management Ltd.  
General-Guisan-Quai 40  
8002 Zurich

## Board of Directors

Chairman

*Stefan Mächler*

Group CIO and member of the Corporate Executive Board of the Swiss Life-Group with directorships within Swiss Life-Group, chairman of the Board of Directors of Ina Invest Holding Ltd. and Ina Invest Ltd.

Members

*Hermann Inglin*

Swiss Life Investment Management Holding AG with directorships within Swiss Life-Group

*Lorenzo Kyburz*

Swiss Life Investment Management Holding AG with a directorship within Swiss Life-Group

*Rolf Aeberli*

Head Corporate Mandates Swiss Life Ltd., with directorships within Swiss Life-Group, chairman of the Board of Directors of First Swiss Mobility 2020-2 Ltd., First Swiss Mobility 2022-1 Ltd., First Swiss Mobility 2023-1 Ltd. and RWA Consulting AG.

## Executive Board

*Robin van Berkel*

CEO, with directorships within the Swiss Life-Group

*Daniel Berner*

Deputy CEO, Head of Securities

*Paolo di Stefano*

Head of Real Estate, with directorships within the Swiss Life-Group

*Christoph Gisler*

Head of Infrastructure Equity, with directorships within the Swiss Life-Group

*Jan Grunow*

Head of Operations with one foundation board mandate within Swiss Life-Group

*Mark Fehlmann*

Head of Sales & Marketing, with a directorship within the Swiss Life-Group

*Marion Koch*

Head of Private Clients

## Custodian Bank

UBS Switzerland AG, Zurich  
Bahnhofstrasse 45  
8001 Zurich

## Auditors

PricewaterhouseCoopers AG  
Birchstrasse 160, 8050 Zurich

## Transfer of investment decisions

Swiss Life iFunds (CH) Equity Switzerland Small & Mid Cap (CHF)  
Privatbank Von Graffenried AG, Bern

Swiss Life iFunds (CH) Equity ESG Global ex Switzerland (CHF)

UBS Asset Management Switzerland AG, Zurich

Swiss Life iFunds (CH) Equity Switzerland (CHF)  
Pictet Asset Management SA, Carouge (GE)

### **Transfer of fund administration**

The following partial duties are transferred to UBS Fund Management (Switzerland) AG, Aeschenvorstadt 1, 4051 Basel: bookkeeping, taxes, calculation of fees, NAV calculation, price information, verification of compliance with regulatory investment guidelines and compilation of half-year and annual reports. UBS Fund Management (Switzerland) AG as a Fund Management Company specialising in security, special and real estate funds has been active in the funds business since its founding in 1959 and offers services in the administration of collective investment schemes.

The precise nature of the mandate is set out in a contract concluded between the Fund Management Company, Swiss Life Asset Management Ltd, and UBS Fund Management (Switzerland) AG.

### **Transfer of other duties**

The administration of the investment funds, particularly accounting, the calculation of net asset values, tax statements, the operation of IT systems and the drafting of performance reports, has been delegated to Northern Trust Global Services SE, Leudelange, Luxembourg, Basel branch. The precise duties involved are set out in an agreement between both parties UBS Fund Management (Switzerland) AG and Northern Trust Global Services SE, Leudelange, Luxembourg, Basel branch.

### **Transfer of further partial duties**

Internal auditing has been transferred to the Swiss Life-Group's Corporate Internal Audit. Further partial duties in the area of Legal & Compliance and Risk Management have been transferred to Swiss Life Investment Management Holding AG. IT infrastructure services, application development and operations, as well as IT risk management and IT security are assigned to Swiss Life Investment Management Holding AG and Swiss Life Ltd. The agents have many years of experience in the transferred areas. The precise nature of the mandates is set out in contracts concluded between the Fund Management Company, Swiss Life Asset Management Ltd, and the agents.

### **Paying agents**

UBS Switzerland AG  
Bahnhofstrasse 45  
8001 Zurich

# Notices to investors

## Amendments to the Fund Contract

The "Swiss Life iFunds (CH)" Fund Contract has been amended. The new document was published on Swiss Fund Data on 21 August 2023. The amendments were approved by FINMA on 20 September 2023. The amended Fund Contract entered into force on 20 September 2023. The notification to that effect is enclosed.

The Fund Contract is available free of charge from the Fund Management Company as well as at the head office and branches of the Custodian Bank.

Federal Act on Collective Capital Investment Schemes (CISA) of 23 June 2006, Art. 27, cl. 2 CISA

### Swiss Life iFunds (CH)

Contractual Umbrella Fund under Swiss law of the type "Other Funds for Traditional Investments" with the sub-fund

#### Swiss Life iFunds (CH) Bond Global Corporates Short-Term (CHF hedged)

Swiss Life Asset Management Ltd, Zurich, as the Fund Management Company, and UBS Switzerland AG, Zurich, as the Custodian Bank, intend to make the following amendments to the Fund Contract of the above-mentioned Umbrella Fund in accordance with Art. 27 of the Federal Act on Collective Capital Investment Schemes of 23 June 2006 (CISA). The proposed amendments relate to the introduction of two distributing unit classes, I-A 0 AST and I-A 0 for the Swiss Life iFunds (CH) Bond Global Corporates Short-Term (CHF hedged) sub-fund.

Investors in the abovementioned Umbrella Fund are hereby informed of the following changes to the Fund Contract:

#### § 6 Units and unit classes

The new unit classes I-A 0 AST and I-A 0 for the Swiss Life iFunds (CH) Bond Global Corporates Short-Term (CHF hedged) sub-fund are included in cl. 4 of § 6. Cl. 4 now reads:

"At present there are fundamentally two unit classes, I-A 1 and I-A 2, for each sub-fund. The special section can determine that individual sub-funds additionally

comprise the I-A 1 Cap and/or I-A 2 Cap unit classes. There is a further unit class, I-A 3, for the Swiss Life iFunds (CH) Bond Global Government + (CHF hedged) sub-fund. There are three further unit classes, I-A 0 AST, I-A 0 and I-A 4 Cap for the Swiss Life iFunds (CH) Bond Global Corporates Short Term (CHF hedged) sub-fund:

- I-A 0 AST: units of this unit class are open only to the Swiss Life Investment Foundation.

- I-A 0: units of this unit class are only available to qualified investors in accordance with § 5.1 of the Fund Contract who have concluded an asset management mandate or other financial services contract in return for payment with Swiss Life Asset Management Ltd. or with another Swiss Life Group company. Qualified investors pursuant to Art. 10 para. 3ter CISA are excluded. The minimum investment volume in this unit class is CHF 250 million.

- [...]"

The two new unit classes have been added in § 6, cl. 10 and § 31H.

#### § 36H Management fee and custodian bank fee

Let. a), cl. 1 has been amended as follows:

"For unit classes I-A 0 AST and I-A 0, the Fund Management Company charges commission for the administration of the sub-fund pursuant to § 21.1a of the general section of an annual maximum of 0.10% of the net asset value of unit classes I-A 0 AST and/or I-A 0. This is charged to the sub-fund's assets on a pro rata temporis basis at every calculation of the net asset value and paid out at the end of each month (management fee)."

#### § 38H Distributions

The new unit classes have been added to cl. 1 as follows:

"The net income of unit classes I-A 0 AST, I-A 0, I-A 1 and I-A 2 is distributed annually to the investors in the unit of account within four months of the end of the financial year.

The first distribution of unit class I-A 0 AST will take place within four months of the end of the first financial year following the launch.

The first distribution of unit class I-A 0 will take place within four months of the end of the first financial year following the launch.”

In accordance with Art. 41, cl. 1 and cl. 2<sup>bis</sup> in conjunction with Art. 35a, cl. 1 of the Ordinance on Collective Investment Schemes (CISO), investors are informed that the auditing and ascertainment of legal compliance by the Swiss Financial Market Supervisory Authority (FINMA) applies to the amendments described in § 6 and § 31H.

The investors’ right to object to the launch of a unit class is excluded pursuant to Art. 40, cl. 3 CISO in conjunction with Art. 27 CISA and pursuant to § 6, cl. 2 in conjunction with § 28 of the Fund Contract.

This publication text shall be published on the Swiss Fund Data electronic platform ([www.swissfunddata.ch](http://www.swissfunddata.ch)) on 21 August 2023.

The changes to the wording of the contract, the Fund Contract with Appendix and annual reports can be

obtained free of charge from the Fund Management Company, the Custodian Bank and all distributors.

Zurich, 21 August 2023

**The Fund Management Company**

Swiss Life Asset Management Ltd, General-Guisan-Quai 40, 8002 Zurich

**The Custodian Bank**

UBS Switzerland AG, Bahnhofstrasse 45, 8001 Zurich



# Report of the independent auditor

for the attention of the Board of Directors of the fund management company Swiss Life Asset Management AG, Zurich

## Short form report on the audit of the financial statements

### Opinion

We have audited the financial statements of the Swiss Life iFunds (CH) investment funds with the subfunds

**Swiss Life iFunds (CH) Equity Switzerland Small & Mid Cap (CHF)**  
**Swiss Life iFunds (CH) Equity ESG Global ex Switzerland (CHF)**  
**Swiss Life iFunds (CH) Bond Swiss Francs Foreign (CHF)**  
**Swiss Life iFunds (CH) Bond Global Government + (CHF hedged)**  
**Swiss Life iFunds (CH) Bond Global Corporates (CHF hedged)**  
**Swiss Life iFunds (CH) Bond Swiss Francs Domestic (CHF)**  
**Swiss Life iFunds (CH) Equity Switzerland (CHF)**  
**Swiss Life iFunds (CH) Bond Global Corporates Short Term (CHF hedged)**  
**Swiss Life iFunds (CH) Bond Global Aggregate (CHF hedged)**

which comprise the statement of net assets as at 30 September 2023, the statement of income for the year then ended, information regarding the appropriation of net income and the disclosure of costs as well as additional information pursuant to art. 89 para. 1 let. b–h of the Swiss Collective Investment Schemes Act (CISA).

In our opinion, the financial statements are compliant with the Swiss Collective Investment Schemes Act, the relevant ordinances as well as the fund contract and the appendix.

### Basis for opinion

We conducted our audit of financial statements in accordance with Swiss law and the Swiss Standards on Auditing (SA-CH). Our responsibilities under those provisions and standards are further described in the “Responsibility of the auditor of the collective investment scheme for the auditing of the financial statements” section of our report. We are independent of the investment fund as well as of the fund management company in accordance with the provisions of Swiss law and the requirements of the Swiss audit profession, and we have fulfilled our other ethical responsibilities in accordance with these requirements.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

### Other information

The Board of Directors of the fund management company is responsible for the other information. The other information comprises the information included in the annual report but does not include the financial statements and our auditor’s report thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit or otherwise appears to be materially misstated.

If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact. We have nothing to report in this regard.

**Responsibility of the Board of Directors of the fund management company for the financial statements**

The Board of Directors of the fund management company is responsible for preparing the financial statements in accordance with the Swiss Collective Investment Schemes Act, the corresponding ordinances as well as the fund contract and the appendix, and for such internal control as the Board of Directors of the fund management company determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

**Responsibility of the auditor of the collective investment scheme for the auditing of the financial statements**

Our objectives are to obtain reasonable assurance that the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance but is not a guarantee that an audit conducted in accordance with Swiss law and SA-CH will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of the financial statements.

As part of an audit in accordance with Swiss law and SA-CH, we exercise professional judgment and maintain professional scepticism throughout the audit. We also:

- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the investment fund's internal control.
- Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made.

We communicate with the Board of Directors of the fund management company and/or its relevant committee regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

PricewaterhouseCoopers AG

Andreas Scheibli  
Licensed audit expert  
(Lead auditor)

Michael Zobrist  
Licensed audit expert

Zurich, 16 January 2024

# Swiss Life iFunds (CH) Equity Switzerland Small & Mid Cap (CHF)

Category Other Funds for Traditional Investments

## Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		220 137 903.42	211 438 848.65	216 635 178.46
<b>Class I-A1</b>	<b>CH0023989467</b>			
Net asset value per unit in CHF		2 259.47	1 986.33	2 650.78
Issue and redemption price per unit in CHF <sup>1</sup>		2 262.18	1 988.71	-
Number of units outstanding		97 248.0000	106 388.0000	81 725.0000
<b>Class I-A2<sup>2</sup></b>	<b>CH1197235372</b>			
Net asset value per unit in CHF		1 025.48	892.53	
Issue and redemption price per unit in CHF <sup>1</sup>		1 026.71	893.60	
Number of units outstanding		399.0000	131.0000	

<sup>1</sup> see Supplementary information

<sup>2</sup> Initial subscription: 8.7.2022

## Performance

	Currency	2022/2023	2021/2022	2020/2021 <sup>1</sup>
Class I-A1	CHF	15.0%	-24.6%	27.6%
Class I-A2	CHF	14.9%	-10.8%	-
Reference index:				
SPI EXTRA <sup>®</sup> Total Return <sup>2</sup>	CHF	11.3%	-26.4%	27.9%
SPI EXTRA <sup>®</sup> Total Return <sup>3</sup>	CHF	11.3%	-10.8%	-

<sup>1</sup> Due to the launch of the unit class during the financial year, no historical performance data is available.

<sup>2</sup> Reference index performance for Class I-A1

<sup>3</sup> Reference index performance for Class I-A2 from launching date on 08.07.2022

Historical performance is no indicator of current or future performance.

The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.

## Report of the Portfolio Manager (unaudited)

Swiss small & mid-caps quickly recovered from the losses of the previous year during the reporting period. The SPI Extra Index temporarily rose by around 21%, before second-tier stocks weakened again from August 2023, and the SPI Extra Index ended the year under review at +11.3%. The main topics on the markets were interest rate developments and the question of whether the global economy is heading into recession. The overall positive development on the equity markets was made possible by the expectation that there would be no recession and that a "soft landing" might occur.

Credit Suisse was taken over by UBS under government pressure and disappeared from the stock exchange. As a result, a spot in the Bluechip Index SMI was freed up and filled by Kühne + Nagel, one of the largest companies in the SPI Extra Index. However, no securities slipped down into the second-tier segment. As a result, the sale of Kühne + Nagel in the fund had to be offset by purchases in other securities. In addition to the SMI ascender Kühne + Nagel, the positions in Stadler Rail, Zurich Airport and ams-OSRAM were sold. New additions to the portfolio include Swissquote, which is benefiting from rising interest rates, and SKAN, a manufacturer of insulators leading in the manufacture of aseptic production machines for the pharmaceutical industry. Burckhardt Compression, a manufacturer of compressors for gas

transport and storage as well as hydrogen mobility and energy, was also built up. Currently, two companies in the portfolio are involved in a takeover process. Schaffner Holding AG is to be acquired by the American technology company TE Connectivity and delisted by the end of 2023. SoftwareOne, which has only been listed on the stock exchange since October 2019, was confronted with a hostile takeover bid by Bain Capital. The Board of Directors of SoftwareOne rejected both the first and second improved takeover offer of Bain Capital.

Securities overweighted in the portfolio such as Schaffner, SoftwareOne, VAT, Sulzer, Comet, BKW, Inficon and Ypsomed had a positive impact on the fund's relative performance thanks to above-average price gains. The relative performance was negatively affected by the overweight positions such as Arbonia, Barry Callebaut and Galenica and underweight positions such as Adecco, Also, Accelleron and Kardex.

## Structure of the securities portfolio (unaudited)

Breakdown by risk domicile in % of total assets	
Switzerland	94.24
<b>Total</b>	<b>94.24</b>

There may be differences in the way the percentages mentioned above are rounded off.

## Statement of assets

	30.9.2023	30.9.2022
	CHF	CHF
<b>Market values</b>		
Bank deposits		
– at sight	10 922 773.63	13 399 962.76
Securities		
– Shares and other equity instruments	207 841 196.62	197 064 001.63
Other assets	1 785 241.34	1 400 278.96
<b>Total fund assets</b>	<b>220 549 211.59</b>	<b>211 864 243.35</b>
Other liabilities	-411 308.17	-425 394.70
<b>Net fund assets</b>	<b>220 137 903.42</b>	<b>211 438 848.65</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
<b>Income</b>		
Income from bank assets	120 615.68	0.00
Negative interest	-28 192.60	-92 705.95
Income from securities		
– from shares and other equity instruments	5 135 903.02	3 814 014.37
– from bonus shares	0.00	324.16
Offset payments from securities lending	134 417.71	186 782.54
Income from securities lending	38 786.68	89 433.48
Purchase of current net income on issue of units	91 841.78	281 641.05
<b>Total income</b>	<b>5 493 372.27</b>	<b>4 279 489.65</b>
<b>Expenses</b>		
Interest payable	0.00	-15 490.25 <sup>1</sup>
Commission remuneration of the Fund Management in accordance with the Fund Regulations Class I-A1	-1 658 433.21	-1 597 277.23
Commission remuneration of the Fund Management in accordance with the Fund Regulations Class I-A2	-2 194.90	-206.67
Regulatory commission payments to the custodian bank	-16 828.51	-16 815.32
Payment of current net income on redemption of units	-286 155.42	1 882.88
<b>Total expenses</b>	<b>-1 963 612.04</b>	<b>-1 627 906.59</b>
<b>Net income</b>	<b>3 529 760.23</b>	<b>2 651 583.06</b>
Realized capital gains and losses	1 323 126.84	6 552 675.06
<b>Realized result</b>	<b>4 852 887.07</b>	<b>9 204 258.12</b>
Unrealized capital gains and losses	26 911 945.81	-71 556 744.63
<b>Total result</b>	<b>31 764 832.88</b>	<b>-62 352 486.51</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	3 529 760.23	2 651 583.06
Carry-over to capital <sup>2</sup>	0.00	199.18
Balance carried forward from previous year	2 857.10	136.06
<b>Available for distribution</b>	<b>3 532 617.33</b>	<b>2 651 918.30</b>
Result earmarked for distribution to the investor	-3 531 464.40	-2 649 061.20
<b>Balance carried forward</b>	<b>1 152.93</b>	<b>2 857.10</b>

<sup>1</sup> Interest payable as at 30 September 2022 includes a correction of CHF 15 831.80 to the previous year's interest expense

<sup>2</sup> Transfer of the loss of class I-A2 in accordance with SFTA circular no. 24, item 2.9.4, dated 20.11.2017 in conjunction with Art. 29 WHTO (VStW)

## Changes in net fund assets

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	211 438 848.65	216 635 178.46
Ord. annual distribution	-2 586 661.80	-1 374 555.05
Balance of unit movements	-20 479 116.31	58 530 711.75
Total result	31 764 832.88	-62 352 486.51
<b>Net fund assets at the end of the reporting period</b>	<b>220 137 903.42</b>	<b>211 438 848.65</b>

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	Number	Number
<b>Class I-A1</b>		
Situation at the beginning of the financial year	106 388.0000	81 725.0000
Units issued	10 907.0000	34 397.0000
Units redeemed	-20 047.0000	-9 734.0000
<b>Situation at the end of the period</b>	<b>97 248.0000</b>	<b>106 388.0000</b>

Difference between units issued and units redeemed -9 140.0000 24 663.0000

	1.10.2022-30.9.2023	8.7.2022-30.9.2022
	Number	Number
<b>Class I-A2</b>		
Situation at the beginning of the financial year	131.0000	0.0000
Units issued	306.0000	131.0000
Units redeemed	-38.0000	0.0000
<b>Situation at the end of the period</b>	<b>399.0000</b>	<b>131.0000</b>

Difference between units issued and units redeemed 268.0000 131.0000

## Distribution for 2022/2023

### Class I-A1

(ex-date 16.1.2024)

<b>Accrued income per unit</b>	<b>CHF</b>	<b>36.2617</b>
<b>Gross</b>	<b>CHF</b>	<b>36.2500</b>
Less federal withholding tax	CHF	-12.6875
<b>Net per unit (payable from 18.1.2024)</b>	<b>CHF</b>	<b>23.5625</b>

### Class I-A2

(ex-date 16.1.2024)

<b>Accrued income per unit</b>	<b>CHF</b>	<b>15.6378</b>
<b>Gross</b>	<b>CHF</b>	<b>15.6000</b>
Less federal withholding tax	CHF	-5.4600
<b>Net per unit (payable from 18.1.2024)</b>	<b>CHF</b>	<b>10.1400</b>

## Inventory of Fund assets

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Bearer shares</b>								
<b>Austria</b>								
AMS AG NPV (BR)*	CHF	249 723		249 723				
<b>Total Austria</b>							<b>0.00</b>	
<b>Switzerland</b>								
COMET HOLDINGS CHF1 (REGD)*	CHF	20 990		4 460	16 530	3 378 732	1.53	
DAETWYLER HLDG CHF0.05 (POST SUBDIVISION)*	CHF	13 000	2 710	2 732	12 978	2 278 937	1.03	
GALENICA AG CHF0.1*	CHF	72 864	5 030		77 894	5 277 319	2.39	
SENSIRION AG NPV*	CHF	18 526	4 740	2 450	20 816	1 527 894	0.69	15 641
SKAN GROUP AG CHF0.01 (REGD)*	CHF		14 840		14 840	1 154 552	0.52	
SWATCH GROUP CHF2.25(BR)*	CHF	20 156	8 040		28 196	6 637 338	3.01	
<b>Total Switzerland</b>						<b>20 254 772</b>	<b>9.18</b>	
<b>Total Bearer shares</b>						<b>20 254 772</b>	<b>9.18</b>	
<b>Participation certificates</b>								
<b>Switzerland</b>								
LINDT & SPRUENGLI PTG CERT CHF10*	CHF	1 368	110	35	1 443	14 704 170	6.67	
SCHINDLER-HLDG AG PTG CERT CHF0.10(POST-SUBD)*	CHF	48 690	3 070	3 560	48 200	8 820 600	4.00	
<b>Total Switzerland</b>						<b>23 524 770</b>	<b>10.67</b>	
<b>Total Participation certificates</b>						<b>23 524 770</b>	<b>10.67</b>	
<b>Other shares</b>								
<b>Switzerland</b>								
ROCHE HLDGS AG GENUSSSCHEINE NPV*	CHF		14 310		14 310	3 583 940	1.63	
<b>Total Switzerland</b>						<b>3 583 940</b>	<b>1.63</b>	
<b>Total Other shares</b>						<b>3 583 940</b>	<b>1.63</b>	
<b>Registered shares</b>								
<b>Switzerland</b>								
ADECCO GROUP AG CHF0.1 (REGD)*	CHF	93 686		7 200	86 486	3 265 711	1.48	86 485
ARBONIA AG CHF4.20 (REGD)*	CHF	244 797	90 300	43 500	291 597	2 446 499	1.11	
ARYZIA AG CHF0.02 (REGD)*	CHF		1 336 200		1 336 200	2 095 162	0.95	
BALOISE-HLDGS CHF0.1(REGD)*	CHF	47 582	3 430		51 012	6 779 495	3.07	
BARRY CALLEBAUT AG CHF0.02 (REGD)*	CHF	3 586	175		3 761	5 483 538	2.49	
BELIMO HOLDING AG CHF0.05*	CHF	13 777	820	880	13 717	5 977 869	2.71	
BKW AG CHF2.5*	CHF	43 510	2 550	14 050	32 010	5 169 615	2.34	
BUCHER INDUSTRIES CHF0.20 (REGD)*	CHF	11 680	930		12 610	4 421 066	2.00	
CEMBRA MONEY BANK CHF1.00 (REGD)*	CHF	35 271			35 271	2 197 383	1.00	
CLARIANT CHF4.00(REGD)*	CHF	255 693			255 693	3 707 549	1.68	
CONZZETA AG CHF2 (REGD) 'A'*	CHF	2 742			2 742	1 560 198	0.71	
CREALOGIX HOLDING CHF10(REGD)*	CHF	6 257			6 257	325 364	0.15	
DKSH HOLDING LTD CHF0.1*	CHF	27 800	16 320		44 120	2 737 646	1.24	
EMMI AG CHF10 (REGD)*	CHF	2 355			2 355	2 034 720	0.92	51
EMS-CHEMIE HLDG AG CHF0.01(REGD)(POST RECON)*	CHF	5 112		650	4 462	2 779 826	1.26	
FLUGHAFEN ZURICH A CHF10(REGD) POST SPLIT*	CHF	8 055		8 055				
FORBO HLDGS AG CHF0.10(REGD)*	CHF	1 530	440		284	1 884 948	0.85	
GEORG FISCHER AG CHF0.05 (REGD) (POST SPLIT)*	CHF	81 115		7 500	73 615	3 802 215	1.72	
HELVETIA HOLDING CHF0.02 (REGD) POST SUBD*	CHF	40 920		4 500	36 420	4 676 328	2.12	36 419
IMPLENIA AG CHF1.02 (REGD)*	CHF	65 080	5 350	31 680	38 750	1 164 438	0.53	
INFICON HOLDING AG CHF5(REGD)*	CHF	2 650		230	2 420	2 705 560	1.23	
INTERROLL HLDG AG CHF1 (REGD)*	CHF	1 087		85	1 002	2 515 020	1.14	1 001
JULIUS BAER GRUPPE CHF0.02 (REGD)*	CHF	206 953	12 850	22 840	196 963	11 593 242	5.26	
KUEHNE&NAGEL INTL CHF1(REGD)(POST-SUBD)*	CHF	49 353		49 353				
LINDT & SPRUENGLI CHF100(REGD)*	CHF	16			16	1 606 400	0.73	
MEDMIX AG CHF0.01*	CHF	96 566			96 566	2 245 160	1.02	
MOBIMO HLDG AG CHF23.40 (REGD)*	CHF	6 105			6 105	1 498 778	0.68	
OC OERLIKON CORP CHF1.00(REGD)*	CHF	187 503			187 503	729 762	0.33	
ORIOR AG CHF4.00*	CHF	27 395			27 395	1 997 096	0.91	
PSP SWISS PROPERTY CHF0.10 (REGD)*	CHF	37 110		3 600	33 510	3 625 782	1.64	21 658
SCHAFFNER HLDG AG CHF50(REGD)*	CHF	9 062			9 062	4 476 628	2.03	
SCHWEITER TECH SHS*	CHF		1 647	350	1 297	758 745	0.34	1 296
SFS GROUP AG CHF0.1*	CHF	27 640		9 420	18 220	1 825 644	0.83	
SGS SA CHF0.04*	CHF		132 350		132 350	10 193 597	4.62	
SIEGFRIED HLDG AG CHF27 (REGD)*	CHF	6 544		830	5 714	4 482 633	2.03	
SIG COMBIBLOC GROU CHF0.1*	CHF	292 533	37 040	18 500	311 073	7 042 693	3.19	
SOFTWAREONE HLD AG CHF0.01*	CHF	260 624		75 500	185 124	3 360 001	1.52	
STADLER RAIL AG*	CHF	42 716			42 716			
STRAUMANN HLDG CHF0.01 (REGD) (POST SPLIT)*	CHF	95 330	5 300	3 300	97 330	11 407 076	5.17	
SULZER AG CHF0.01*	CHF	43 756		11 000	32 756	2 871 063	1.30	
SWISSQUOTE GP HLDG CHF0.20 (REGD)*	CHF		16 760	1 500	15 260	2 557 576	1.16	
TECAN GROUP AG CHF0.10(REGD)*	CHF	11 402	750		12 152	3 757 398	1.70	8 265
TEMENOS AG CHF5 (REGD)*	CHF	79 800	4 630	18 800	65 630	4 227 885	1.92	
VALIANT HOLDING AG CHF3.30(REGD)*	CHF	23 460		1 257	22 203	2 107 065	0.96	
VALORA HOLDING CHF1(REGD)*	CHF	9 920		9 920				
VAT GROUP AG CHF0.10*	CHF	29 880	1 630	5 225	26 285	8 647 765	3.92	26 284
VZ HOLDING AG CHF0.05 (REGD)*	CHF	8 200		8 200				
YPSOMED HOLDING AG CHF14.15 (REGD)*	CHF	12 300		5 860	6 440	1 735 580	0.79	
<b>Total Switzerland</b>						<b>160 477 715</b>	<b>72.76</b>	
<b>Total Registered shares</b>						<b>160 477 715</b>	<b>72.76</b>	
<b>Total Securities traded on an exchange</b>						<b>207 841 197</b>	<b>94.24</b>	

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
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## Securities traded neither on an exchange nor on a regulated market

### Bearer shares

#### Switzerland

SCHWEITER TECH CHF1**	CHF	1 647		1 647			
<b>Total Switzerland</b>						<b>0.00</b>	

#### Total Bearer shares

**0.00**

### Registered shares

#### Switzerland

SGS LTD CHF1 (REGD)**	CHF	4 790		4 790			
<b>Total Switzerland</b>						<b>0.00</b>	

#### Total Registered shares

**0.00**

#### Total Securities traded neither on an exchange nor on a regulated market

**0.00**

#### Total securities and similar instruments

(thereof in lending)					<b>207 841 197</b>	<b>94.24</b>	
					20 804 326	9.43)	

#### Bank deposits at sight

Other assets					10 922 774	4.95	
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#### Total fund assets

					1 785 241	0.81	
					<b>220 549 212</b>	<b>100.00</b>	

#### Other liabilities

					-411 309		
<b>Net fund assets</b>					<b>220 137 903</b>		

### Valuation categories

	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	207 841 197	94.24
Investments valuation based on market-observed parameters	-	-
Investments valued with suitable valuation models taking account of the current market circumstances	-	-
<b>Total</b>	<b>207 841 197</b>	<b>94.24</b>

<sup>1</sup> Purchases include the following transactions: allotment from subscription / allotment from option rights / option rights / allotment of subscription rights from underlying stocks / bonus securities / change of corporate names / conversions / purchases / share exchange between companies / stock splits / stock dividends / optional dividends / transfers / transfer due to redenomination in euro / subscriptions in kind

<sup>2</sup> Sales include the following transactions: cancellation as a result of expiry / draws by lot / exercise of rights / options / repayments / reverse-splits / sales / share exchange between companies / transfers / transfer due to redenomination in euro / redemptions in kind

<sup>3</sup> Divergences in the totals may be attributed to rounding differences

\* valued at prices paid on the main market (art. 88 para. 1 CISA)

\*\* valuation based on market-observed parameters

## Supplementary information

### Derivative financial instruments

Risk assessment process Commitment approach I:  
Art. 34 CISO-FINMA

There were no contracts in derivative financial instruments open at balance sheet date.

### Repurchase agreements

The fund management company does not engage in securities repurchase agreements for the account of the sub-funds.

### Remuneration of the Fund Management

Management fee

- Effective management fee charged:
  - Class I-A1: 0.713625% p.a.;\*
  - Class I-A2: 0.793625% p.a.;\*
- Maximum management fee charged in accordance with the fund contract:
  - Class I-A1: 0.80% p.a.;
  - Class I-A2: 1.00% p.a.;
- Effective custodian bank commission charged for all classes: 0.006375% p.a.;\*\*
- Maximum custodian bank commission charged in accordance with the fund contract for all classes: 0.20% p.a.;

\* until 30.06.2023:  
Class I-A1: 0.7125%; since 01.07.2023: 0.713625%  
Class I-A2: 0.7925%; since 01.07.2023: 0.793625%

\*\* until 30.06.2023: 0.0075%; since 01.07.2023: 0.006375%

### Commission sharing agreements and soft commissions

The fund management company has not concluded any commission sharing agreements.

The fund management company has not entered into any agreements regarding soft commissions.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the Asset Management Association Switzerland (AMAS) "Guidelines on the calculation and disclosure of the Total Expense Ratio (TER) of collective investment schemes" in the current version and expresses the sum of all costs and commissions charged on an ongoing basis to the net assets (operating expenses) taken retrospectively as a percentage of the net assets.

TER for the last 12 months:

Class I-A1:	0.72%
Class I-A2:	0.80%

### Issue and redemption price

If the sum of subscriptions and redemptions of units of a sub-fund results in a net asset inflow or outflow on a valuation day, the net asset value of the sub-fund is increased or reduced (swinging single pricing). The maximum adjustment amounts to 2% of the net asset value. Ancillary costs (bid/ask spreads, standard brokerage fees, commissions, taxes and duties etc.) are taken into account as well as the costs for reviewing and upholding quality standards for physical investments, which arise from the investment of the amount paid in or the sale of a portion of investments corresponding to the redeemed unit. The adjustment shall entail an increase of the net asset value if the net movement results in an increase in the number of units in the investment fund. The adjustment results in a decrease in the net asset value if the net movement results in a decrease in the number of units in the investment fund. These incidental charges are not taken into account if the fund management company permits the credit or debit of assets instead of payment in cash as per § 19.8 as well as in the case of switches between unit classes within the sub-fund. The net asset value calculated using swinging single pricing is thus a modified net asset value.

The fund management company generally takes average incidental charges into account. When adjusting the net asset value, however, it may also take into account the actual amount of the incidental charges, provided this appears appropriate at the discretion of the fund management company taking into account the relevant circumstances (e.g. amount, general market situation, specific market situation for the asset class concerned). In such a case, the adjustment may be higher or lower than the average incidental charges.

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.



# Swiss Life iFunds (CH) Equity ESG Global ex Switzerland (CHF)

Category Other Funds for Traditional Investments

## Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		338 180 719.45	378 645 080.96	494 602 760.83
<b>Class I-A1</b>	<b>CH0023989509</b>			
Net asset value per unit in CHF		1 529.51	1 354.08	1 639.50
Number of units outstanding		221 104.0000	279 632.0000	301 679.2330

## Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	14.6%	-16.5%	31.0%
Benchmark/Index:				
MSCI World ex Switzerland ESG Leaders (net div. reinv)	CHF	15.3%	-16.0%	31.3%

Historical performance is no indicator of current or future performance.  
The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.

## Report of the Portfolio Manager (unaudited)

The portfolio invests passively in the MSCI World ex Switzerland ESG Leaders Index, net dividend, reinvested (in CHF). Over the full reporting year, a total of 128 stocks were included in the index in the quarterly MSCI Index Reviews, while 115 stocks were removed from the index. Total turnover of the four quarterly reviews was 22.80% (two-sided).

There were no major capital measures outside the index review in the fourth quarter of 2022, the first quarter of 2023 and the third quarter of 2023. In the second quarter of 2023, the weighting of Johnson & Johnson was reduced due to a free-float adjustment. The respective quarterly index reviews were the largest contributors to index turnover.

The activities in the portfolio reflect these changes.

## Structure of the securities portfolio (unaudited)

Breakdown by risk domicile in % of total assets	
United States of America	69.76
Japan	6.60
United Kingdom	3.97
France	3.54
Canada	3.29
Netherlands	1.66
Australia	1.66
Denmark	1.64
Germany	1.34
Sweden	0.79
Others	3.56
<b>Total</b>	<b>97.81</b>

There may be differences in the way the percentages mentioned above are rounded off.

## Statement of assets

	30.9.2023	30.9.2022
	CHF	CHF
<b>Market values</b>		
Bank deposits		
– at sight	7 003 865.50	5 786 743.58
Securities		
– Shares and other equity instruments	333 871 914.35	374 115 478.12
Derivative financial instruments	-167 590.24	-664 959.30
Other assets	653 521.33	540 868.09
<b>Total fund assets</b>	<b>341 361 710.94</b>	<b>379 778 130.49</b>
Short-term bank liabilities	-2 747 295.20	-788 285.86
Other liabilities	-433 696.29	-344 763.67
<b>Net fund assets</b>	<b>338 180 719.45</b>	<b>378 645 080.96</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
<b>Income</b>		
Income from bank assets	168 050.65	22 676.55
Negative interest	-8 261.10	-11 063.75
Income from securities		
– from shares and other equity instruments	5 257 793.57	5 761 518.53
– from bonus shares	262 873.53	371 026.12
– from units of other collective investment schemes	14 490.69	0.00
Offset payments from securities lending	1 050 299.77	1 145 339.02
Income from securities lending	92 173.74	99 941.61
Purchase of current net income on issue of units	699 416.64	2 354 876.81
<b>Total income</b>	<b>7 536 837.49</b>	<b>9 744 314.89</b>
<b>Expenses</b>		
Interest payable	-219.55	-372.82 <sup>1</sup>
Commission remuneration of the Fund Management in accordance with the Fund Regulations Class I-A1	-1 203 836.04	-1 418 111.02
Regulatory commission payments to the custodian bank	-27 931.74	-34 034.64
Payment of current net income on redemption of units	-1 597 189.32	-2 470 084.63
<b>Total expenses</b>	<b>-2 829 176.65</b>	<b>-3 922 603.11</b>
<b>Net income</b>	<b>4 707 660.84</b>	<b>5 821 711.78</b>
Realized capital gains and losses	2 774 724.32	77 002 476.57
<b>Realized result</b>	<b>7 482 385.16</b>	<b>82 824 188.35</b>
Unrealized capital gains and losses	47 397 806.93	-165 602 668.52
<b>Total result</b>	<b>54 880 192.09</b>	<b>-82 778 480.17</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	4 707 660.84	5 821 711.78
Balance carried forward from previous year	12 530.58	7 164.40
<b>Available for distribution</b>	<b>4 720 191.42</b>	<b>5 828 876.18</b>
Result earmarked for distribution to the investor	-4 709 515.20	-5 816 345.60
<b>Balance carried forward</b>	<b>10 676.22</b>	<b>12 530.58</b>

<sup>1</sup> Interest payable as at 30 September 2022 includes a correction of CHF 1 415.68 to the previous year's interest expense

## Changes in net fund assets

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	378 645 080.96	494 602 760.83
Ord. annual distribution	-5 803 428.80	-5 359 645.16
Balance of unit movements	-89 541 124.80	-27 819 554.54
Total result	54 880 192.09	-82 778 480.17
<b>Net fund assets at the end of the reporting period</b>	<b>338 180 719.45</b>	<b>378 645 080.96</b>

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	Number	Number
<b>Class I-A1</b>		
Situation at the beginning of the financial year	279 632.0000	301 679.2330
Units issued	61 750.0000	249 117.0000
Units redeemed	-120 278.0000	-271 164.2330
<b>Situation at the end of the period</b>	<b>221 104.0000</b>	<b>279 632.0000</b>
Difference between units issued and units redeemed	-58 528.0000	-22 047.2330

## Distribution for 2022/2023

### Class I-A1

(ex-date 16.1.2024)

<b>Accrued income per unit</b>	<b>CHF</b>	<b>21.3482</b>
<b>For unitholders domiciled in Switzerland gross</b>	<b>CHF</b>	<b>21.3000</b>
Less federal withholding tax	CHF	-7.4550
<b>Net per unit (payable from 18.1.2024)</b>	<b>CHF</b>	<b>13.8450</b>
<b>For unitholders not domiciled in Switzerland with bank declaration</b>		
<b>Net per unit (payable from 18.1.2024)</b>	<b>CHF</b>	<b>21.3000</b>

## Inventory of Fund assets

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>								
<b>Bearer shares</b>								
<b>Australia</b>								
ANZ GROUP HLDGS LI NPV*	AUD	52 637	57 799	69 177	41 259	625 073	0.18	
APA GROUP NPV*	AUD	21 783		5 882	15 901	77 922	0.02	
ARISTOCRAT LEISURE NPV*	AUD	11 343	3 437	6 715	8 065	194 514	0.06	
ASX LTD NPV*	AUD	3 851	2 835	3 942	2 744	92 540	0.03	48
AURIZON HOLDINGS NPV*	AUD	25 281			25 281	52 092	0.02	
BLUESCOPE STEEL NPV*	AUD	6 310	7 256	7 290	6 276	72 033	0.02	
BRAMBLES LTD NPV*	AUD	25 112	4 117	8 647	20 582	174 015	0.05	
CMNWLTH BK OF AUST NPV*	AUD	29 736	1 857	31 593				
COCHLEAR LTD NPV*	AUD	1 091	288	475	904	136 273	0.04	768
COMPUTERSHARE LTD NPV(POST REC)*	AUD	9 760	2 500	4 503	7 757	118 892	0.03	100
DEXUS NPV (STAPLED)*	AUD	20 997		7 692	13 305	57 345	0.02	
DOMINOS PIZZA ENT NPV*	AUD	1 097		1 097				
ENDEAVOUR GROUP LI NPV*	AUD	16 725	8 739		25 464	79 230	0.02	
EVOLUTION MINING NPV*	AUD	23 939		23 939				
FORTESCUE METALS G NPV*	AUD	28 468	2 667	9 115	22 020	271 978	0.08	22 020
GOODMAN GROUP (STAPLED SECURITY)*	AUD	28 778	13 486	17 091	25 173	318 799	0.09	
GPT GROUP NPV (STAPLED SECURITIES)*	AUD	32 692			32 692	75 277	0.02	
IDP EDUCATION LTD NPV*	AUD	3 739			3 739	47 197	0.01	3 739
IGO LTD NPV*	AUD		12 001	3 995	8 006	59 842	0.02	8 006
LEND LEASE GROUP NPV*	AUD	13 356		6 940	6 416	27 198	0.01	6 416
MACQUARIE GP LTD NPV*	AUD	6 510	1 824	3 418	4 916	486 830	0.14	
MINERAL RESS LTD NPV*	AUD	3 082		843	2 239	89 402	0.03	
MIRVAC GROUP STAPLED SECURITIES*	AUD	47 627			47 627	59 895	0.02	
NEWCREST MINING NPV*	AUD	15 406	2 137	5 240	12 303	178 109	0.05	
NTHN STAR RES LTD NPV*	AUD	21 050		4 950	16 100	99 429	0.03	
ORICA LIMITED NPV*	AUD	9 073		4 068	5 005	46 069	0.01	
PILBARA MINERALS L NPV*	AUD		43 500	11 655	31 845	80 847	0.02	31 845
QBE INS GROUP NPV*	AUD	25 859	9 596	16 169	19 286	178 885	0.05	
RAMSAY HEALTH CARE NPV*	AUD	3 522	3 121	3 980	2 663	81 553	0.02	
REA GROUP LIMITED NPV*	AUD	1 143	1 400	1 752	791	72 070	0.02	791
SANTOS LIMITED NPV*	AUD	56 117		56 117				
SCENTRE GROUP NPV STAPLED UNIT*	AUD	68 971	22 240		91 211	132 476	0.04	
SEEK LIMITED NPV*	AUD	6 754	5 610	8 374	3 990	51 991	0.02	3 990
SONIC HEALTHCARE NPV*	AUD	7 927	1 584	3 131	6 380	112 251	0.03	
STOCKLAND NPV (STAPLED)*	AUD	42 727		12 086	30 641	70 916	0.02	
SUNCORP GROUP LTD NPV*	AUD	19 991		4 451	15 540	128 175	0.04	
TELSTRA GROUP LTD NPV*	AUD	58 362	58 362	58 362	58 362	132 662	0.04	
TRANSURBAN GROUP STAPLED UNITS NPV*	AUD	51 593	4 972	16 422	40 143	300 764	0.09	
VICINITY CENTRES NPV (STAPLED SECURITY)*	AUD	40 036			40 036	40 066	0.01	
<b>Total Australia</b>						<b>4 822 612</b>	<b>1.41</b>	
<b>Austria</b>								
OMV AG NPV(VAR)*	EUR	2 958		916	2 042	89 632	0.03	
VERBUND AG CLASS'A NPV*	EUR	1 362	458	996	824	61 492	0.02	
VOESTALPINE AG NPV*	EUR	1 657		1 657				
<b>Total Austria</b>						<b>151 125</b>	<b>0.04</b>	
<b>Belgium</b>								
SA D'IETEREN NV NPV*	EUR	326	214	540				
SOLVAY SA NPV*	EUR	1 369		1 369				
UMICORE NPV*	EUR	3 429	1 243	1 456	3 216	69 928	0.02	
<b>Total Belgium</b>						<b>69 928</b>	<b>0.02</b>	
<b>Canada</b>								
ALGONQUIN PWR&UTIL COM NPV*	CAD		9 638		9 638	52 432	0.02	
CAE INC COM NPV*	CAD	5 756		1 693	4 063	87 175	0.03	
CAMECO CORP COM*	CAD	6 851	1 154	2 243	5 762	210 102	0.06	
HYDRO ONE INC COM NPV*	CAD	6 284		1 509	4 775	111 724	0.03	968
IVANHOE MINES LTD COM NPV CL'A**	CAD	8 100			8 100	63 795	0.02	
KEYERA CORPORATION COM NPV*	CAD	3 805			3 805	82 103	0.02	
KINROSS GOLD CORP COM NPV*	CAD	24 514		7 943	16 571	69 405	0.02	
LUNDIN MINING CORP COM*	CAD	12 314		4 836	7 478	51 256	0.02	7 000
NORTHLAND POWER IN COM NPV*	CAD	4 471	127	4 598				
RB GLOBAL INC*	CAD	2 025	950	2 975				
TELUS CORPORATION NPV*	CAD	8 893	2 007	4 202	6 698	100 521	0.03	
TOROMONT INDS LTD COM*	CAD	1 367			1 367	102 318	0.03	1 367
WEST FRASER TIMBER COM NPV*	CAD		816		816	54 445	0.02	
<b>Total Canada</b>						<b>985 276</b>	<b>0.29</b>	
<b>China</b>								
NXP SEMICONDUCTORS EURO.20*	USD	4 608	870	2 048	3 430	627 302	0.18	
<b>Total China</b>						<b>627 302</b>	<b>0.18</b>	
<b>Denmark</b>								
A.P. MOELLER-MAERSK SER'B'DKK1000*	DKK	93		23	70	115 785	0.03	
A.P. MOLLER-MAERSK 'A'DKK1000*	DKK	47			47	76 490	0.02	
CHR. HANSEN HLDG DKK10*	DKK	2 134			1 651	92 723	0.03	
DSV PANALPINA A/S DKK1*	DKK		3 573	1 072	2 501	428 464	0.13	
GENMAB AS DKK1*	DKK	1 218	321	655	884	287 963	0.08	
GN STORE NORD DKK4*	DKK	2 134		2 134				
NOVOZYMES A/S SER'B'DKK2 (POST CONS)*	DKK	3 491		836	2 655	98 177	0.03	2 655
ORSTED A/S DKK10*	DKK	3 147	457	1 300	2 304	115 242	0.03	2 304
PANDORA A/S DKK1*	DKK	1 809	371	817	1 363	129 517	0.04	
ROCKWOOL INTL SER'B'DKK10*	DKK		463	272	191	42 483	0.01	
<b>Total Denmark</b>						<b>1 386 845</b>	<b>0.41</b>	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Finland</b>								
KESKO OYJ EUR2 SER'B'*	EUR	5 474		2 112	3 362	55 259	0.02	
WARTSILA OYJ ABP SER'B'EUR3.50*	EUR	8 331		3 362	4 969	51 761	0.02	
<b>Total Finland</b>						<b>107 019</b>	<b>0.03</b>	
<b>France</b>								
ACCOR EUR3*	EUR	1 820		1 820				
ADP EUR3*	EUR		289		289	31 322	0.01	
AIR LIQUIDE(L') EUR5.5 (POST-SUBDIVISION)*	EUR	8 783	289	9 072				
ALSTOM EUR7.00*	EUR	5 651		5 651				
AXA EUR2.29*	EUR	31 661	2 397	9 909	24 149	659 113	0.19	
BIOMERIEUX NPV (POST SPLIT)*	EUR	801		801				
BNP PARIBAS EUR2*	EUR	18 165	2 332	6 364	14 133	827 192	0.24	
BOUYGUES EUR1*	EUR	2 999		969	2 030	65 158	0.02	
BUREAU VERITAS EUR0.12*	EUR	4 488		4 488				
CARREFOUR EUR2.50*	EUR	9 937		2 132	7 805	123 106	0.04	7 805
COVIVIO EUR3*	EUR	1 139	95	1 234				
CREDIT AGRICOLE SA EUR3*	EUR		19 653	2 731	16 922	191 628	0.06	
DANONE EUR0.25*	EUR	10 754	747	3 185	8 316	420 924	0.12	
EIFFAGE EUR4*	EUR	1 004	431	703	732	63 836	0.02	
ESSILORLUXOTTICA EUR0.18*	EUR	4 982	325	5 307				
GETLINK SE EUR0.40*	EUR		3 424		3 424	50 109	0.01	
HERMES INTL NPV*	EUR		552	135	417	698 637	0.20	417
KERING EUR4*	EUR	1 235	187	435	987	412 876	0.12	682
KLEPIERRE EUR1.40*	EUR	3 539			3 539	79 625	0.02	3 539
L'OREAL EUR0.20*	EUR	4 145	519	1 429	3 235	1 231 991	0.36	
LVMH MOET HENNESSY EUR0.30*	EUR		5 300	1 583	3 717	2 579 097	0.76	
ORANGE EUR4*	EUR	31 381	7 210	13 389	25 202	265 085	0.08	25 202
PUBLICIS GROUPE SA EUR0.40*	EUR	3 930		3 930				
SCHNEIDER ELECTRIC EUR8*	EUR	9 281	1 544	3 443	7 382	1 122 375	0.33	
SEB SA EUR1*	EUR	491		491				
SOC GENERALE EUR1.25*	EUR	13 947	1 347	4 839	10 455	233 357	0.07	
STMICROELECTRONICS EUR1.04*	EUR		11 312	2 291	9 021	358 096	0.10	
TELEPERFORMANCE EUR2.50*	EUR	978	257	432	803	92 862	0.03	
TOTALENERGIES SE EUR2.5*	EUR	42 029	5 344	16 684	30 689	1 852 081	0.54	
VALEO EUR1 (POST SUBD)*	EUR	4 347		1 878	2 469	39 051	0.01	
VIVENDI SA EUR5.50*	EUR	9 197	4 267	13 464				
WORLDBANK EUR0.68*	EUR	4 147		1 088	3 059	78 958	0.02	
<b>Total France</b>						<b>11 476 479</b>	<b>3.36</b>	
<b>Germany</b>								
BAYERISCHE MOTOREN WERKE AG EUR1*	EUR	5 604	2 379	3 968	4 015	374 794	0.11	
BEIERSDORF AG NPV*	EUR	2 019	994	1 549	1 464	173 202	0.05	
CARL ZEISS MEDITEC NPV*	EUR	778		778				
COMMERZBANK AG NPV*	EUR	17 353	3 257	6 162	14 448	150 990	0.04	
COVESTRO AG NPV*	EUR		3 050	780	2 270	112 260	0.03	
GEA GROUP AG NPV*	EUR	3 075		965	2 110	71 445	0.02	
HEIDELBERGCEMENT NPV*	EUR	2 597	489	949	2 137	152 170	0.04	
HELLOFRESH SE NPV*	EUR	2 764	1 501	2 499	1 766	48 372	0.01	1 766
HENKEL AG & CO KGAA*	EUR	1 854		478	1 376	79 590	0.02	
KNORR BREMSE AG NPV*	EUR		1 124		1 124	65 515	0.02	
MERCK KGAA NPV*	EUR	2 435	673	1 269	1 839	281 689	0.08	
PUMA SE NPV*	EUR	1 873	534	685	1 722	98 069	0.03	
SAP AG ORD NPV*	EUR	17 974	2 444	20 418				
SYMRISE AG NPV (BR)*	EUR	2 301	350	775	1 876	164 110	0.05	
ZALANDO SE NPV*	EUR	4 590	1 395	2 808	3 177	65 018	0.02	3 177
<b>Total Germany</b>						<b>1 837 225</b>	<b>0.54</b>	
<b>Hong Kong</b>								
AIA GROUP LTD NPV*	HKD	210 600	22 000	78 400	154 200	1 150 024	0.34	154 200
BOC HONG KONG HLDG HKD5*	HKD	56 500			56 500	141 559	0.04	
CHOW TAI FOOK JEWELRY HKD1*	HKD	29 200		29 200				
CK INFRASTRUCTURE HKD1*	HKD	11 000						
HANG SENG BANK HKD5*	HKD	12 100		2 400	9 700	110 412	0.03	
HKT TRUST AND HKT SHARE STAPLED UNIT*	HKD	33 060	33 000		66 060	63 118	0.02	
HONGKONG&CHINA GAS HKD0.25*	HKD	177 744			177 744	113 357	0.03	177 744
MTR CORP HKD1*	HKD	16 291	8 000		24 291	87 957	0.03	24 291
SINO LAND CO HKD1*	HKD	32 319	2 096		34 415	35 495	0.01	
SWIRE PACIFIC 'A'HKD0.60*	HKD	13 000		9 500	3 500	21 606	0.01	
SWIRE PROPERTIES LTD HKD1*	HKD	24 200		14 200	10 000	19 086	0.01	
WH GROUP LTD USD0.0001*	HKD	125 000			125 000	60 009	0.02	125 000
<b>Total Hong Kong</b>						<b>1 802 623</b>	<b>0.53</b>	
<b>Ireland</b>								
DCC ORD EUR0.25*	GBP	1 450	635	577	1 508	77 605	0.02	
KERRY GROUP 'A'ORD EUR0.125(DUBLIN LIST)*	EUR	2 283	418	863	1 838	140 955	0.04	
<b>Total Ireland</b>						<b>218 560</b>	<b>0.06</b>	
<b>Israel</b>								
BK LEUMI LE ISRAEL ILS1*	ILS	25 556	4 620	11 984	18 192	137 744	0.04	
<b>Total Israel</b>						<b>137 744</b>	<b>0.04</b>	
<b>Italy</b>								
AMPLIFON EUR0.02*	EUR	1 723		1 723				
ASSIC GENERALI SPA EUR1*	EUR		14 492	1 789	12 703	238 256	0.07	
FINECOBANK SPA EUR0.33*	EUR		10 028	2 824	7 204	80 345	0.02	7 204
POSTE ITALIANE SPA NPV*	EUR		6 878		6 878	66 403	0.02	
<b>Total Italy</b>						<b>385 004</b>	<b>0.11</b>	
<b>Japan</b>								
ADVANTEST CORP NPV*	JPY		14 000	3 600	10 400	266 562	0.08	
AZBIL CORP NPV*	JPY	2 200		1 000	1 200	33 678	0.01	
CHUGAI PHARM CO NPV*	JPY	11 400	1 800	13 200				
DAI-ICHI LIFE HOLD NPV*	JPY	16 800		16 800				
DAIFUKU CO LTD NPV*	JPY	1 800	5 400	3 700	3 500	60 710	0.02	
DAIICHI SANKYO COM NPV*	JPY	30 600	7 100	11 900	25 800	649 416	0.19	

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DAIKIN INDUSTRIES NPV*	JPY	4 200	1 400	1 900	3 700	532 466	0.16	
DAIWA HOUSE INDS NPV*	JPY	10 200	1 400	3 100	8 500	209 213	0.06	
EISAI CO NPV*	JPY	4 300	1 800	2 600	3 500	178 172	0.05	
FANUC CORP NPV*	JPY	3 200	19 000	9 500	12 700	303 091	0.09	
FAST RETAILING CO NPV*	JPY	1 000	3 200	1 900	2 300	459 512	0.13	
FUJII ELECTRIC CO L NPV*	JPY		1 700		1 700	70 304	0.02	
HANKYU HANSHIN HLD NPV*	JPY	3 200	1 200	1 000	3 400	106 321	0.03	
HIKARI TSUSHIN INC NPV*	JPY	500		500				
HIROSE ELECTRIC NPV*	JPY	620		300	320	33 977	0.01	
HOSHIZAKI CORPORAT NPV*	JPY	2 500		2 500				
HULIC CO LTD NPV*	JPY	9 200		4 600	4 600	37 816	0.01	
IBIDEN CO LTD NPV*	JPY	1 800	700	600	1 900	92 762	0.03	
ISUZU MOTORS NPV*	JPY	10 400		3 300	7 100	81 850	0.02	
ITO EN LTD NPV*	JPY	1 000		1 000				
ITOCHU TECHNO-SOLU NPV*	JPY		1 700	1 700				
JAPAN REAL ESTATE INVESTMENT CORP*	JPY	18		18				
JSR CORP NPV*	JPY	4 000	2 000	3 500	2 500	61 564	0.02	
KAJIMA CORP NPV*	JPY	9 800		9 800				
KAO CORP NPV*	JPY	8 100	1 300	3 100	6 300	214 386	0.06	
KEIO CORPORATION NPV*	JPY	1 900			1 900	59 892	0.02	
KIKKOMAN CORP NPV*	JPY	2 700		700	2 000	96 173	0.03	
KOMATSU NPV*	JPY	15 300	1 600	4 600	12 300	304 855	0.09	
KURITA WATER INDS NPV*	JPY	2 000		1 000	1 000	31 964	0.01	
MATSUMOTOKIYOSHI H NPV*	JPY		7 800	2 400	5 400	88 735	0.03	
MCDONALD'S HOLDING NPV*	JPY	1 100			1 100	38 505	0.01	1 100
MEIJI HOLDINGS CO NPV*	JPY	1 900	3 800	3 300	2 400	54 673	0.02	
MIITSUI CHEMICALS NPV*	JPY	3 000		1 200	1 800	42 781	0.01	
MIITSUI FUDOSAN CO NPV*	JPY		16 100	3 700	12 400	250 397	0.07	
NIPPON BUILDING FD REIT*	JPY	28		28				
NIPPON PAINT HLDGS NPV*	JPY	15 400		4 600	10 800	66 605	0.02	
NIPPON STEEL CORP NPV*	JPY	13 849	1 900	15 749				
NISSIN FOODS HLDG NPV*	JPY	700	600	500	800	60 936	0.02	
NITORI HOLDINGS CO LTD*	JPY	1 400	400	700	1 100	112 682	0.03	
NITTO DENKO CORP NPV*	JPY	2 500		500	2 000	120 253	0.04	
NOMURA REAL ESTATE HOLDINGS INC*	JPY	2 700		1 700	1 000	23 007	0.01	
OBAYASHI CORP NPV*	JPY	6 300	6 300	12 600				
ODAKYU ELEC RLWY NPV*	JPY	3 100	3 300	6 400				
ONO PHARMACEUTICAL NPV*	JPY		7 500	1 900	5 600	98 458	0.03	
OPEN HOUSE CO LTD NPV*	JPY	1 000			1 000	31 105	0.01	
ORIENTAL LAND CO NPV*	JPY	3 400	19 900	8 900	14 400	433 351	0.13	
PAN PACIFIC INTERNATIONAL HOLDINGS CORP*	JPY	7 100		2 300	4 800	92 338	0.03	
RAKUTEN GROUP INC NPV*	JPY	12 700	10 700		23 400	87 949	0.03	
RECRUIT HLDGS CO L NPV*	JPY	25 100	4 700	9 600	20 200	570 746	0.17	
SCSK CORP*	JPY	3 700	2 400	2 400	3 700	59 178	0.02	
SECOM CO NPV*	JPY		3 300	600	2 700	167 836	0.05	
SEKISUI HOUSE NPV*	JPY	11 700	4 200	7 200	8 700	158 775	0.05	
SHARP CORP NPV*	JPY	5 100	6 700	5 100	6 700	38 280	0.01	
SHIMIZU CORP NPV*	JPY	13 800		6 300	7 500	47 794	0.01	
SHIN-ETSU CHEMICAL NPV*	JPY	6 600	36 300	18 800	24 100	641 640	0.19	
SHIONOGI & CO NPV*	JPY	4 900	1 700	2 600	4 000	163 950	0.05	
SUMITOMO METAL MNG NPV*	JPY	4 600		1 300	3 300	88 992	0.03	
SUNTORY BEVERAGE & NPV*	JPY	1 700			1 700	47 418	0.01	
SYSMEX CORP NPV*	JPY	2 900		600	2 300	100 574	0.03	
T&D HOLDINGS INC NPV*	JPY		10 500	2 600	7 900	119 524	0.04	
TAISEI CORP NPV*	JPY	3 200		3 200				
TERUMO CORP NPV*	JPY	11 100	2 700	4 800	9 000	218 651	0.06	
TIS INC. NPV*	JPY		4 900	1 300	3 600	72 674	0.02	
TOBU RAILWAY CO NPV*	JPY	3 600		1 500	2 100	49 461	0.01	
TOKYO GAS CO NPV*	JPY	7 100		1 800	5 300	110 176	0.03	
TOKYU CORP NPV*	JPY	10 100		3 300	6 800	71 867	0.02	
TORAY INDS INC NPV*	JPY	26 300	22 300	28 900	19 700	93 957	0.03	
TOSOH CORP NPV*	JPY	2 900		2 900				
TOTO LTD NPV*	JPY	2 600		1 300	1 300	30 786	0.01	
USS CO LTD NPV*	JPY	4 600		2 500	2 100	31 830	0.01	
YAMAHA CORP NPV*	JPY	2 300	1 000	1 000	2 300	57 612	0.02	
YAMATO HOLDINGS CO NPV*	JPY		4 100		4 100	61 202	0.02	
ZOZO INC NPV*	JPY	2 260	1 900	1 700	2 460	41 359	0.01	
<b>Total Japan</b>						<b>8 530 740</b>	<b>2.50</b>	
<b>Netherlands</b>								
AKZO NOBEL NV EURO.50(POST REV SPLIT)*	EUR	3 557	2 847	3 937	2 467	163 626	0.05	
IMCD NV EURO.16*	EUR	1 061	293	1 354				
ING GROEP N.V. EURO.01*	EUR	71 382	9 375	31 416	49 341	599 751	0.18	
JUST EAT TAKEAWAY EURO.04*	EUR		3 900	3 900				
KON.KPN NV EURO.04*	EUR	65 796	23 663	37 542	51 917	156 836	0.05	
KONINKLIJKE AHOLD EURO.01*	EUR	18 275	4 650	9 770	13 155	363 379	0.11	
RANDSTAD N.V. EURO.10*	EUR	2 433	1 569	4 002				
UNIBAIL-RODAMCO-WE NPV(1 ORD UNIBAIL-R & 1CLS)*	EUR	2 502	1 606	4 108				
WOLTERS KLUWER EURO.12*	EUR	4 466	1 713	2 637	3 542	393 317	0.12	
<b>Total Netherlands</b>						<b>1 676 909</b>	<b>0.49</b>	
<b>New Zealand</b>								
AUCKLAND INTL NPV*	NZD	23 717		23 717				
EBOS GROUP LIMITED NPV(POST RECON)*	NZD		1 666		1 666	31 318	0.01	415
FISHER & PAYKEL HE NPV*	NZD	10 797	102	10 899				
MERCURY NZ LTD NPV*	NZD	12 459			12 459	41 774	0.01	
MERIDIAN ENERGY LT NPV*	NZD	21 937		10 119	11 818	33 389	0.01	
SPARK NEW ZEALAND NPV*	NZD	23 991	13 462	12 891	24 562	64 938	0.02	
XERO LIMITED NPV*	AUD	2 281		512	1 769	117 426	0.03	1 737
<b>Total New Zealand</b>						<b>288 845</b>	<b>0.08</b>	

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<b>Norway</b>								
GJENSIDIGE FORSIKR NOK2*	NOK	4 099		2 166	1 933	26 174	0.01	1 933
ORKLA ASA NOK 1.25*	NOK	13 345	4 684	5 589	12 440	85 537	0.03	
SALMAR ASA NOK0.25*	NOK	831			831	38 821	0.01	350
<b>Total Norway</b>						<b>150 531</b>	<b>0.04</b>	
<b>Singapore</b>								
CITY DEVELOPMENTS SGD0.50*	SGD	12 200		7 900	4 300	19 050	0.01	3 720
KEPPEL CORP NPV*	SGD	22 600			22 600	103 001	0.03	22 600
SEMBCORP MARINE NPV*	SGD		431 322	431 322				
SINGAPORE AIRLINES NPV*	SGD	25 000		25 000				
SINGAPORE EXCHANGE SGD0.01*	SGD	18 200		10 100	8 100	52 932	0.02	
UOL GROUP LIMITED SGD1*	SGD	9 025		9 025				
UTD O/S BANK SGD1*	SGD	21 700	2 100	7 600	16 200	309 446	0.09	16 200
<b>Total Singapore</b>						<b>484 429</b>	<b>0.14</b>	
<b>Spain</b>								
ACS ACTIVIDADES CO EURO0.5*	EUR		2 239		2 239	73 883	0.02	2 239
AMADEUS IT GROUP EURO0.01*	EUR		7 427	1 613	5 814	322 550	0.09	
IBERDROLA SA EURO.75 (POST SUBDIVISION)*	EUR	101 916	17 163	38 295	80 784	828 984	0.24	
INDITEX EURO.03 (POST SUBD)*	EUR	17 666	2 250	19 916				
NATURGY ENERGY GRO EUR1*	EUR	1 628			1 628	40 618	0.01	
RED ELECTRICA CORP EURO.0.5*	EUR	5 879			5 879	84 813	0.02	
REPSOL SA EUR1*	EUR	22 512		6 771	15 741	237 378	0.07	
<b>Total Spain</b>						<b>1 588 227</b>	<b>0.47</b>	
<b>Sweden</b>								
ASSA ABLOY SER'B'NPV (POST SPLIT)*	SEK	16 822	8 667	12 078	13 411	268 987	0.08	13 411
ESSITY AB SER'B'NPV*	SEK	11 079	4 633	6 960	8 752	173 846	0.05	
HUSQVARNA AB SER'B'NPV*	SEK	7 358		3 559	3 799	26 787	0.01	3 799
SVENSKA CELLULOSA SER'B'NPV*	SEK	11 196		3 174	8 022	101 288	0.03	8 022
SVENSKA HANDELSBKN SER'A'NPV (P/S)*	SEK		23 772	4 816	18 956	155 721	0.05	18 956
TELIA COMPANY AB NPV*	SEK	47 599		17 327	30 272	57 531	0.02	
<b>Total Sweden</b>						<b>784 160</b>	<b>0.23</b>	
<b>United Kingdom</b>								
3I GROUP ORD GBPO.738636*	GBP		16 695	3 686	13 009	301 110	0.09	
ASTRAZENECA ORD USDO.25*	USD	2 185			2 185	269 943	0.08	
ASTRAZENECA ORD USDO.25*	GBP	23 992	4 212	9 501	18 703	2 318 431	0.68	
BARRATT DEVEL ORD GBPO.10*	GBP	19 291	7 568	14 875	11 984	59 023	0.02	
BRITISH LAND CO PLC REIT*	GBP	17 463		17 463				
BT GROUP ORD GBPO.05*	GBP	120 797		24 390	96 407	125 621	0.04	
COCA-COLA EUROPACI COM EURO.01*	EUR	155		155				
COCA-COLA EUROPACI COM EURO.01*	USD	3 503	700	1 137	3 066	175 242	0.05	
INFORMA PLC (GB) ORD GBPO.001*	GBP	25 725	8 995	14 882	19 838	166 216	0.05	
JOHNSON MATTHEY ORD GBP1.109245*	GBP	4 082		1 739	2 343	42 590	0.01	
KINGFISHER ORD GBPO.157142857*	GBP	34 772		12 879	21 893	54 585	0.02	
LAND SECURITIES GP ORD GBPO.106666666*	GBP	13 773		13 773				
LIBERTY GLOBAL INC USDO.01 A*	USD		2 711		2 711			
LLOYDS BANKING GP ORD GBPO.1*	GBP	1 177 509	133 391	403 843	907 057	449 372	0.13	
NATIONAL GRID ORD GBPO.12431289*	GBP	57 476	14 807	21 845	50 438	551 907	0.16	
OCADO GROUP PLC ORD GBPO.02*	GBP	8 240		8 240		55 239	0.02	
RECKITT BENCK GRP ORD GBPO.10*	GBP	11 826	1 583	4 021	9 388	607 342	0.18	
RELX PLC GBPO.1444*	GBP	32 732	2 667	10 450	24 949	773 033	0.23	
RENTOKIL INITIAL ORD GBPO.01*	GBP	30 833	13 087	43 920				
SAGE GROUP GBPO.01051948*	GBP		16 030	3 443	12 587	138 995	0.04	
SPIRAX-SARCO ENG ORD GBPO.269230769*	GBP	1 209		288	921	97 961	0.03	
ST JAMES'S PLACE ORD GBPO.15*	GBP	9 246		2 271	6 975	64 812	0.02	
WHITBREAD ORD GBPO.76797385*	GBP	3 899		3 899				
WPP PLC ORD GBPO.10*	GBP	19 390	3 872	7 078	16 184	132 456	0.04	
<b>Total United Kingdom</b>						<b>6 383 878</b>	<b>1.87</b>	
<b>United States of America</b>								
3M CO COM*	USD	9 816	2 037	4 154	7 699	659 370	0.19	
AECOM TECHNOLOGY C COM STK USDO.01*	USD		1 993	433	1 560	118 505	0.03	
AFLAC INC COM USDO.10*	USD	10 394	5 683	7 762	8 315	583 804	0.17	8 315
AKAMAI TECHNOLOGIES INC COM*	USD		3 674	1 462	2 212	215 588	0.06	
ALIGN TECHNOLOGY INC COM*	USD	1 233	118	389	962	268 693	0.08	
ALPHABET INC CAP STK USDO.001 CL C*	USD	96 811	17 292	41 805	72 298	8 720 323	2.55	
AMERICAN WATER WOR COM STK USDO.01*	USD	3 063	925	1 152	2 836	321 261	0.09	
ANSYS INC COM*	USD	1 419	110	380	1 149	312 756	0.09	
AXON ENTERPRISE I COM USDO.00001*	USD		1 141	203	938	170 750	0.05	
BAKER HUGHES COMPA COM USDO.0001 CL A*	USD	15 868	5 262	7 098	14 032	453 384	0.13	
BIO-TECHNE CORP COM USDO.01*	USD	650	3 021	1 556	2 115	131 702	0.04	
BIOMARIN PHARMA COM USDO.001*	USD	3 087		3 087				
BLACK KNIGHT INC COM USDO.0001 WI*	USD		2 986	2 986				
BLACKROCK INC COM STK USDO.01*	USD	2 575	299	853	2 021	1 195 238	0.35	2 021
BOSTON PPTY INC COM USDO.01*	USD	2 591		697	1 894	103 057	0.03	1 894
BROADRIDGE FIN SOL COM STK USDO.01*	USD		2 106	501	1 605	262 891	0.08	
BUILDERS 1ST SRCE COM USDO.01*	USD		2 472	598	1 874	213 418	0.06	
CABLE ONE INC COM USD1 'WI'*	USD	76		76				
CADENCE DESIGN SYS COM USDO.01*	USD	4 887	844	1 935	3 796	813 626	0.24	
CAMPBELL SOUP CO CAP USDO.0375*	USD	3 424	1 626	1 829	3 221	121 045	0.04	
CATALENT INC COM USDO.01*	USD	2 881		2 881				
CHENIERE ENERGY INC COM NEW*	USD	4 035	306	1 153	3 188	484 003	0.14	
CINTAS CORP COM*	USD		1 620	350	1 270	558 835	0.16	
CLOROX CO DEL COM*	USD	2 059		512	1 547	185 476	0.05	
CME GROUP INC COM STK USDO.01 CLASS'A*	USD	6 205	510	6 715				
CMS ENERGY CORP COM*	USD		5 735	1 723	4 012	194 923	0.06	
COCA-COLA CO COM USDO.25*	USD	71 126	14 582	29 610	56 098	2 872 807	0.84	
COGNEX CORP COM*	USD	3 003		3 003				
COLGATE-PALMOLIVE COM USD1*	USD	13 970	4 193	7 069	11 094	721 681	0.21	
COPART INC COM*	USD	3 603	7 774	11 377				
CSX CORP COM USD1*	USD	36 784	7 045	15 571	28 258	794 900	0.23	
DARLING INGR INC COM USDO.01*	USD		2 437	591	1 846	88 151	0.03	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
DECKERS OUTDOOR CORP COM*	USD		400	84	316	148 611	0.04	316
DEERE & CO COM USD1*	USD	4 972	310	5 282				
DEXCOM INC COM*	USD	6 952	1 422	3 224	5 150	439 557	0.13	
DIGITAL REALTY TRU COM STK USD0.01*	USD		5 174	1 301	3 873	428 776	0.13	
ECOLAB INC COM*	USD	4 508	809	1 944	3 373	522 704	0.15	
EDWARDS LIFESCIENCES CORP COM*	USD	10 933	3 841	6 181	8 593	544 602	0.16	
EXPEDTRS INTL WASH COM USD0.01*	USD	2 908	326	1 043	2 191	229 756	0.07	
FACTSET RESH SYS INC COM*	USD	611		95	516	206 403	0.06	
FAIR ISAAC CORP COM*	USD		399	91	308	244 716	0.07	
FASTENAL COM USD0.01*	USD	9 664	3 144	5 104	7 704	385 082	0.11	7 704
FORTIVE CORP COM USD0.01*	USD	5 719	2 749	3 716	4 752	322 383	0.09	
FRANKLIN RES INC COM*	USD	5 221		1 420	3 801	85 468	0.03	3 801
GALLAGHER ARTHUR J & CO COM*	USD	3 695	348	4 043				
GARTNER INC COM*	USD		1 363	290	1 073	337 281	0.10	
GENERAC HLDGS INC COM USD0.01*	USD	1 048		254	794	79 143	0.02	794
GRACO INC COM*	USD		2 967	439	2 528	168 543	0.05	
GUIDEWIRE SOFTWARE COM USD0.0001*	USD	1 481		1 481				
HUBSPOT INC COM USD0.001*	USD	685	216	264	637	286 993	0.08	
HUNT J B TRANS SVCS INC COM*	USD	1 397	188	427	1 158	199 706	0.06	188
IDEX CORP COM*	USD	1 294	168	386	1 076	204 759	0.06	
IDEXX LABORATORIES COM USD0.10*	USD	1 397	224	534	1 087	434 816	0.13	
ILLINOIS TOOL WKS COM NPV*	USD	5 413	749	1 996	4 166	877 724	0.26	4 166
ILLUMINA INC COM USD0.01*	USD	2 614	449	968	2 095	263 098	0.08	
INSULET CORP COM STK USD0.001*	USD	1 132	172	313	991	144 588	0.04	819
INTERCONTINENTAL E COM USD0.01*	USD	9 405	2 324	3 964	7 765	781 518	0.23	
INTERNATIONAL FLAVORS&FRAGRANC COM*	USD	4 224	630	1 410	3 444	214 774	0.06	
INTERPUBLIC GROUP COM USD0.10*	USD	7 240	5 205	6 877	5 568	145 983	0.04	5 568
JOHNSON & JOHNSON COM USD1*	USD	45 079	9 221	21 442	32 858	4 681 611	1.37	
LAMB WESTON HLDGS COM USD1.00 WI*	USD		2 683	663	2 020	170 856	0.05	
LENNOX INTL INC COM*	USD	497			497	170 241	0.05	497
LOEWS CORP COM*	USD	4 076		4 076				
LPL FINL HLDGS INC COM USD0.001*	USD	1 322	160	519	963	209 358	0.06	
LYONDELLBASELL IND COM USD0.01*	USD		4 273	788	3 485	301 911	0.09	
MARKETAXESS HLDGS INC COM*	USD	666		152	514	100 455	0.03	
MARSH & MCLENNAN COM USD1*	USD	8 703	1 163	3 123	6 743	1 173 865	0.34	
MARTIN MARIETTA M. COM USD0.01*	USD	1 009	82	267	824	309 418	0.09	
METTLER TOLEDO INTERNATIONAL COM*	USD	362	29	101	290	293 962	0.09	
MOLINA HEALTHCARE INC COM*	USD		955	136	819	245 662	0.07	
MOODYS CORP COM USD0.01*	USD	2 762	544	1 024	2 282	660 028	0.19	
NASDAQ INC COM STK USD0.01*	USD	5 829	955	2 000	4 784	212 649	0.06	4 784
NOVOOCURE LTD COM USD0.00*	USD	1 543		1 543				
PAYLOCITY HLDG COR COM USD0.001*	USD		664	157	507	84 273	0.02	
PEPSICO INC CAP USD0.016666*	USD	23 823	5 292	10 355	18 760	2 907 870	0.85	
PLUG POWER INC COM USD0.01*	USD	9 911	2 618	12 529				
POOL CORPORATION COM USD0.001*	USD	671		200	471	153 433	0.04	
PPG INDS INC COM*	USD	3 959		849	3 110	369 285	0.11	
PROGRESSIVE CP(OH) COM USD1*	USD	10 025	1 820	3 803	8 042	1 024 805	0.30	
PTC INC COM USD0.01*	USD		2 082	544	1 538	199 338	0.06	
PULTE GROUP INC COM USD0.01*	USD		4 638	1 565	3 073	208 168	0.06	
QUANTA SVCS INC COM*	USD	2 485	445	1 003	1 927	329 771	0.10	
REPLIGEN CORP COM*	USD		830	214	616	89 605	0.03	616
RESMED INC COM USD0.004*	USD	2 429	375	2 804				
ROLLINS INC COM*	USD	3 897		3 897				
ROPER TECHNOLOGIES COM USD0.01*	USD	1 735	105	1 840				
S&P GLOBAL INC COM USD1*	USD	6 005	817	2 378	4 444	1 485 527	0.44	
SEMPRA ENERGY COM NPV*	USD	5 335	9 615	6 264	8 686	540 563	0.16	
SHERWIN-WILLIAMS COM USD1*	USD	4 112	836	1 570	3 378	788 154	0.23	
SMITH A O COM*	USD	2 414		2 414				
SNAP INC COM USD0.00001 CL A*	USD		16 171	3 406	12 765	104 046	0.03	12 765
SPLUNK INC COM USD0.001*	USD	2 627	870	1 269	2 228	298 083	0.09	
SVB FINL GROUP COM*	USD	951		951				
SYNOPSIS INC COM USD0.01*	USD		2 699	684	2 015	846 030	0.25	
TAKE TWO INTERACTI COM USD0.01*	USD	2 698	712	1 143	2 267	291 148	0.09	
TARGA RESOURCES CO COM USD0.001*	USD	3 608	467	1 087	2 988	234 309	0.07	
TELADOC HEALTH INC COM USD0.001*	USD	2 449		2 449				
TRANSUNION COM USD0.01*	USD		3 610	941	2 669	175 283	0.05	
TRIMBLE INC COM NPV*	USD	4 400	714	1 552	3 562	175 504	0.05	
TWILIO INC COM USD0.001 CL A*	USD		2 902	629	2 273	121 704	0.04	
U HAUL HOLDING COM COM USD0.25*	USD	167		167				
UNITED PARCEL SERVICE INC CL B*	USD	12 685	2 252	5 162	9 775	1 393 816	0.41	
VERTEX PHARMACEUTI COM USD0.01*	USD	4 379	144	4 523				
VMWARE INC COM STK USD0.01 CLASS 'A'*	USD	3 501	651	1 047	3 105	472 879	0.14	
WATERS CORP COM*	USD	978		273	705	176 847	0.05	705
WEBSTER FINL CORP CONN COM*	USD	2 900	839	886	2 853	105 206	0.03	2 760
WEST PHARMACEUTICA COM USD0.25*	USD	1 174	272	465	981	336 721	0.10	
WESTERN UN CO COM*	USD	5 433		5 433				
WILLIS TOWERS WATS COM USD0.000304635*	USD	1 918	161	628	1 451	277 368	0.08	
ZEBRA TECHNOLOGIES CORP CL A*	USD	922		922				
ZENDESK INC COM USD0.01*	USD	2 427		2 427				
ZOETIS INC COM USD0.01 CL 'A'*	USD	8 228	1 413	3 327	6 314	1 004 917	0.29	
ZSCALER INC COM USD0.001*	USD		1 718	486	1 232	175 355	0.05	
<b>Total United States of America</b>						<b>51 163 197</b>	<b>14.99</b>	
<b>Total Bearer shares</b>						<b>95 058 657</b>	<b>27.85</b>	
<b>Other shares</b>								
<b>Singapore</b>								
CAPITALAND ASCOTT TRUST*	SGD		2 292	2 292				
<b>Total Singapore</b>							<b>0.00</b>	
<b>Total Other shares</b>							<b>0.00</b>	



Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Preference shares</b>								
<b>Germany</b>								
BAYERISCHE MOTORENWERKE AG EUR1*	EUR	958		305	653	55 846	0.02	
HENKEL AG&CO. KGAA NON-VTG PRF NPV*	EUR	3 081	479	1 130	2 430	158 771	0.05	
<b>Total Germany</b>						<b>214 618</b>	<b>0.06</b>	
<b>Total Preference shares</b>						<b>214 618</b>	<b>0.06</b>	
<b>Registered shares</b>								
<b>Argentina</b>								
MERCADOLIBRE INC COM STK USD0.001*	USD	746	143	294	595	690 115	0.20	
<b>Total Argentina</b>						<b>690 115</b>	<b>0.20</b>	
<b>Australia</b>								
ANZ GROUP HOLDINGS NPV DFD 03/01/23 (EX-RECONS)*	AUD		49 344	49 344				
COLES GROUP LTD NPV*	AUD	24 175	3 725	10 460	17 440	160 218	0.05	
TELSTRA CORPORATION LTD ISSUE 22/DEFERRED DELIVERY*	AUD		58 362	58 362				
WOODSIDE ENERGY GROUP LTD*	AUD	31 854	6 764	13 627	24 991	538 409	0.16	
<b>Total Australia</b>						<b>698 627</b>	<b>0.20</b>	
<b>Belgium</b>								
KBC GROUP NV NPV*	EUR	4 882	1 856	3 187	3 551	203 400	0.06	
<b>Total Belgium</b>						<b>203 400</b>	<b>0.06</b>	
<b>Canada</b>								
AGNICO EAGLE MINES LTD COM*	CAD	7 374	2 245	3 128	6 491	271 073	0.08	
ALIMENTATION COUCH COM NPV*	CAD	14 020	2 034	5 744	10 310	481 206	0.14	
BANK NOVA SCOTIA HALIFAX COM*	CAD	21 158	5 154	10 356	15 956	657 277	0.19	
BANK OF MONTREAL COM NPV*	CAD	11 631	3 541	5 227	9 945	771 015	0.23	9 497
BROOKFIELD ASSET M LTD VGTG SHS NPV CL'A**	CAD	18 908	971	19 879				
BROOKFIELD ASSET M LTD VGTG SHS NPV CL'A**	USD	5 439		5 439				
BROOKFIELD ASSET.M CLASS A LTD VOTING SHS*	CAD		4 673	4 673				
BROOKFIELD ASSET.M CLASS A LTD VOTING SHS*	USD		1 360	1 359	1	31	0.00	
BROOKFIELD CORP CLASS A LID VOTIONG SHS*	CAD		26 112	11 644	14 468	415 758	0.12	14 468
BROOKFIELD CORP CLASS A LID VOTIONG SHS*	USD		5 439	5 439		155 587	0.05	
BROOKFIELD RENEWA. CLASS A SUB VOTING SHARES*	CAD		1 887	1 887		41 509	0.01	
CANADIAN NATL RY CO COM*	CAD	10 228	2 327	4 689	7 866	782 864	0.23	
CANADIAN TIRE LTD CL A*	CAD	998		297	701	69 274	0.02	
DOLLARAMA INC COM NPV*	CAD		5 198	1 146	4 052	256 568	0.08	
ENBRIDGE INC COM NPV*	CAD	35 353	7 144	13 831	28 666	873 799	0.26	26 931
FIRSTSERVICE CORP COM NPV*	CAD	636		636		85 017	0.02	
FORTIS INC COM NPV*	CAD	8 387	3 635	5 367	6 655	232 307	0.07	6 655
GILDAN ACTIVEWEAR INC COM*	CAD	3 480	3 404	3 910	2 974	76 608	0.02	
INTACT FINL CORP COM NPV*	CAD	2 896	250	858	2 288	306 559	0.09	
MAGNA INTL INC COM NPV*	CAD	4 756	1 627	2 444	3 939	194 002	0.06	
METRO INC CL A SUB*	CAD	4 078		1 326	2 752	131 351	0.04	
NATL BK OF CANADA COM NPV*	CAD	5 488	1 155	2 252	4 391	268 080	0.08	
NUTRIEN LTD NPV*	CAD	9 557	787	3 720	6 624	375 948	0.11	
OPEN TEXT CO COM NPV*	CAD	4 873		988	3 885	125 310	0.04	
PARKLAND CORP. COM NPV*	CAD	2 554	1 371	1 614	2 311	62 125	0.02	
PEMBINA PIPELINE C COM NPV*	CAD	9 488	1 329	4 202	6 615	182 795	0.05	1 615
POWER CORP CDA COM*	CAD	9 086		9 086				
RB GLOBAL INC COM NPV*	CAD		2 975	672	2 303	132 515	0.04	
ROGERS COMMUNICATIONS INC*	CAD	5 834	926	1 813	4 947	174 560	0.05	
SHOPIFY INC COM NPV CL A*	CAD	14 677	5 803	7 955	12 525	628 318	0.18	
SHOPIFY INC COM NPV CL A*	USD	4 000		4 000		199 683	0.06	
SUN LIFE FINL INC COM*	CAD		11 027	3 008	8 019	359 573	0.11	
THOMSON-REUTERS CP COM NPV(POST REV SPLIT)*	CAD	1 968	742	2 710				
THOMSON-REUTERS CP NPV POST REV SPLIT*	CAD		2 957	751	2 206	248 017	0.07	2 206
TORONTO-DOMINION COM NPV*	CAD	31 234	6 800	13 144	24 890	1 378 120	0.40	24 890
WHEATON PRECIOUS M COM NPV*	CAD	7 496	4 336	5 921	5 911	220 455	0.06	
<b>Total Canada</b>						<b>10 157 304</b>	<b>2.98</b>	
<b>Denmark</b>								
COLOPLAST DKK1 B*	DKK	2 052	960	950	2 062	200 223	0.06	
DEMANT A/S DKK0.20*	DKK	1 646		1 646				
NOVO NORDISK A/S DKK0.1 B*	DKK		44 596		44 596	3 729 671	1.09	
VESTAS WIND SYSTEM DKK0.20 (POST SPLIT)*	DKK	16 703	4 810	7 985	13 528	266 302	0.08	
<b>Total Denmark</b>						<b>4 196 196</b>	<b>1.23</b>	
<b>Finland</b>								
ELISA OYJ NPV*	EUR	2 496		711	1 785	75 879	0.02	1 785
METSO CORPORATION RG*	EUR		11 676	3 372	8 304	80 058	0.02	8 304
NESTE OIL OYJ NPV*	EUR	7 038	1 861	2 986	5 913	184 009	0.05	
NOKIA OYJ NPV*	EUR		99 020	27 183	71 837	248 252	0.07	71 837
NORDEA HOLDING ABP NPV*	SEK	60 968	18 334	37 462	41 840	423 190	0.12	
ORION CORP SER'B'NPV*	EUR	2 121	817	2 938				
SAMPO PLC SER'A'NPV*	EUR	8 870	2 515	11 385				
STORA ENSO OYJ NPV SER'R'*	EUR	10 328	6 108	6 282	10 154	116 933	0.03	10 154
UPM-KYMMENE CORP NPV*	EUR	9 530	2 721	4 469	7 782	244 733	0.07	
<b>Total Finland</b>						<b>1 373 055</b>	<b>0.40</b>	
<b>France</b>								
DASSAULT SYSTEMES EURO.10*	EUR		11 003	2 168	8 835	302 023	0.09	
GECINA EUR7.50*	EUR	392	412	342	462	43 292	0.01	
MICHELIN (CGDE) EURO.50 (POST SUBDIVISION)*	EUR	10 881	1 214	2 818	9 277	261 199	0.08	
<b>Total France</b>						<b>606 514</b>	<b>0.18</b>	
<b>Germany</b>								
ADIDAS AG NPV (REGD)*	EUR	2 898	1 460	2 174	2 184	352 451	0.10	
ALLIANZ SE NPV(REGD)(VINKULIERT)*	EUR	7 066	1 013	8 079				
BRENTNAG AG*	EUR	2 677	1 136	1 616	2 197	156 358	0.05	
DELIVERY HERO SE NPV*	EUR	2 760		2 760				
DEUTSCHE BOERSE AG NPV(REGD)*	EUR	3 428	584	1 443	2 569	407 317	0.12	
DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)*	EUR		11 275	3 866	7 409	53 863	0.02	

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DEUTSCHE POST AG NPV(REGD)*	EUR		19 145	5 702	13 443	501 731	0.15	
EVONIK INDUSTRIES NPV*	EUR	3 418	4 109	3 786	3 741	62 774	0.02	
LEG IMMOBILIEN SE NPV*	EUR	1 427	558	724	1 261	79 802	0.02	1 261
MTU AERO ENGINES H NPV (REGD)*	EUR	948	176	1 124				
MUENCHENER RUECKVE NPV(REGD)*	EUR		2 604	728	1 876	670 651	0.20	
TELEFONICA DEUTSCH NPV*	EUR	22 939		14 157	8 782	14 417	0.00	8 782
VONOVIA SE NPV*	EUR		13 372	3 380	9 992	220 748	0.06	9 992
<b>Total Germany</b>						<b>2 520 112</b>	<b>0.74</b>	
<b>Ireland</b>								
CRH ORD EURO.32*	EUR	10 912	2 338	3 359	9 891	482 251	0.14	
KINGSPAN GROUP ORD EURO.13(DUBLIN LISTING)*	EUR	2 142			2 142	147 215	0.04	
SMURFIT KAPPA GRP ORD EURO.001*	EUR	2 954	1 117	1 093	2 978	91 029	0.03	
<b>Total Ireland</b>						<b>720 495</b>	<b>0.21</b>	
<b>Italy</b>								
CNH INDUSTRIAL NV COM EURO.01*	EUR	17 680	2 454	5 577	14 557	162 704	0.05	
ENEL EUR1*	EUR	135 629	32 295	56 114	111 810	630 265	0.18	
INTESA SANPAOLO NPV*	EUR	282 433	36 893	319 326				
MEDIOBANCA SPA EURO.5*	EUR		11 128	2 654	8 474	102 839	0.03	
MONCLER SPA NPV*	EUR		3 990	1 071	2 919	155 721	0.05	
NEXI SPA NPV*	EUR	11 785	10 752	15 058	7 479	41 927	0.01	7 479
PRYSMIAN SPA EURO.10*	EUR	4 482	932	1 814	3 600	133 020	0.04	
TERNA SPA ORD EURO.22*	EUR		21 214	4 601	16 613	114 693	0.03	16 613
<b>Total Italy</b>						<b>1 341 168</b>	<b>0.39</b>	
<b>Japan</b>								
AEON CO LTD NPV*	JPY	11 200	1 800	3 800	9 200	167 082	0.05	
AJINOMOTO CO INC NPV*	JPY	7 900	1 000	2 300	6 600	233 213	0.07	
ANA HOLDINGS INC NPV*	JPY	3 300	2 000	3 600	1 700	32 651	0.01	
ASAHI KASEI CORP NPV*	JPY	22 800	6 000	12 100	16 700	96 224	0.03	
ASTELLAS PHARMA NPV*	JPY	31 200	5 300	10 900	25 600	325 487	0.10	
BRIDGESTONE CORP NPV*	JPY	9 700	3 800	5 500	8 000	285 870	0.08	
BROTHER INDUSTRIES NPV*	JPY		3 000		3 000	44 295	0.01	
DAI NIPPON PRINTNG NPV*	JPY	3 900		1 400	2 500	59 618	0.02	
DAIWA SECS GROUP NPV*	JPY		17 600		17 600	93 123	0.03	
DENSO CORP NPV*	JPY	7 400		7 400				
FUJII FILM HLD CORP NPV*	JPY	6 200	1 500	2 300	5 400	286 613	0.08	
FUJITSU NPV*	JPY	3 300	400	1 400	2 300	248 156	0.07	
HITACHI CONST MACH NPV*	JPY	1 400			1 400	39 016	0.01	
HITACHI METALS NPV*	JPY	4 500		4 500				
HITACHI NPV*	JPY		17 200	4 200	13 000	739 166	0.22	
HOYA CORP NPV*	JPY	6 200	500	2 000	4 700	441 553	0.13	
INPEX CORPORATION NPV*	JPY	18 000		3 800	14 200	196 387	0.06	
ITOCHU CORP NPV*	JPY	19 800	5 800	9 900	15 700	520 308	0.15	
JFE HOLDINGS INC NPV*	JPY	8 200	2 500	2 700	8 000	107 453	0.03	
KDDI CORP NPV*	JPY	28 100	4 800	12 000	20 900	586 424	0.17	
KUBOTA CORP NPV*	JPY	17 300	2 500	5 700	14 100	190 509	0.06	
KYOWA KIRIN CO LTD NPV*	JPY		3 700		3 700	59 065	0.02	
LIXIL CORPORATION COM NPV*	JPY	5 900		2 600	3 300	35 231	0.01	
MARUBENI CORP NPV*	JPY	26 200	3 000	8 700	20 500	293 067	0.09	20 500
MAZDA MOTOR CORP NPV*	JPY	11 200		4 700	6 500	67 601	0.02	
MITSUBISHI CHEM HL NPV*	JPY	24 600	8 000	16 000	16 600	95 933	0.03	
MITSUBISHI ESTATE NPV*	JPY	20 300	3 200	6 700	16 800	201 345	0.06	
mitsui & co NPV*	JPY	23 400	2 900	26 300				
MIZUHO FINL GP NPV*	JPY		45 500	13 500	32 000	498 470	0.15	
MS&AD INSURANCE GROUP HOLDINGS INC NPV*	JPY	7 562	1 000	2 600	5 962	200 837	0.06	
MURATA MFG CO NPV*	JPY	9 700	800	10 500				
NEC CORP NPV*	JPY		4 400	800	3 600	182 314	0.05	
NINTENDO CO LTD NPV*	JPY	19 000	2 600	7 800	13 800	527 050	0.15	
NIPPON EXPRESS HLD NPV*	JPY	1 600		700	900	43 052	0.01	
NIPPON PROLOGIS RE REIT*	JPY	30		30				
NIPPON YUSEN KK NPV*	JPY	8 100		8 100				
NOMURA HOLDINGS NPV*	JPY	43 500	32 900	34 100	42 300	155 355	0.05	
NOMURA RESEARCH IN NPV*	JPY	6 041		1 400	4 641	110 759	0.03	
NTT DATA GROUP CO NPV*	JPY	11 400	3 100	5 900	8 600	105 679	0.03	
OMRON CORP NPV*	JPY	3 400	600	1 300	2 700	110 352	0.03	
ORIX CORP NPV*	JPY	20 600	4 800	9 600	15 800	270 528	0.08	
OSAKA GAS CO NPV*	JPY	5 200			5 200	78 483	0.02	
PANASONIC CORP NPV*	JPY	37 100	3 600	11 400	29 300	302 119	0.09	
RENASAS ELECTRONIC NPV*	JPY		23 600	6 600	17 000	238 185	0.07	
RICOH CO NPV*	JPY		7 400		7 400	58 543	0.02	
ROHM CO LTD NPV*	JPY	1 600		1 600				
SEIKO EPSON CORP NPV*	JPY		4 200		4 200	60 494	0.02	
SEKISUI CHEMICAL NPV*	JPY	4 600			4 600	60 714	0.02	
SEVEN & I HOLDINGS NPV*	JPY	12 800		3 000	9 800	351 753	0.10	
SG HOLDINGS CO LTD NPV*	JPY	3 800			3 800	44 610	0.01	
SHIMADZU CORP NPV*	JPY	4 400		1 300	3 100	75 484	0.02	
SOFTBANK CORP NPV*	JPY	48 600	13 000	23 800	37 800	391 734	0.11	
SOMPO HOLDINGS INC NPV*	JPY	5 225		1 000	4 225	166 619	0.05	
SONY GROUP CORPORA NPV*	JPY	21 500	5 300	9 700	17 100	1 283 105	0.38	
SUMITOMO CHEM CO NPV*	JPY	24 000			24 000	59 881	0.02	
SUMITOMO ELECTRIC NPV*	JPY	9 900	11 200	11 000	10 100	111 542	0.03	
SUMITOMO MITSUI FG NPV*	JPY		24 500	7 200	17 300	779 185	0.23	
SUMITOMO MITSUI TR NPV*	JPY	6 041	2 200	3 500	4 741	163 659	0.05	
SUMITOMO RLTY&DEV NPV*	JPY	5 800		5 800				
TDK CORP NPV*	JPY	6 500	1 000	2 100	5 400	183 461	0.05	
TOKIO MARINE HLDG NPV*	JPY		31 500	7 700	23 800	505 551	0.15	
TOKYO ELECTRON NPV*	JPY	2 500	9 400	5 400	6 500	814 477	0.24	
UNICHARM CORP NPV*	JPY	7 100	2 000	3 400	5 700	184 883	0.05	
WEST JAPAN RAILWAY NPV*	JPY	4 000	2 000	2 900	3 100	117 540	0.03	
YAMAHA MOTOR CO NPV*	JPY	6 100		2 800	3 300	79 525	0.02	
YASKAWA ELEC CORP NPV*	JPY	3 600	900	900	3 600	119 063	0.03	
YOKOGAWA ELECTRIC NPV*	JPY	2 700			2 700	47 810	0.01	
Z HOLDINGS CORP NPV*	JPY	48 300		15 800	32 500	82 783	0.02	
<b>Total Japan</b>						<b>14 010 987</b>	<b>4.10</b>	

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<b>Jersey (Channel islands)</b>								
CLARIVATE PLC COM NPV*	USD		5 957		5 957	36 566	0.01	
<b>Total Jersey (Channel islands)</b>						<b>36 566</b>	<b>0.01</b>	
<b>Luxembourg</b>								
TENARIS S.A. USD1*	EUR	9 500	2 284	4 843	6 941	100 739	0.03	
<b>Total Luxembourg</b>						<b>100 739</b>	<b>0.03</b>	
<b>Netherlands</b>								
ASML HOLDING NV EURO.09*	EUR	7 022	1 463	3 066	5 419	2 934 460	0.86	
EQT AB NPV*	SEK	4 454	1 912	2 120	4 246	77 548	0.02	4 010
JDE PEETS N.V. EURO.01*	EUR	1 503			1 503	38 460	0.01	1 503
NN GROUP N.V. EURO.12*	EUR	5 491	2 420	4 031	3 880	114 392	0.03	
PROSUS N.V. EURO.05*	EUR	13 868	15 251	8 327	20 792	562 257	0.16	
UNIVERSAL MUSIC GR EUR10.00*	EUR		14 804	3 425	11 379	272 551	0.08	
<b>Total Netherlands</b>						<b>3 999 668</b>	<b>1.17</b>	
<b>Norway</b>								
AKER BP ASA NOK1*	NOK	5 594	1 350	2 910	4 034	102 654	0.03	3 590
DNB BANK ASA NOK12.50*	NOK	15 471	4 219	6 308	13 382	248 039	0.07	
EQUINOR ASA NOK2.50*	NOK	16 682	2 777	6 723	12 736	384 482	0.11	
MOWI ASA NOK7.50*	NOK	7 620	2 091	2 516	7 195	117 248	0.03	1 351
NORSK HYDRO ASA NOK3.6666*	NOK	25 411	6 086	11 358	20 139	116 347	0.03	
TELENOR ASA ORD NOK6*	NOK	12 666		3 931	8 735	91 241	0.03	
<b>Total Norway</b>						<b>1 060 011</b>	<b>0.31</b>	
<b>Portugal</b>								
GALP ENERGIA EUR1-B*	EUR	11 066	10 191	13 837	7 420	100 900	0.03	
JERONIMO MARTINS EUR5*	EUR	5 907	2 042	3 768	4 181	86 092	0.03	
<b>Total Portugal</b>						<b>186 992</b>	<b>0.05</b>	
<b>Singapore</b>								
CAPITALAND INVESTM NPV*	SGD	40 207			40 207	83 539	0.02	40 207
GRAB HLDGS LTD COM USD0.000001 CL A*	USD	19 800		19 800				
<b>Total Singapore</b>						<b>83 539</b>	<b>0.02</b>	
<b>Spain</b>								
BBVA(BILB-VIZ-ARG) EURO.49*	EUR	109 467	8 513	117 980				
<b>Total Spain</b>							<b>0.00</b>	
<b>Sweden</b>								
ALFA LAVAL AB NPV*	SEK	5 491	2 225	3 454	4 262	134 865	0.04	
ATLAS COPCO AB SER'A/NPV (POST SPLIT)*	SEK	45 386	18 388	28 253	35 521	440 422	0.13	35 521
ATLAS COPCO AB SER'B/NPV (POST SPLIT)*	SEK	28 431	6 714	13 987	21 158	228 397	0.07	
BEIJER REF AB SER'B/NPV (POST SPLIT)*	SEK		5 115		5 115	49 746	0.01	5 115
BOLIDEN AB NPV (POST SPLIT)*	SEK	4 586		4 586				
BOLIDEN AB NPV (POST SPLIT)*	SEK		6 020	1 315	4 705	124 578	0.04	4 605
ELECTROLUX AB SER'B/NPV (POST SPLIT)*	SEK	4 428	3 147	7 575				
EPIROC AB SER'A/NPV (POST SPLIT)*	SEK	11 648	6 082	8 022	9 708	170 028	0.05	5 357
EPIROC AB SER'B/NPV*	SEK	5 562			5 562	82 053	0.02	
ERICSSON SER'B' NPV*	SEK	49 111		49 111				
HENNES & MAURITZ SER'B/NPV*	SEK	12 958	2 218	5 665	9 511	124 501	0.04	9 511
HOLMEN AB SER'B/NPV (POST SPLIT)*	SEK	2 259		1 140	1 119	40 120	0.01	1 119
KINNEVIK AB SER'B/NPV (POST SPLIT)*	SEK		6 932	6 932				
NIBE INDUSTRIER AB SER'B/NPV (POST SPLIT)*	SEK	25 319	4 212	7 907	21 624	130 734	0.04	
SANDVIK AB NPV (POST SPLIT)*	SEK	17 708	2 046	6 279	13 475	228 743	0.07	13 475
SKF AB SER'B/NPV*	SEK	7 433	4 738	6 771	5 400	82 823	0.02	1 000
TELE2 AB SHS*	SEK	8 388	5 294	4 341	9 341	65 818	0.02	
<b>Total Sweden</b>						<b>1 902 828</b>	<b>0.56</b>	
<b>Switzerland</b>								
COCA-COLA HBC AG ORD CHF6.70*	GBP	3 804		1 791	2 013	50 549	0.01	
COCA-COLA HBC AG ORD CHF6.70*	EUR	495			495	12 532	0.00	
DSM FIRMENICH AG EURO.01*	EUR		3 362	869	2 493	193 480	0.06	
<b>Total Switzerland</b>						<b>256 562</b>	<b>0.08</b>	
<b>United Arab Emirates</b>								
NMC HEALTH PLC ORD GBP0.1*	GBP	857			857	0	0.00	
<b>Total United Arab Emirates</b>							<b>0.00</b>	
<b>United Kingdom</b>								
ABRDN PLC ORD GBP0.1396825396*	GBP	36 852		14 632	22 220	38 641	0.01	
ADMIRAL GROUP ORD GBP0.001*	GBP		3 416		3 416	90 663	0.03	
AMCOR PLC ORD USD0.01*	USD	22 892	3 791	6 717	19 966	167 306	0.05	
ANGLO AMERICAN USD0.54945*	GBP		21 766	4 690	17 076	431 948	0.13	
ANTOFAGASTA ORD GBP0.05*	GBP	6 263		1 774	4 489	71 625	0.02	
ASHTED GROUP ORD GBP0.10*	GBP	7 314	710	2 210	5 814	324 714	0.10	
ASSOCD BRIT FOODS ORD GBP0.0568*	GBP	6 602		1 753	4 849	111 966	0.03	
AUTO TRADER GROUP ORD GBP0.01*	GBP		9 508		9 508	65 566	0.02	
BERKELEY GP HLDGS ORD GBP0.053943*	GBP	1 431			1 431	65 621	0.02	
BUNZL ORD GBP0.32142857*	GBP	5 451		5 451				
BURBERRY GROUP ORD GBP0.0005*	GBP	5 287	1 880	2 817	4 350	92 696	0.03	
COMPASS GROUP ORD GBP0.1105*	GBP	29 692	1 938	31 630				
CRODA INTL ORD GBP0.10609756*	GBP	2 288		530	1 758	96 477	0.03	
ENDEAVOUR MINING P ORD USD0.01*	GBP		2 253		2 253	39 898	0.01	
FERGUSON PLC (NEW) ORD GBP0.10*	GBP	3 599		3 599				
FERGUSON PLC (NEW) ORD GBP0.10*	USD		3 602	875	2 727	410 297	0.12	
HSBC HLDGS ORD USD0.50(UK REG)*	GBP	338 349	53 312	122 201	269 460	1 940 298	0.57	
INTERCONTL HOTELS ORD GBP0.208521303*	GBP	3 129		3 129				
INTERTEK GROUP ORD GBP0.01*	GBP	2 760		743	2 017	92 606	0.03	
LEGAL & GENERAL GP ORD GBP0.025*	GBP	97 986	12 659	28 226	82 419	204 757	0.06	
LIBERTY GLOBAL INC USD0.01 C*	USD		4 455		4 455	75 640	0.02	3 460
MONDI ORD EURO.20*	GBP	8 385		2 489	5 896	90 355	0.03	

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NEXT ORD GBP0.10*	GBP	2 354		2 354				
PEARSON ORD GBP0.25*	GBP	10 904		10 904				
PERSIMMON ORD GBP0.10*	GBP	5 464		5 464				
PHOENIX GP HLDGS ORD GBP0.10*	GBP		14 751	5 611	9 140	49 210	0.01	
PRUDENTIAL ORD GBP0.05*	GBP	45 094	6 943	15 568	36 469	361 918	0.11	
SAINSBURY(J) ORD GBP0.28571428*	GBP	30 449		11 093	19 356	54 635	0.02	
SCHRODERS PLC ORD GBP0.20*	GBP	14 853		7 296	7 557	34 359	0.01	
TAYLOR WIMPEY ORD GBP0.01*	GBP	72 186		30 837	41 349	54 156	0.02	
TESCO ORD GBP0.06333333*	GBP	123 492	12 370	41 349	94 513	278 809	0.08	
UNILEVER PLC ORD GBP0.0311111*	GBP	31 528	6 525	13 734	24 319	1 102 979	0.32	
UNILEVER PLC ORD GBP0.0311111*	EUR	10 751		1 145	9 606	436 210	0.13	
VODAFONE GROUP ORD USD0.2095238(POST CONS)*	GBP	444 587		155 784	288 803	247 718	0.07	
<b>Total United Kingdom</b>						<b>7 031 069</b>	<b>2.06</b>	
<b>United States of America</b>								
ABIOMED INC COM*	USD	744		744				
ACCENTURE PLC SHS CL A 'NEW'*	USD	10 811	2 146	4 324	8 633	2 425 392	0.71	
ADOBE INC COM USD0.0001*	USD	8 075	1 275	3 171	6 179	2 882 235	0.84	
ADVANCE AUTO PARTS COM USD0.0001*	USD	1 038	534	1 572				
AGILENT TECHNOLOGIES INC COM*	USD	5 112	517	1 664	3 965	405 591	0.12	
ALLEGION PLC CIM USD0.01*	USD	1 602		615	987	94 083	0.03	
ALLSTATE CORP COM*	USD	4 603	404	1 520	3 487	355 388	0.10	
ALLY FINANCIAL INC COM USD0.01*	USD	5 727	1 313	2 866	4 174	101 874	0.03	
ALPHABET INC CAP STK USD0.001 CL A*	USD	103 217	18 840	41 258	80 799	9 672 507	2.83	
AMER EXPRESS CO COM USD0.20*	USD	11 066	2 237	4 740	8 563	1 168 670	0.34	
AMER INTL GRP COM USD2.50*	USD	13 555	1 595	15 150				
AMER TOWER CORP COM NEW USD0.01*	USD	7 916	1 928	3 478	6 366	957 694	0.28	
AMERIPRISE FINL INC COM*	USD	1 801	106	521	1 386	418 005	0.12	
AMGEN INC COM USD0.0001*	USD	9 271	1 896	3 978	7 189	1 767 499	0.52	
ANNUAL CAPITAL MGT COM USD0.01(POST REV SPLT)*	USD	6 629	6 097	5 892	6 834	117 595	0.03	
APPLIED MATLS INC COM*	USD	14 750	3 238	6 555	11 433	1 448 036	0.42	
APTIV PLC COM USD0.01*	USD	4 566	1 642	2 302	3 906	352 283	0.10	
ARAMARK COM USD0.01*	USD		4 143	932	3 211	101 929	0.03	
ARCH CAPITAL GROUP COM USD0.01*	USD	6 738	3 442	5 176	5 004	364 885	0.11	
ASSURANT INC COM*	USD	763			763	100 218	0.03	
ATMOS ENERGY CORP COM*	USD	2 325		326	1 999	193 713	0.06	
AUTO DATA PROCESS COM USD0.10*	USD	7 159	1 317	2 830	5 646	1 242 586	0.36	
AUTODESK INC COM USD0.01*	USD	3 658	756	1 552	2 862	541 723	0.16	
AUTOZONE INC COM USD0.01*	USD		302	64	238	553 013	0.16	
AVANTOR INC COM USD0.01*	USD		10 645	1 972	8 673	167 250	0.05	
AVERY DENNISON CORP COM*	USD		1 223	248	975	162 929	0.05	
BALL CORP COM NPV*	USD	5 138	2 313	2 939	4 512	205 471	0.06	
BAXTER INTL INC COM USD1*	USD	8 470		8 470				
BEST BUY CO INC COM USD0.10*	USD	3 581	1 031	1 815	2 797	177 753	0.05	
BIOGEN INC COM STK USD0.0005*	USD	2 431	470	871	2 030	477 279	0.14	
BK OF NY MELLON CP COM STK USD0.01*	USD	13 708	3 618	6 453	10 873	424 223	0.12	
BOOKING HLDGS INC COM USD0.008*	USD		665	160	505	1 424 705	0.42	
BORG WARNER INC COM*	USD	4 404	3 018	3 864	3 558	131 399	0.04	
BRISTOL-MYRS SQUIB COM STK USD0.10*	USD	36 588	7 853	16 004	28 437	1 509 862	0.44	
BUNGE LIMITED COM USD0.01*	USD	2 408	816	1 175	2 049	202 907	0.06	
BURLINGTON STORES COM USD0.0001*	USD	1 123		246	877	108 548	0.03	277
CARDINAL HEALTH INC COM*	USD	4 999	518	5 517				
CARLYLE GROUP INC COM USD0.01*	USD	4 019	3 907	7 926				
CARMAX INC COM USD0.50*	USD	2 690	452	879	2 263	146 425	0.04	1 772
CARRIER GLOBAL COR COM USD0.01*	USD	14 462	4 174	7 441	11 195	565 313	0.17	11 195
CATERPILLAR INC DEL COM*	USD	9 156	1 616	3 811	6 961	1 738 443	0.51	
CBOE GLOBAL MARKET COM USD0.01*	USD	1 823		581	1 242	177 483	0.05	
CBRE GROUP INC CLASS 'A' USD0.01*	USD	5 696	1 234	2 692	4 238	286 349	0.08	
CELANESE CORP COM SERIES 'A' USD0.0001*	USD	1 762		1 762				
CENCORA INC RG*	USD	2 645	620	942	2 323	382 451	0.11	
CERIDIAN HCM HLDG COM USD0.01*	USD		2 467	567	1 900	117 931	0.03	1 900
CH ROBINSON WORLDW COM USD0.1*	USD	2 348		803	1 545	121 733	0.04	
CHUBB LIMITED ORD CHF24.15*	USD	7 320	622	7 942				
CHURCH & DWIGHT INC COM*	USD		4 914	1 598	3 316	277 957	0.08	
CIGNA CORP COM USD0.25*	USD	5 518	716	2 184	4 050	1 059 872	0.31	
CISCO SYSTEMS COM USD0.001*	USD	71 286	5 413	76 699				
CITIZENS FINL GP COM USD0.01*	USD	8 666	2 284	3 874	7 076	173 480	0.05	
CITRIX SYSTEMS INC COM USD0.001*	USD	2 147		2 147				
COMCAST CORP COM CLS'A' USD0.01*	USD		76 709	20 108	56 601	2 295 863	0.67	
CONAGRA BRANDS IN COM USD5*	USD	8 331		2 530	5 801	145 511	0.04	5 801
CONSOLIDATED EDISON INC COM*	USD	6 057	2 032	3 488	4 601	359 595	0.11	
COOPER COS INC COM USD0.10*	USD		765	99	666	193 591	0.06	
CROWN CASTLE INTL COM USD0.01*	USD	7 476	2 006	3 343	6 139	516 837	0.15	
CUMMINS INC COM*	USD	2 361	346	853	1 854	387 477	0.11	
DANAHER CORP COM USD0.01*	USD		12 845	3 340	9 505	2 157 273	0.63	
DAVITA INC COM USD0.001*	USD	1 243		559	684	59 150	0.02	
DELTA AIRLINES INC COM USD0.0001*	USD	3 352	2 104	3 006	2 450	82 927	0.02	
DENTSPLY SIRONA IN COM NPV*	USD	4 292	3 127	4 257	3 162	98 811	0.03	
DISCOVER FINL SVCS COM STK USD0.01*	USD	4 774	818	2 152	3 440	272 617	0.08	
DOCUSIGN INC COM USD0.0001*	USD		3 318	777	2 541	97 629	0.03	
DOVER CORP COM*	USD	2 551	248	904	1 895	241 847	0.07	918
EATON CORP PLC COM USD0.01*	USD	7 026	1 018	2 606	5 438	1 061 000	0.31	
EBAY INC COM USD0.001*	USD	9 876	4 291	6 817	7 350	296 451	0.09	
EDISON INTL COM*	USD	6 547	2 635	4 093	5 089	294 641	0.09	
ELANCO ANIMAL HEAL COM NPV*	USD	8 403		8 403				
ELECTRONIC ARTS INC COM*	USD	4 720	806	1 860	3 666	403 780	0.12	
ELEVANCE HEALTH INC USD0.01*	USD	4 098	771	1 652	3 217	1 281 403	0.38	
ELI LILLY AND CO COM NPV*	USD	13 839	3 092	5 922	11 009	5 409 454	1.58	
EMERSON ELEC CO COM*	USD		11 029	3 369	7 660	676 702	0.20	
EQUINIX INC COM USD0.001 NEW*	USD	1 550	204	492	1 262	838 451	0.25	
EQUITABLE HOLDINGS COM USD0.01*	USD	6 360	1 326	2 669	5 017	130 297	0.04	
ESSENTIAL UTILS IN COM USD0.50*	USD	4 246	1 023	1 827	3 442	108 096	0.03	
ESTEE LAUDER COS CLASS'A' COM USD0.01*	USD	4 063	173	4 236				
EVERSOURCE ENERGY COM USD5*	USD	6 276	1 319	2 886	4 709	250 498	0.07	
EXELON CORP COM NPV*	USD		21 783	7 564	14 219	491 555	0.14	
FIDELITY NATL INF COM STK USD0.01*	USD		10 558	2 651	7 907	399 786	0.12	
FISERV INC COM USD0.01*	USD		11 699	3 137	8 562	884 761	0.26	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
FORTREA HOLDINGS I COM USD0.001 WI*	USD		1 554	1 554				
FORTUNE BRANDS INNOVATIONS INC RG*	USD	2 294		554	1 740	98 943	0.03	1 740
FOX CORP COM USD0.01 CL A*	USD		4 862	1 156	3 706	105 776	0.03	1 908
FOX CORP COM USD0.01 CL B*	USD		2 367	1 072	1 295	34 213	0.01	
GENERAL MILS INC COM*	USD	10 304	2 078	4 470	7 912	463 153	0.14	
GENUINE PARTS CO COM STK USD1*	USD	2 407	565	1 053	1 919	253 459	0.07	
GILEAD SCIENCES COM USD0.001*	USD	21 678	4 619	9 309	16 988	1 164 614	0.34	
GRAINGER W W INC COM*	USD	795	53	249	599	379 104	0.11	
GSK PLC ORD GBPO.3125*	GBP	68 986	2 422	71 408				
HALLIBURTON COM STK USD2.50*	USD	15 670	4 079	7 344	12 405	459 598	0.13	
HARTFORD FINL SVCS COM USD0.01*	USD	5 604	1 156	2 514	4 246	275 432	0.08	
HASBRO INC COM*	USD	2 339		623	1 716	103 826	0.03	
HCA HEALTHCARE INC COM USD0.01*	USD	4 042	463	1 760	2 745	617 687	0.18	
HEALTHPEAK PPTYS I COM USD1*	USD	9 863	5 650	7 789	7 724	129 730	0.04	
HEWLETT PACKARD EN COM USD0.01*	USD	22 881	8 391	13 833	17 439	277 107	0.08	
HF SINCLAIR CORPOR COM USD0.01*	USD		2 700	850	1 850	96 347	0.03	
HILTON WORLDWIDE H COM USD0.01*	USD	4 762	740	1 896	3 606	495 409	0.15	
HOLOGIC INC COM USD0.01*	USD	4 247	983	1 787	3 443	218 586	0.06	
HOME DEPOT INC COM USD0.05*	USD	17 612	2 875	6 868	13 619	3 764 509	1.10	
HORMEL FOODS CORP COM USD0.0586*	USD	5 365	967	1 994	4 338	150 918	0.04	
HP INC COM USD0.01*	USD	17 634	6 039	11 701	11 972	281 466	0.08	
HUMANA INC COM USD0.166*	USD	2 104	354	798	1 660	738 814	0.22	
HUNTINGTON BANCSHARES INC COM*	USD	23 903		6 573	17 330	164 876	0.05	
INGERSOLL RAND INC COM USD1.00*	USD	7 071	2 634	4 126	5 579	325 206	0.10	
INTEL CORP COM USD0.001*	USD	70 159	14 222	27 223	57 158	1 858 843	0.54	
INTL BUSINESS MCHN COM USD0.20*	USD	15 308	3 523	6 550	12 281	1 576 223	0.46	
INTL PAPER CO COM USD1.00*	USD	6 741	4 237	5 756	5 222	169 443	0.05	
INTUIT INC COM USD0.01*	USD	4 559	1 251	2 025	3 785	1 769 139	0.52	
INVESCO LTD COM STK USD0.20*	USD	6 197	2 609	4 882	3 924	52 122	0.02	3 924
IRON MTN INC NEW COM NPV*	USD		5 313	1 307	4 006	217 866	0.06	4 006
JAZZ PHARMA PLC COM USD0.0001*	USD	1 049		306	743	87 980	0.03	
JOHNSON CTLS INTL COM USD0.01*	USD	11 879	3 266	5 972	9 173	446 510	0.13	
KELLANOVA COM USD0.25*	USD	4 511	1 981	2 610	3 882	211 335	0.06	
KEURIG DR PEPPER COM USD0.01*	USD	13 614	3 247	4 426	12 435	359 126	0.11	10 037
KEYCORP NEW COM*	USD	15 728		15 728				
KEYSIGHT TECHNOLOG COM USD0.01 'WD'*	USD	3 094	579	1 286	2 387	288 916	0.08	
KIMBERLY-CLARK CP COM USD1.25*	USD	5 688	1 218	2 408	4 498	497 270	0.15	
KINDER MORGAN INC USD0.01*	USD	34 009	5 415	13 036	26 388	400 237	0.12	
KNIGHT SWIFT TRANS CL A COM STK USD0.01*	USD	2 935		769	2 166	99 370	0.03	
KROGER CO COM USD1*	USD	11 643	1 121	3 787	8 977	367 494	0.11	
L3HARRIS TECHNOLOG COM USD1.00*	USD		3 501	986	2 515	400 602	0.12	
LAB CORP AMER HLDG COM USD0.1*	USD	1 554	174	516	1 212	222 912	0.07	
LAM RESEARCH CORP COM USD0.001*	USD	2 398	368	943	1 823	1 045 252	0.31	
LEAR CORP COM USD0.01*	USD	1 069	263	492	840	103 124	0.03	
LINCOLN NATL CORP COM NPV*	USD	3 105		3 105				
LINDE PLC COM EURO.001*	EUR		4 238		4 238	1 453 471	0.43	
LINDE PLC COM EURO.001*	USD		5 356	2 901	2 455	836 236	0.24	
LKQ CORP COM*	USD	4 640	1 871	2 733	3 778	171 112	0.05	
LOWE'S COS INC COM USD0.50*	USD	11 094	1 699	4 725	8 068	1 533 985	0.45	
LULULEMON ATHLETIC COM STK USD0.01*	USD	1 953	292	709	1 536	541 833	0.16	
LUMEN TECHNOLOGIES COM USD1.00*	USD	17 516		17 516				
MARATHON PETROLEUM COM USD0.01*	USD	9 954	1 204	5 069	6 089	842 997	0.25	
MARVELL TECHNOLOGY COM USD0.002*	USD		16 323	4 238	12 085	598 427	0.18	
MASCO CORP COM*	USD	4 080	1 264	2 178	3 166	154 805	0.05	
MASTERBRAND INC COM USD0.01 WI*	USD		2 294	2 294				
MASTERCARD INC COM USD0.0001 CLASS 'A'*	USD	14 883	2 684	6 007	11 560	4 186 783	1.23	
MCCORMICK & CO INC COM NAVTG NPV*	USD	4 213		1 036	3 177	219 834	0.06	
MCDONALD'S CORP COM USD0.01*	USD	12 740	2 551	5 282	10 009	2 412 118	0.71	
MERCK & CO INC COM USD0.50*	USD	43 321	9 528	18 303	34 546	3 253 496	0.95	
MICROSOFT CORP COM USD0.0000125*	USD	121 968	24 389	50 236	96 121	27 764 368	8.13	
MORGAN STANLEY COM STK USD0.01*	USD	22 892	3 868	9 651	17 109	1 278 243	0.37	
MOSAIC CO COM USD0.01*	USD	6 072		6 072				
MOTOROLA SOLUTIONS COM USD0.01*	USD	2 762	165	2 927				
NETAPP INC COM USD0.001*	USD		3 840	950	2 890	200 609	0.06	
NEWELL BRANDS INC COM USD1*	USD	6 825		6 825				
NEWMONT CORPORATIO COM USD1.60*	USD	12 982	3 211	5 967	10 226	345 658	0.10	
NEWMONT CORPORATIO COM USD1.60*	CAD	1 324			1 324	44 936	0.01	
NIKE INC CLASS'B' COM NPV*	USD	22 037	4 040	9 396	16 681	1 459 140	0.43	
NORFOLK STHN CORP COM USD1*	USD	4 182	320	1 511	2 991	538 833	0.16	
NORTHERN TRUST CP COM USD1.666*	USD	3 292	478	951	2 819	179 177	0.05	
NORTONLIFELOCK INC COM USD0.01*	USD	9 866	1 956	3 918	7 904	127 837	0.04	
NUCOR CORP COM*	USD	4 505	331	1 536	3 300	471 996	0.14	
NVIDIA CORP COM USD0.001*	USD	42 813	8 508	17 749	33 572	13 359 267	3.91	
NVR INC COM STK USD0.01*	USD		54	6	48	261 851	0.08	
OLD DOMINION FGHT LINES INC COM*	USD	1 618	268	592	1 294	484 320	0.14	1 294
OMNICOM GROUP INC COM USD0.15*	USD		3 561	786	2 775	189 073	0.06	
ONEOK INC*	USD	7 526	2 202	3 700	6 028	349 779	0.10	
OTIS WORLDWIDE COR COM USD0.01*	USD	7 133	1 907	3 492	5 548	407 598	0.12	5 548
OWENS CORNING COM STK USD0.01*	USD	1 840	266	807	1 299	162 099	0.05	
PAYCHEX INC COM*	USD		6 103	1 739	4 364	460 419	0.13	1 500
PENTAIR PLC COM USD0.01*	USD	3 212	568	1 414	2 366	140 146	0.04	
PHILLIPS 66 COM USD0.01*	USD	7 979	1 526	3 433	6 072	667 393	0.20	
PHINIA INC COM USD0.01 WI*	USD		646	646				
PNC FINANCIAL SVCS COM USD5*	USD	7 215	855	2 773	5 297	594 906	0.17	
PRINCIPAL FINL GP COM USD0.01*	USD	4 599	937	2 226	3 310	218 227	0.06	
PROCTER & GAMBLE COM NPV*	USD	41 137	8 513	17 647	32 003	4 270 248	1.25	
PROLOGIS INC COM USD0.01*	USD	15 821	3 142	6 439	12 524	1 285 585	0.38	
PRUDENTIAL FINL COM USD0.01*	USD	6 323	2 024	3 380	4 967	431 162	0.13	
QUEST DIAGNOSTICS INC COM*	USD	2 006		574	1 432	159 636	0.05	
RAYMOND JAMES FINANCIAL INC COM*	USD	3 279	344	882	2 741	251 825	0.07	1 490
REGIONS FINANCIAL CORP NEW COM*	USD	15 440	3 979	6 165	13 254	208 546	0.06	
REPUBLIC SERVICES COM USD0.01*	USD	3 679		3 679				
RIVIAN AUTOMOTIVE COM USD0.001 CL A*	USD	5 359	5 506	2 485	8 380	186 131	0.05	8 380
ROBERT HALF INTL COM USD0.001*	USD	2 035	474	939	1 570	105 247	0.03	
ROCKWELL AUTOMATIO COM USD1*	USD	1 908	143	540	1 511	395 147	0.12	1 511
SALESFORCE.COM INC COM USD0.001*	USD	17 193	3 042	6 748	13 487	2 501 881	0.73	
SBA COMMUNICATIONS COM USD0.01 CL A*	USD	1 794	163	497	1 460	267 349	0.08	1 320
SCHLUMBERGER COM USD0.01*	USD	24 608	4 667	10 395	18 880	1 006 924	0.29	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
SCHWAB(CHARLES)CP COM USD0.01*	USD	25 268	6 162	10 904	20 526	1 030 867	0.30	
SEAGATE TECHNOLOGY COM USD0.00001*	USD		3 002	642	2 360	142 381	0.04	2 360
SERVICENOW INC COM USD0.001*	USD	3 415	660	1 311	2 764	1 413 334	0.41	2 100
SIRIUS XM HLDGS IN COM USD0.001*	USD	16 876		6 246	10 630	43 954	0.01	10 630
SMUCKER(JM)CO COM NPV*	USD		1 837	337	1 500	168 657	0.05	1 500
SNAP-ON INC COM USD1*	USD	920		920				
STATE STREET CORP COM STK USD1*	USD	6 137	1 036	2 387	4 786	293 166	0.09	
STEEL DYNAMICS INC COM*	USD	3 303	776	1 802	2 277	223 339	0.07	2 277
STERIS PLC ORD USD0.001*	USD	1 655	221	592	1 284	257 731	0.08	1 284
SYNCHRONY FINANCA COM USD0.001*	USD	8 848	2 404	5 088	6 164	172 379	0.05	
T ROWE PRICE GROUP COM USD0.20*	USD	4 139	341	1 268	3 212	308 143	0.09	3 212
TARGET CORP COM STK USD0.0833*	USD	7 989	1 281	2 900	6 370	644 322	0.19	
TELEFLEX INC COM*	USD	820		157	663	119 125	0.03	400
TESLA INC COM USD0.001*	USD	45 289	12 800	19 341	38 748	8 869 466	2.60	
TEXAS INSTRUMENTS COM USD1*	USD	15 871	2 762	6 188	12 445	1 810 279	0.53	12 445
THERMO FISHER SCIE COM USD1*	USD	6 688	481	7 169				
TJX COS INC COM USD1*	USD	20 580	5 108	9 902	15 786	1 283 519	0.38	
TORO CO COM*	USD		1 535		1 535	116 691	0.03	
TRACTOR SUPPLY CO COM USD0.008*	USD	1 881		472	1 409	261 722	0.08	1 409
TRANE TECHNOLOGIES COM USD1*	USD	2 911	1 002	1 746	2 167	402 243	0.12	
TRANE TECHNOLOGIES COM USD1*	EUR	1 023			1 023	194 003	0.06	
TRAVELERS CO INC COM NPV*	USD	4 008	816	1 773	3 051	455 807	0.13	
TRUIST FINL CORP COM USD5*	USD	22 836	3 817	9 197	17 456	456 866	0.13	
U HAUL HOLDING COM COM USD0.25 SER N*	USD		1 503	1 503				
UGI CORP NEW COM*	USD	3 927		3 927				
ULTA BEAUTY INC COM STK USD0.01*	USD	893		248	645	235 694	0.07	
UNION PACIFIC CORP COM USD2.50*	USD	10 833	2 116	4 721	8 228	1 532 718	0.45	
UNITED RENTALS INC COM*	USD	1 187	95	353	929	377 817	0.11	929
US BANCORP COM USD0.01*	USD	24 320	5 154	9 063	20 411	617 296	0.18	20 411
VAIL RESORTS INC COM*	USD	646		145	501	101 695	0.03	
VALERO ENERGY CORP NEW COM*	USD	6 801	849	2 813	4 837	627 051	0.18	
VERIZON COMMUN COM USD0.10*	USD	71 788	12 153	27 347	56 594	1 677 937	0.49	
VF CORP COM NPV*	USD	5 626	1 959	2 072	5 513	89 115	0.03	5 513
VISA INC COM STK USD0.0001*	USD	28 250	5 778	11 963	22 065	4 642 766	1.36	22 065
WALT DISNEY CO. DISNEY COM USD0.01*	USD	31 074	6 398	12 811	24 661	1 828 479	0.54	
WARNER BROS DISCOV COM USD0.01 SER A WI*	USD	40 115	3 474	43 589				
WASTE MGMT INC DEL COM*	USD		7 820	2 166	5 654	788 462	0.23	
WELLTOWER INC COM USD1*	USD	8 184	2 246	3 806	6 624	496 405	0.15	5 800
WESTERN DIGITAL CORP COM*	USD		5 173	1 058	4 115	171 770	0.05	
WESTROCK CO COM USD0.01*	USD	4 591		1 387	3 204	104 930	0.03	
WEYERHAEUSER CO COM USD1.25*	USD	12 638	2 902	5 610	9 930	278 514	0.08	
WHIRLPOOL CORP COM*	USD		1 046	218	828	101 272	0.03	828
WILLIAMS COS INC COM USD1*	USD	20 178	4 032	7 043	17 167	529 080	0.15	
WORKDAY INC COM USD0.001 CL A*	USD		3 694	964	2 730	536 567	0.16	
XYLEM INC COM USD0.01 WI*	USD	3 089	1 244	1 151	3 182	264 979	0.08	
YUM BRANDS INC COM*	USD		5 390	1 622	3 768	430 664	0.13	
ZIMMER BIOMET HOLDINGS INC COM USD0.01*	USD		3 749	954	2 795	286 932	0.08	
ZOOMINFO TECHNOLOG COM USD0.01 CLASS A*	USD	4 924	1 504	2 059	4 369	65 547	0.02	4 369
<b>Total United States of America</b>						<b>186 947 962</b>	<b>54.77</b>	
<b>Total Registered shares</b>						<b>238 123 909</b>	<b>69.76</b>	
<b>Depository receipts</b>								
<b>Australia</b>								
JAMES HARDIE ID PLC CUFS EURO.5*	AUD	7 732	1 383	2 781	6 334	152 541	0.04	4 951
<b>Total Australia</b>						<b>152 541</b>	<b>0.04</b>	
<b>United Kingdom</b>								
AMCOR PLC CDI 1:1*	AUD	4 486		4 486				
<b>Total United Kingdom</b>							<b>0.00</b>	
<b>Total Depository receipts</b>						<b>152 541</b>	<b>0.04</b>	
<b>Investment certificates, closed end</b>								
<b>Canada</b>								
CANADIAN APARTMENT PROP. REAL ESTATE INVESTMENT TRUST*	CAD	1 641	951	1 061	1 531	46 699	0.01	
RIOCAN REAL ESTATE INVESTMENT TRUST*	CAD		5 463	2 238	3 225	39 431	0.01	
<b>Total Canada</b>						<b>86 130</b>	<b>0.03</b>	
<b>Singapore</b>								
CAPITALAND INTEGRATED COMMERCIAL TRUST REAL ESTATE INV TRUST*	SGD	48 590	30 400		78 990	97 942	0.03	
<b>Total Singapore</b>						<b>97 942</b>	<b>0.03</b>	
<b>United Kingdom</b>								
SEGRO PLC REIT*	GBP	19 162	12 875	14 940	17 097	137 332	0.04	
<b>Total United Kingdom</b>						<b>137 332</b>	<b>0.04</b>	
<b>United States of America</b>								
VENTAS INC REIT*	USD	6 991	918	7 909				
<b>Total United States of America</b>							<b>0.00</b>	
<b>Total Investment certificates, closed end</b>						<b>321 404</b>	<b>0.09</b>	
<b>Rights</b>								
<b>China</b>								
PROSUS NV (STOCK DIVIDEND) RIGHTS 19.09.22*	EUR	13 868	-13 868					
<b>Total China</b>							<b>0.00</b>	
<b>Netherlands</b>								
WOLTERS KLUWER NV RIGHTS 23-13.09.23*	EUR		3 524	3 458	66	46	0.00	
<b>Total Netherlands</b>						<b>46</b>	<b>0.00</b>	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Spain</b>								
ACS ACTIVIDADES DE CONSTR SA (STOCK DIVIDEND) RIGHTS 170723*	EUR		2 133	2 133				
IBERDROLA SA RIGHTS 23-19.01.23*	EUR		101 916	101 916				
IBERDROLA SA-RIGHTS (STOCK DIVIDEND) 20.07.23*	EUR		76 695	76 695				
<b>Total Spain</b>							<b>0.00</b>	
<b>United States of America</b>								
JOHNSON & JOHNSON 22-PRP*	USD		744	744				
<b>Total United States of America</b>							<b>0.00</b>	
<b>Total Rights</b>							<b>46</b>	<b>0.00</b>
<b>Total Securities traded on an exchange</b>						<b>333 871 174</b>	<b>97.81</b>	

## Securities traded neither on an exchange nor on a regulated market

### Registered shares

<b>Canada</b>								
THOMSON-REUTERS CP COM NPV(POST REV SPLIT)**	CAD	869	1 857	2 726				
<b>Total Canada</b>							<b>0.00</b>	
<b>Denmark</b>								
NOVO-NORDISK AS DKK0.2 SER'B***	DKK	28 555	5 089	33 644				
<b>Total Denmark</b>							<b>0.00</b>	
<b>Netherlands</b>								
KONINKLIJKE DSM NV EUR1.5**	EUR	3 025		3 025				
<b>Total Netherlands</b>							<b>0.00</b>	
<b>Sweden</b>								
BOUIDEN AB NPV IL**	SEK		4 586	4 586				
<b>Total Sweden</b>							<b>0.00</b>	
<b>United Kingdom</b>								
LINDE PLC COM EURO.001**	EUR	4 346	411	4 757				
LINDE PLC COM EURO.001**	USD	4 352		4 352				
<b>Total United Kingdom</b>							<b>0.00</b>	
<b>United States of America</b>								
FIRST REPUBLIC BAN COM USDO.01**	USD	2 943	506	3 449				
<b>Total United States of America</b>							<b>0.00</b>	
<b>Total Registered shares</b>							<b>0.00</b>	
<b>Rights</b>								
<b>Netherlands</b>								
NN GROUP NV (STOCK DIVIDEND) RIGHTS 18.09.2023**	EUR		3 765	3 723	42	46	0.00	
NN GROUP NV RIGHTS 23-22.06.23**	EUR		4 514	4 514				
<b>Total Netherlands</b>						<b>46</b>	<b>0.00</b>	
<b>United States of America</b>								
ABIOMED INC RIGHTS 22-PRP**	USD		744		744	694	0.00	
<b>Total United States of America</b>						<b>694</b>	<b>0.00</b>	
<b>Total Rights</b>						<b>740</b>	<b>0.00</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>740</b>	<b>0.00</b>	
<b>Total securities and similar instruments</b> (thereof in lending)						<b>333 871 914</b>	<b>97.81</b>	
						29 631 142	8.68	
Bank deposits at sight						7 003 866	2.05	
Derivative financial instruments						-167 590	-0.05	
Other assets						653 521	0.19	
<b>Total fund assets</b>						<b>341 361 711</b>	<b>100.00</b>	
Short-term bank liabilities						-2 747 295		
Other liabilities						-433 697		
<b>Net fund assets</b>						<b>338 180 719</b>		

### Valuation categories

	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	333 703 583	97.76
Investments valuation based on market-observed parameters	741	0.00
Investments valued with suitable valuation models taking account of the current market circumstances	-	-
<b>Total</b>	<b>333 704 324</b>	<b>97.76</b>

<sup>1</sup> Purchases include the following transactions: allotment from subscription / allotment from option rights / option rights / allotment of subscription rights from underlying stocks / bonus securities / change of corporate names / conversions / purchases / share exchange between companies / stock splits / stock dividends / optional dividends / transfers / transfer due to redenomination in euro / subscriptions in kind

<sup>2</sup> Sales include the following transactions: cancellation as a result of expiry / draws by lot / exercise of rights / options / repayments / reverse-splits / sales / share exchange between companies / transfers / transfer due to redenomination in euro / redemptions in kind

<sup>3</sup> Divergences in the totals may be attributed to rounding differences

\* valued at prices paid on the main market (art. 88 para. 1 CISA)

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

### Exposure-increasing derivatives open at the end of the period under review

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
MSCI W ESG LD NTR FUTURE 15.12.23*	80	USD	3 580 893	-167 591	-0.05
			3 580 893	-167 591	-0.05

Liquidity linked to open derivative financial instruments: CHF 3 580 893

### Derivatives on currencies open at the end of the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
<b>Forward exchange transactions**</b>						
JPY	30 000 000	CHF	183 919	04.10.2023	-15	0.00
CAD	190 000	CHF	128 548	04.10.2023	16	0.00
					1	0.00

There may be differences in the way the figures mentioned above are rounded off.

\* valued at prices paid on the main market (art. 88 para. 1 CISA)

\*\* valuation based on market-observed parameters

### Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/Contracts	Sale/Contracts
<b>Futures on indices/commodities/currencies</b>			
MSCI W ESG LD NTR FUTURE 16.12.22	USD	45	165
MSCI W ESG LD NTR FUTURE 17.03.23	USD	135	135
MSCI W ESG LD NTR FUTURE 16.06.23	USD	105	105
MSCI W ESG LD NTR FUTURE 15.09.23	USD	97	97
MSCI W ESG LD NTR FUTURE 15.12.23	USD	80	0

### Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
CHF	39 201	ILS	140 000	07.10.2022
HKD	400 000	USD	50 958	04.11.2022
JPY	160 000 000	USD	1 080 579	07.11.2022
AUD	850 000	USD	543 291	04.11.2022
AUD	100 000	USD	64 111	07.11.2022
CHF	112 565	JPY	16 000 000	27.12.2022
JPY	19 000 000	USD	145 014	08.02.2023
AUD	60 000	USD	41 855	08.02.2023
HKD	700 000	USD	89 178	04.04.2023
SGD	100 000	USD	75 294	04.04.2023
JPY	127 000 000	USD	956 886	04.04.2023
AUD	750 000	USD	502 928	04.04.2023
NZD	65 000	USD	40 668	05.04.2023
HKD	550 000	USD	70 072	06.04.2023
JPY	110 000 000	USD	826 629	05.04.2023
AUD	400 000	USD	267 908	05.04.2023
USD	68 798	JPY	9 000 000	10.04.2023
CHF	300 000	USD	331 581	11.04.2023
GBP	75 000	CHF	84 464	10.05.2023
CHF	163 572	JPY	25 000 000	22.05.2023
CHF	71 661	AUD	120 000	22.05.2023
CHF	269 744	USD	300 000	22.05.2023
SGD	250 000	USD	184 521	05.06.2023
JPY	640 000 000	CHF	3 961 480	05.07.2023
JPY	80 000 000	USD	553 970	10.07.2023
HKD	300 000	USD	38 351	10.07.2023
AUD	165 000	USD	110 041	10.07.2023
JPY	40 000 000	USD	277 258	11.07.2023
AUD	200 000	USD	132 333	11.07.2023
JPY	380 000 000	USD	2 708 472	25.07.2023
NZD	60 000	USD	37 392	25.07.2023
HKD	2 200 000	USD	281 559	25.07.2023
AUD	1 020 000	USD	692 136	25.07.2023
SGD	110 000	USD	82 931	25.07.2023
JPY	30 000 000	CHF	183 919	04.10.2023
CAD	190 000	CHF	128 548	04.10.2023



## Supplementary information

### Derivative financial instruments

Risk assessment process Commitment approach I:  
Art. 34 CISO-FINMA

Position	amount in CHF	In % of the fund's net asset
Total exposure-increasing positions	3 580 893.12	1.06%
Total exposure-reducing positions	–	–

### Repurchase agreements

The fund management company does not engage in securities repurchase agreements for the account of the sub-funds.

### Remuneration of the Fund Management

Management fee

- Effective management fee charged:  
Class I-A1: 0.313625% p.a.;\*
- Maximum management fee charged in accordance  
with the fund contract:  
Class I-A1: 0.40% p.a.;
- Effective custodian bank commission charged for all  
classes: 0.006375% p.a.;\*\*
- Maximum custodian bank commission charged  
in accordance with the fund contract for all  
classes: 0.20% p.a.;

\* until 30.06.2023:  
Class I-A1: 0.3125%; since 01.07.2023: 0.313625%

\*\* until 30.06.2023: 0.0075%; since 01.07.2023: 0.006375%

### Commission sharing agreements and soft commissions

The fund management company has not concluded any commission sharing agreements.

The fund management company has not entered into any agreements regarding soft commissions.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the Asset Management Association Switzerland (AMAS) "Guidelines on the calculation and disclosure of the Total Expense Ratio (TER) of collective investment schemes" in the current version and expresses the sum of all costs and commissions charged on an ongoing basis to the net assets (operating expenses) taken retrospectively as a percentage of the net assets.

TER for the last 12 months:

Class I-A1: 0.32%

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.

### Exchange rates

AUD 1 = CHF	0.590412	JPY 1 = CHF	0.006130
CAD 1 = CHF	0.676627	NOK 1 = CHF	0.085971
DKK 1 = CHF	0.129884	NZD 1 = CHF	0.549658
EUR 1 = CHF	0.968545	SEK 1 = CHF	0.084203
GBP 1 = CHF	1.116559	SGD 1 = CHF	0.670232
HKD 1 = CHF	0.116805	USD 1 = CHF	0.914800
ILS 1 = CHF	0.240294		

# Swiss Life iFunds (CH) Bond Swiss Francs Foreign (CHF)

Category Other Funds for Traditional Investments

## Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		499 917 193.52	456 161 252.34	494 141 045.28
<b>Class I-A1</b>	<b>CH0023989582</b>			
Net asset value per unit in CHF		957.78	925.07	1 041.22
Issue and redemption price per unit in CHF <sup>1</sup>		960.37	925.07	-
Number of units outstanding		504 502.5610	486 618.8550	468 230.7700
<b>Class I-A2</b>	<b>CH0219870471</b>			
Net asset value per unit in CHF		936.99	904.85	1 018.54
Issue and redemption price per unit in CHF <sup>1</sup>		939.52	904.85	-
Number of units outstanding		17 836.0000	6 637.0000	6 489.0000

<sup>1</sup> see Supplementary information

## Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	4.0%	-10.7%	0.6%
Class I-A2	CHF	3.8%	-10.9%	0.4%
Reference index:				
Swiss Bond Index Foreign AAA – BBB	CHF	3.4%	-10.5%	0.3%

Historical performance is no indicator of current or future performance.  
The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.

## Report of the Portfolio Manager (unaudited)

In the foreign segment, the absolute return was clearly positive, and a significant excess return was achieved, mainly due to a selection of the appropriate bonds. Furthermore, the overweight in certain sectors contributed positively to the relative overall result. On the other hand, the impact due to the positioning on the yield curve was neutral.

## Structure of the securities portfolio (unaudited)

Breakdown by risk domicile in % of total assets	
France	15.31
Canada	11.44
Germany	10.76
United States of America	9.39
Supranationals	6.22
United Kingdom	5.67
Australia	4.92
South Korea	3.49
Chile	3.28
Switzerland	2.96
Others	23.37
<b>Total</b>	<b>96.81</b>

There may be differences in the way the percentages mentioned above are rounded off.

## Statement of assets

	30.9.2023	30.9.2022
	CHF	CHF
<b>Market values</b>		
Bank deposits		
– at sight	13 442 798.19	23 439 152.14
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	491 159 026.27	436 905 902.50
– Units of other collective investment schemes	5 030 500.00	0.00
Derivative financial instruments	-75 144.28	-272 251.39
Other assets	2 973 638.54	1 213 523.36
<b>Total fund assets</b>	<b>512 530 818.72</b>	<b>461 286 326.61</b>
Short-term bank liabilities	-12 506 556.04	-5 000 060.00
Other liabilities	-107 069.16	-125 014.27
<b>Net fund assets</b>	<b>499 917 193.52</b>	<b>456 161 252.34</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
<b>Income</b>		
Income from bank assets	282 462.52	89.11
Negative interest	-39 763.44	-54 310.82
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	4 911 243.99	2 446 298.04
Offset payments from securities lending	194 367.01	126 809.20
Income from securities lending	46 894.69	50 759.86
Purchase of current net income on issue of units	331 985.95	250 895.83
<b>Total income</b>	<b>5 727 190.72</b>	<b>2 820 541.22</b>
<b>Expenses</b>		
Interest payable	-6 645.09	-13 283.16 <sup>1</sup>
Commission remuneration of the Fund Management in accordance with the Fund Regulations Class I-A1	-338 415.38	-339 578.31
Commission remuneration of the Fund Management in accordance with the Fund Regulations Class I-A2	-34 255.98	-16 471.67
Regulatory commission payments to the custodian bank	-34 387.63	-35 599.43
Other expenses	-264.00	-2 941.93
Payment of current net income on redemption of units	-217 333.25	-196 865.51
<b>Total expenses</b>	<b>-631 301.33</b>	<b>-604 740.01</b>
<b>Net income</b>	<b>5 095 889.39</b>	<b>2 215 801.21</b>
Realized capital gains and losses	-14 419 572.57	-13 657 266.53
<b>Realized result</b>	<b>-9 323 683.18</b>	<b>-11 441 465.32</b>
Unrealized capital gains and losses	28 047 438.23	-42 603 095.17
<b>Total result</b>	<b>18 723 755.05</b>	<b>-54 044 560.49</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	5 095 889.39	2 215 801.21
Balance carried forward from previous year	2 860.62	18 099.55
<b>Available for distribution</b>	<b>5 098 750.01</b>	<b>2 233 900.76</b>
Result earmarked for distribution to the investor	-5 084 137.70	-2 231 040.14
<b>Balance carried forward</b>	<b>14 612.31</b>	<b>2 860.62</b>

<sup>1</sup> Interest payable as at 30 September 2022 includes a correction of CHF 18 719.26 to the previous year's interest expense

## Changes in net fund assets

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	456 161 252.34	494 141 045.28
Ord. annual distribution	-2 233 426.24	-2 529 930.74
Balance of unit movements	27 265 612.37	18 594 698.29
Total result	18 723 755.05	-54 044 560.49
<b>Net fund assets at the end of the reporting period</b>	<b>499 917 193.52</b>	<b>456 161 252.34</b>

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	Number	Number
<b>Class I-A1</b>		
Situation at the beginning of the financial year	486 618.8550	468 230.7700
Units issued	86 393.0000	115 233.6130
Units redeemed	-68 509.2940	-96 845.5280
<b>Situation at the end of the period</b>	<b>504 502.5610</b>	<b>486 618.8550</b>
Difference between units issued and units redeemed	17 883.7060	18 388.0850
<b>Class I-A2</b>		
Situation at the beginning of the financial year	6 637.0000	6 489.0000
Units issued	11 496.0000	148.0000
Units redeemed	-297.0000	0.0000
<b>Situation at the end of the period</b>	<b>17 836.0000</b>	<b>6 637.0000</b>
Difference between units issued and units redeemed	11 199.0000	148.0000

## Distribution for 2022/2023

### Class I-A1

(ex-date 16.1.2024)

<b>Accrued income per unit</b>	<b>CHF</b>	<b>9.8272</b>
<b>For unitholders domiciled in Switzerland gross</b>	<b>CHF</b>	<b>9.8000</b>
Less federal withholding tax	CHF	-3.4300
<b>Net per unit (payable from 18.1.2024)</b>	<b>CHF</b>	<b>6.3700</b>
<b>For unitholders not domiciled in Switzerland with bank declaration</b>		
<b>Net per unit (payable from 18.1.2024)</b>	<b>CHF</b>	<b>9.8000</b>

### Class I-A2

(ex-date 16.1.2024)

<b>Accrued income per unit</b>	<b>CHF</b>	<b>7.8981</b>
<b>For unitholders domiciled in Switzerland gross</b>	<b>CHF</b>	<b>7.8500</b>
Less federal withholding tax	CHF	-2.7475
<b>Net per unit (payable from 18.1.2024)</b>	<b>CHF</b>	<b>5.1025</b>
<b>For unitholders not domiciled in Switzerland with bank declaration</b>		
<b>Net per unit (payable from 18.1.2024)</b>	<b>CHF</b>	<b>7.8500</b>

## Inventory of Fund assets

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>							
<b>Notes, fixed rate</b>							
<b>CHF</b>							
AT&T INC-REG-S 1.37500% 14-04.12.24*	CHF	3 500 000			3 500 000	3 474 450	0.68
BANCO DE CREDITO E INVERSIONES SA 2.89250% 23-22.03.28*	CHF		2 000 000	2 000 000			
CAISSE DE REFINANCE DE L'HABITAT-REG-S 2.37500% 12-05.03.24*	CHF	650 000		650 000			
CAISSE DE REFINANCEMENT DE L'HABITAT 1.37500% 13-15.03.23*	CHF	1 500 000		1 500 000			
CANADIAN IMPERIAL BANK OF COMMERCE 0.18000% 21-20.04.29*	CHF	4 000 000		1 000 000	3 000 000	2 655 000	0.52
CETRAL AMERICA BNK FR ECON INTEGR-REG-S 2.13750% 22-13.12.27*	CHF		3 000 000	1 000 000	2 000 000	2 000 000	0.39
EBN BV-REG-S 1.12500% 12-04.07.24*	CHF	250 000		250 000			
EQUINIX EUR 1 FINANCING CORP LLC-REG-S 2.87500% 23-12.09.28*	CHF		1 750 000		1 750 000	1 776 250	0.35
EUROPEAN INVESTMENT BANK-REG-S 1.62500% 11-23.11.23*	CHF		5 100 000	5 100 000			
EUROPEAN INVESTMENT BANK 1.46000% 23-18.07.33*	CHF	2 400 000		2 400 000	2 358 000	2 358 000	0.46
HYUNDAI CAPITAL SERVICES INC-REG-S 3.03250% 23-01.02.28*	CHF	400 000		400 000	407 000	407 000	0.08
KOREA NATIONAL OIL CORP 2.15000% 22-19.12.24*	CHF	3 000 000	1 500 000	1 500 000	1 500 750	1 500 750	0.29
LANDESBK HESSEN-THUERIN GIROZ-REG-S-SUB 4.24250% 23-25.07.33*	CHF	3 000 000		3 000 000	3 034 500	3 034 500	0.59
NESTLE SA-REG-S 2.00000% 23-28.06.33*	CHF	1 000 000		1 000 000	1 010 000	1 010 000	0.20
NEW BRUNSWICK, PROVINCE OF-REG-S 0.12500% 19-06.12.32*	CHF	1 400 000		1 400 000	1 196 300	1 196 300	0.23
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.25000% 15-30.04.25*	CHF	1 550 000		1 550 000	1 508 150	1 508 150	0.29
PFANDBRIEF SCHWEIZ KANTONALBANK-REG-S 2.05000% 23-25.05.32*	CHF		2 800 000	2 800 000	2 850 400	2 850 400	0.56
PFANDBRIEF SCHZ HYPO INST-REG-S 0.37500% 18-10.07.28*	CHF	3 000 000	3 000 000				
PHILIP MORRIS INTERNATIONAL INC-REG-S 1.62500% 14-16.05.24*	CHF	1 600 000		1 600 000	1 598 080	1 598 080	0.31
SIKA AG 2.25000% 23-13.04.29*	CHF		1 500 000	1 500 000			
TRANSPOWER NEW ZEALAND LTD 0.03750% 21-16.03.29*	CHF	2 950 000		950 000	2 000 000	1 806 000	0.35
VERIZON COMMUNICATIONS INC-REG-S 0.19250% 21-24.03.28*	CHF	3 000 000		2 000 000	1 000 000	915 500	0.18
WURTH FINANCE INTERNATIONAL BV-REG-S 2.10000% 22-16.11.26*	CHF		1 500 000	1 500 000			
ZUERCHER KANTONALBANK-REG-S-SUB 2.75000% 23-19.04.28*	CHF		2 500 000	2 500 000			
<b>Total CHF</b>					<b>28 090 380</b>	<b>5.48</b>	
<b>Total Notes, fixed rate</b>					<b>28 090 380</b>	<b>5.48</b>	
<b>Notes, zero coupon</b>							
<b>CHF</b>							
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.10.30*	CHF	2 000 000		2 000 000	1 703 000	1 703 000	0.33
PFANDBRIEF SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-30.03.26*	CHF	3 000 000	3 000 000				
<b>Total CHF</b>					<b>1 703 000</b>	<b>0.33</b>	
<b>Total Notes, zero coupon</b>					<b>1 703 000</b>	<b>0.33</b>	
<b>Medium term notes, fixed rate</b>							
<b>CHF</b>							
ABN AMRO BANK NV 2.50500% 23-26.06.28*	CHF		2 400 000	2 400 000	2 420 400	2 420 400	0.47
ABN AMRO BANK NV 3.37500% 06-15.08.31*	CHF	500 000		500 000	555 250	555 250	0.11
ABN AMRO BANK NV-REG-S 0.30000% 16-18.12.24*	CHF	500 000		500 000			
ABN AMRO BANK NV-REG-S 2.62500% 23-02.03.28*	CHF		2 000 000	1 000 000	1 000 000	999 500	0.20
ACHMEA BANK NV-REG-S 0.50000% 17-27.10.23*	CHF	300 000		300 000			
ADCB FINANCE CAYMAN LTD-REG-S 0.37500% 18-23.01.23*	CHF	2 000 000		2 000 000			
AFRICA FINANCE CORP REG-S 1.20500% 20-30.09.25*	CHF	1 000 000		1 000 000	966 000	966 000	0.19
AKADEMISKA HUS AB-REG-S 0.30000% 17-08.10.29*	CHF	900 000		900 000			
AKADEMISKA HUS AB-REG-S 1.68000% 22-20.09.32*	CHF	3 000 000	2 000 000	1 000 000	984 000	984 000	0.19
AKADEMISKA HUS AB-REG-S 1.99250% 23-14.03.33*	CHF	2 000 000		2 000 000	2 018 000	2 018 000	0.39
AKADEMISKA HUS AB-REG-S 1.84250% 23-15.06.35*	CHF	3 000 000		3 000 000	2 970 000	2 970 000	0.58
AMP GROUP FINANCE SERVICES LTD-REG-S 0.80000% 19-18.07.23*	CHF	1 500 000		1 500 000			
AMP GROUP FINANCE SERVICES LTD-REG-S 0.20310% 20-03.06.24*	CHF	400 000		400 000	383 200	383 200	0.07
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.25000% 16-25.10.23*	CHF	900 000		900 000			
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.35000% 18-22.10.24*	CHF	2 300 000		2 300 000	2 258 600	2 258 600	0.44
AROUNDTOWN SA-REG-S 0.73200% 18-30.01.25*	CHF	350 000		350 000	329 000	329 000	0.06
ASB BANK LTD 2.50250% 23-20.12.28*	CHF		3 000 000	1 000 000	2 000 000	2 011 000	0.39
ASB BANK LTD-REG-S 0.20000% 17-02.08.24*	CHF	3 850 000		1 350 000	2 500 000	2 462 250	0.48
ASIAN DEVELOPMENT BANK-REG-S 0.87500% 22-13.09.29*	CHF	2 000 000		2 000 000			
ASIAN DEVELOPMENT BANK 1.55250% 23-03.08.33*	CHF		2 000 000	2 000 000	1 994 000	1 994 000	0.39
ATHENE GLOBAL FUNDING-REG-S 0.85000% 20-14.10.25*	CHF	2 600 000		2 600 000			
AUCKLAND COUNCIL-REG-S 1.66000% 22-18.10.27*	CHF		2 000 000	2 000 000	1 993 000	1 993 000	0.39
BANCO BICE-REG-S 0.75000% 21-29.10.26*	CHF	2 100 000		600 000	1 500 000	1 387 500	0.27
BANCO BILBAO VIZCAYA ARGENTARIA 2.40750% 22-28.11.25*	CHF		1 500 000	1 500 000	1 505 250	1 505 250	0.29
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*	CHF	600 000		600 000	586 260	586 260	0.11
BANCO DE CREDITO E INVERSIONES-REG-S 0.25000% 19-24.09.29*	CHF	1 000 000		1 000 000	855 000	855 000	0.17
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.59940% 22-26.04.27*	CHF		1 000 000	1 000 000	925 000	925 000	0.18
BANCO DEL ESTADO DE CHILE-REG-S 0.57500% 17-07.04.27*	CHF	1 000 000		1 000 000	932 000	932 000	0.18
BANCO DEL ESTADO DE CHILE-REG-S 0.24000% 19-06.06.25*	CHF	600 000		600 000	577 200	577 200	0.11
BANCO SANTANDER CHILE-REG-S 0.35000% 16-30.05.25*	CHF		1 075 000	1 075 000			
BANCO SANTANDER CHILE SA-REG-S 0.29750% 21-22.10.26*	CHF	1 500 000		1 500 000	1 395 750	1 395 750	0.27
BANCO SANTANDER SA 2.24750% 23-30.01.26*	CHF		4 000 000	2 000 000	2 000 000	2 000 000	0.39
BANCO SANTANDER SA-REG-S 0.31000% 21-09.06.28*	CHF	4 600 000		3 600 000	1 000 000	907 500	0.18
BANCO SANTANDER SA-REG-S 1.32750% 22-10.06.25*	CHF	2 000 000		2 000 000			
BANK FUER ARBEIT UN WIRTSCHAFT AG 2.05250% 23-14.04.28*	CHF		1 800 000	1 800 000	1 803 600	1 803 600	0.35
BANK OF AMERICA CORP-REG-S 0.25250% 19-12.06.26*	CHF	2 000 000		500 000	1 500 000	1 431 000	0.28
BANK OF AMERICA CORP-REG-S 0.42250% 21-23.11.29*	CHF	2 000 000		500 000	1 500 000	1 335 000	0.26
BANK OF MONTREAL-REG-S 2.26000% 23-01.02.29*	CHF		1 000 000	1 000 000			
BANK OF NEW ZEALAND 0.362500% 21-14.12.29*	CHF	2 000 000		2 000 000			
BANK OF NOVA SCOTIA-REG-S 0.20000% 18-19.11.25*	CHF	4 400 000		4 400 000	4 248 200	4 248 200	0.83
BANK OF NOVA SCOTIA-REG-S 0.38500% 22-01.02.29*	CHF	2 500 000		2 500 000			
BANK OF NOVA SCOTIA/THE-REG-S 0.27800% 22-01.04.27*	CHF	2 000 000		2 000 000	1 893 000	1 893 000	0.37
BANK OF NOVA SCOTIA/THE-REG-S 2.04250% 23-04.05.26*	CHF		2 500 000	2 500 000	2 511 250	2 511 250	0.49
BANK OF NOVA SCOTIA/THE 2.14250% 23-03.05.30*	CHF		2 500 000	2 500 000	2 540 000	2 540 000	0.50
BANK OF NOVA SCOTIA/THE-REG-S 2.38250% 23-22.09.27*	CHF		2 000 000	2 000 000	2 008 000	2 008 000	0.39
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.32000% 17-10.02.25*	CHF	350 000		350 000			
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.25000% 19-10.07.25*	CHF	500 000		500 000			
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 19-12.06.26*	CHF	1 000 000		1 000 000			
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 20-03.11.28*	CHF	1 000 000		500 000	500 000	449 250	0.09
BANQUE FEDERATIVE CREDIT MUTUEL-REG-S 2.73000% 23-11.07.30*	CHF		4 000 000	4 000 000	4 076 000	4 076 000	0.80

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
BANQUE FEDERATIVE D CREDIT MUTUEL-REG-S 0.60000% 17-05.04.27*	CHF 1 300 000			1 300 000	1 228 500	0.24	
BANQUE FEDERATIVE DU CREDIT MUT-REG-S 0.55000% 15-08.12.23*	CHF 1 460 000		1 460 000				
BANQUE FEDERATIVE DU CREDIT-REG-S 0.40000% 17-19.12.25*	CHF 1 400 000			1 400 000	1 347 500	0.26	
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25000% 21-21.06.29*	CHF 2 000 000		2 000 000				
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.50000% 22-01.06.27*	CHF 1 500 000		1 500 000				
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 2.30000% 23-30.01.27*	CHF	3 000 000	1 000 000	2 000 000	2 005 000	0.39	
BANQUE INTL A LUXEMBOURG SA-REG-S 1.00000% 19-10.07.25*	CHF 1 000 000		1 000 000				
BARCLAYS PLC-REG-S 0.31500% 21-04.06.27*	CHF 2 400 000		1 400 000	1 000 000	928 000	0.18	400 000
BARCLAYS PLC-REG-S 1.12500% 18-12.07.23*	CHF 1 600 000		1 600 000				
BAWAG PSK BANK FUER ARBEIT UND WI-REG-S 2.95500% 22-29.11.27*	CHF	4 000 000	4 000 000				
BERLIN HYP AG 0.25000% 21-04.10.29*	CHF 3 000 000		3 000 000				
BERLIN HYP AG 2.12500% 23-27.02.26*	CHF	1 000 000		1 000 000	1 000 500	0.20	
BERLIN-HANNOVERSCHER HYPOTHEK-REG-S 0.25000% 21-10.03.31*	CHF 1 000 000			1 000 000	857 000	0.17	
BLACK SEA TRADE & DEVELOPMENT BA-REG-S 0.35000% 21-15.03.27*	CHF 1 000 000			1 000 000	835 000	0.16	
BNG BANK NV 1.68750% 23-19.05.30*	CHF	4 000 000		4 000 000	4 002 000	0.78	
BNG BANK NV 1.79250% 23-24.04.28*	CHF	2 000 000	1 000 000	1 000 000	1 008 034	0.20	
BNG BANK NV 2.12500% 10-09.11.29*	CHF	1 000 000		1 000 000	1 025 000	0.20	
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF 1 400 000		1 400 000				
BNP PARIBAS SA 2.41250% 23-13.01.28*	CHF	3 000 000	3 000 000				
BNP PARIBAS SA 2.89250% 22-27.09.29*	CHF 3 000 000		3 000 000				
BNP PARIBAS SA-REG-S 0.14750% 21-13.07.27*	CHF 3 000 000		1 000 000	2 000 000	1 848 000	0.36	
BNP PARIBAS SA-REG-S 2.63000% 23-07.06.29*	CHF	5 000 000		5 000 000	5 061 713	0.99	
BNP PARIBAS-REG-S 0.50000% 21-16.03.29*	CHF 3 000 000		1 600 000	1 400 000	1 261 400	0.25	
BNZ INTERNATIONAL FUND LTD/LONDON-REG-S 0.11100% 20-24.07.28*	CHF 500 000		500 000				
BOS FUNDING LTD-REG-S 1.50000% 19-29.11.23*	CHF 2 700 000			2 700 000	2 689 200	0.52	700 000
BPCE SA-REG-S 0.50000% 19-08.11.23*	CHF 1 650 000		1 650 000				
BPCE SA-REG-S 2.38250% 23-12.06.26*	CHF	4 000 000	1 500 000	2 500 000	2 512 500	0.49	1 700 000
BPCE SA-REG-S 2.65500% 23-12.06.30*	CHF	5 000 000		5 000 000	5 057 500	0.99	
CAISSE DES DEPOTS ET CONSIGNATIONS 1.75000% 22-28.11.29*	CHF	1 000 000		1 000 000	996 000	0.19	
CANADIAN IMPERIAL BANK OF COM/CAD-REG-S 0.12500% 15-22.12.25*	CHF 1 350 000			1 350 000	1 298 025	0.25	
CANADIAN IMPERIAL BANK-REG-S 0.15000% 18-31.07.23*	CHF 400 000		400 000				
CANADIAN IMPERIAL BANK-REG-S 0.05000% 19-15.10.26*	CHF 500 000			500 000	467 250	0.09	
CANADIAN IMPERIAL BANK OF COMMER-REG-S 0.10000% 20-24.10.23*	CHF 500 000			500 000			
CANADIAN IMPERIAL BK OF COM-REG-S 0.10000% 18-30.04.25*	CHF 2 500 000			2 500 000	2 427 500	0.47	
CANADIAN IMPERIAL BK OF COM-REG-S 0.28250% 22-03.02.27*	CHF 500 000		500 000				
CBQ FINANCE LTD-REG-S 0.73500% 20-27.11.24*	CHF 500 000			500 000	491 500	0.10	
CBQ FINANCE LTD-REG-S 0.19500% 21-22.04.24*	CHF 5 100 000		5 100 000				
CENTRAL AMERICAN BANK ECO INTEGRA-REG-S 0.11000% 21-15.12.28*	CHF 3 500 000			1 000 000	893 500	0.17	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.20000% 19-25.03.24*	CHF 1 000 000		1 000 000				
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.17000% 21-29.09.31*	CHF 2 500 000			2 500 000	2 098 750	0.41	
CIE DE FINANCEMENT FONCIER SA-REG-S 0.89000% 22-27.04.29*	CHF 2 000 000			2 000 000	1 900 000	0.37	
CIE DE FINANCEMENT FONCIER SA 1.83750% 23-18.07.30*	CHF	3 000 000		3 000 000	2 994 000	0.58	
CITIGROUP INC-REG-S 0.50000% 17-22.11.24*	CHF 1 000 000		1 000 000		2 000 000	1 963 000	0.38
CITIGROUP INC-REG-S 0.50000% 19-01.11.28*	CHF 1 500 000		1 500 000				
CITIGROUP INC-REG-S 0.25000% 21-30.08.29*	CHF 5 000 000		2 000 000	3 000 000	2 653 500	0.52	1 045 000
CNTRL AMRCAN BANK FOR ECO INTGTIN REG-S 1.54620% 22-30.11.26*	CHF 2 000 000			2 000 000			
COMMERZBANK AG-REG-S 3.26250% 23-03.02.27*	CHF	2 500 000	500 000	2 000 000	2 012 000	0.39	
COMMERZBANK AG-REG-S 3.80000% 23-03.05.28*	CHF	2 000 000		2 000 000	2 041 000	0.40	1 600 000
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.11300% 19-10.12.29*	CHF 600 000		600 000				
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.18750% 21-08.12.28*	CHF 2 000 000		2 000 000				
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.15750% 21-08.12.31*	CHF 3 000 000			3 000 000	2 595 000	0.51	350 000
COMMONWEALTH BANK OF AUS-REG-S 0.87500% 22-02.09.25*	CHF 1 600 000		1 600 000		1 570 400	0.31	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 1.24000% 22-02.09.29*	CHF 1 500 000		1 500 000				
COMMONWEALTH BANK OF AUSTRALIA 1.94000% 23-26.06.30*	CHF	2 500 000		2 500 000	2 507 500	0.49	
COMPAGNIE DE FINANCEMENT FONCIER 2.50000% 06-24.02.31*	CHF 2 000 000		2 000 000				
COMPAGNIE DE FINANCEMENT FONCIER 1.90300% 23-16.06.28*	CHF	4 000 000		4 000 000	4 012 000	0.78	
COOPERATIEVE RABOBANK UA-REG-S 2.48750% 23-25.01.29*	CHF	4 000 000	1 000 000	3 000 000	2 992 500	0.58	
CORP ANDINA DE FOMENTO-REG-S 0.45000% 22-24.02.27*	CHF 3 000 000		3 000 000				
CORP ANDINA DE FOMENTO-REG-S 2.42750% 23-15.02.30*	CHF	1 500 000		1 500 000	1 495 500	0.29	
CORPORACION ANDINA DE FOMENTO-REG-S 0.50000% 15-26.02.26*	CHF 400 000		400 000				
CORPORACION ANDINA DE FOMENTO-REG-S 0.70000% 20-04.09.25*	CHF 2 000 000		1 000 000	1 000 000	971 500	0.19	
COUNCIL OF EUROPE DEVELOPMENT BANK 1.62500% 23-30.06.29*	CHF	2 000 000		2 000 000	2 009 000	0.39	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 15-18.06.26*	CHF 1 650 000			1 650 000	1 580 700	0.31	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 17-27.07.27*	CHF 350 000		350 000				
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 18-08.12.25*	CHF 1 000 000			1 000 000	965 000	0.19	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.45000% 19-24.01.29*	CHF 500 000		500 000				
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 19-24.10.29*	CHF 2 600 000			2 600 000	2 351 700	0.46	
CREDIT AGRICOLE HOME LOAN SFH SA 1.82500% 23-26.05.28*	CHF	4 000 000		4 000 000	3 988 000	0.78	
CREDIT AGRICOLE SA 0.21250% 21-21.06.29*	CHF 4 000 000		4 000 000				
CREDIT AGRICOLE SA 2.50750% 23-27.04.27*	CHF	5 500 000	3 500 000	2 000 000	2 017 000	0.39	
CREDIT AGRICOLE SA 2.36250% 23-05.10.28*	CHF	2 500 000		2 500 000	2 503 850	0.49	
CREDIT AGRICOLE SA LONDON-REG-S 0.55000% 16-14.12.26*	CHF 550 000		550 000				
CREDIT AGRICOLE SA LONDON-REG-S 0.20000% 18-30.10.23*	CHF 1 500 000		1 500 000				
CREDIT AGRICOLE SA-REG-S 3.04250% 22-29.09.27*	CHF 3 000 000		3 000 000				
CREDIT AGRICOLE SA-REG-S 2.54130% 23-03.09.30*	CHF	2 000 000	1 000 000	1 000 000	1 010 500	0.20	295 000
CREDIT SUISSE GROUP AG 1.00000% 15-14.04.23*	CHF 2 000 000		2 000 000				
CREDIT SUISSE SCHWEIZ AG-REG-S 2.45860% 23-22.11.24*	CHF	1 500 000		1 500 000	1 505 550	0.29	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 18-18.07.28*	CHF 1 450 000		1 450 000				
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 19-19.06.29*	CHF 450 000		450 000				
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 19-19.06.34*	CHF 1 000 000		1 000 000				
DEUTSCHE BAHN FINANCE GMBH 0.20000% 21-20.05.33*	CHF 2 500 000		2 500 000				
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 21-28.01.36*	CHF 500 000		1 500 000				
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.25000% 21-27.10.31*	CHF 1 800 000		1 800 000				
DEUTSCHE BAHN FINANCE GMBH 1.88500% 23-13.09.35*	CHF	4 000 000		4 000 000	3 978 000	0.78	
DEUTSCHE BANK AG 0.31500% 21-14.09.27*	CHF 1 800 000		1 800 000				
DEUTSCHE BANK AG-REG-S 3.64500% 23-27.01.29*	CHF	4 000 000	2 600 000	1 400 000	1 400 700	0.27	1 200 000
DNB BANK ASA 2.68500% 23-15.06.28*	CHF	2 000 000		2 000 000	2 005 000	0.39	
DNB BANK ASA-REG-S 0.05000% 19-13.03.24*	CHF 1 500 000		1 500 000				
DOHA FINANCE LTD-REG-S 0.46500% 22-24.01.24*	CHF 3 000 000		3 000 000				
DZ BANK AG DEUTSCHE ZENTRAL-GENOS-REG-S 2.83250% 23-16.05.29*	CHF	1 000 000	1 000 000				
DZ BANK AG DEUTSCHE ZEN GENBK-REG-S-SUB 3.61000% 23-16.10.28*	CHF 2 000 000			2 000 000	2 004 520	0.39	
DZ BANK AG DEUTSCHE-REG-S 2.62500% 23-27.08.29*	CHF	2 000 000		2 000 000	1 983 000	0.39	
DZ BANK AG DUTSE ZENTRAL-REG-S-SUB 3.84500% 22-17.08.32*	CHF 5 000 000		5 000 000				
DZ BANK GENOSSENSCHAFTSBANK AG-SUB 3.23800% 13-30.08.23*	CHF 450 000		450 000				
E.ON SE 1.86000% 22-05.12.25*	CHF	2 000 000	1 000 000	1 000 000	997 500	0.19	
E.ON SE 2.50250% 22-05.12.29*	CHF	3 000 000	1 000 000	2 000 000	2 031 000	0.40	
EBN BV-REG-S 1.62500% 11-03.10.23*	CHF 850 000		850 000		850 000	0.17	
ELECTRICITE DE FRANCE-REG-S 0.30000% 16-14.10.24*	CHF 1 500 000			1 500 000	1 473 900	0.29	

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
ELECTRICITE DE FRANCE 0.65000% 16-13.10.28*	CHF	1 700 000		1 700 000	1 576 750	0.31	1 330 000
EMIRATES NBD PJSC 0.62500% 18-09.02.23*	CHF	3 600 000	2 130 000	5 730 000			
ENBW INTERNATIONAL FINANCE BV 2.25000% 23-15.06.26*	CHF		2 000 000	2 000 000	2 006 000	0.39	
ENBW INTERNATIONAL FINANCE BV 2.62500% 23-15.06.29*	CHF		3 000 000	3 000 000	3 049 500	0.59	
ENEL FINANCE INTERNATIONAL NV-REG-S 0.55000% 17-03.09.24*	CHF	1 100 000		1 100 000	1 085 150	0.21	
ENGIE SA REG-S 2.34000% 23-04.01.27*	CHF		4 000 000	1 000 000	3 027 000	0.59	960 000
ENGIE SA-REG-S 2.49000% 23-04.07.31*	CHF		3 700 000	3 700 000	3 748 100	0.73	
ERSTE GROUP BANK AG-REG-S 0.25000% 21-02.10.28*	CHF	2 100 000		2 100 000			
EUROPEAN INVESTMENT BANK-REG-S 1.50000% 12-02.08.24*	CHF	500 000		500 000	499 250	0.10	
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF	2 000 000		2 000 000	1 917 000	0.37	
FIRST ABU DHABI BANK PJSC-REG-S 0.06800% 21-31.03.27*	CHF	1 600 000		1 600 000	1 483 200	0.29	
FIRST ABU DHABI BANK PJSC-REG-S 1.06250% 22-14.04.26*	CHF	2 500 000		2 500 000	2 430 000	0.47	
FRESENIUS SE & CO KGAA 2.96000% 23-18.10.28*	CHF		3 000 000	3 000 000	3 012 270	0.59	
GAZPROM PJSC VIA GAZ FINANCE PLC-REG-S 1.54000% 21-30.06.27*	CHF	500 000		500 000	249 500	0.05	
GLENORE CAPITAL FINANCE DAC-REG-S 1.00000% 20-30.03.27*	CHF	1 000 000		1 000 000			
GLENORE FINANCE EUROPE SA-REG-S 1.25000% 18-09.10.24*	CHF	500 000		500 000			
GOLDMAN SACHS GROUP INC-REG-S 0.50000% 17-04.12.24*	CHF		1 000 000	1 000 000	980 500	0.19	
GOLDMAN SACHS GROUP INC-REG-S 1.00000% 18-24.11.25*	CHF	1 000 000		1 000 000			
GOLDMAN SACHS GROUP INC-REG-S 0.40000% 21-11.05.28*	CHF	1 000 000		1 000 000	911 500	0.18	220 000
GRAND CITY PROPERTIES SA-REG-S 0.95600% 18-01.09.26*	CHF	1 000 000		500 000	500 000	0.08	310 000
HENKEL AG & CO KGAA 0.27250% 20-28.04.23*	CHF	2 500 000		2 500 000			
HSBC HOLDINGS PLC-REG-S 0.32000% 21-03.11.27*	CHF	3 600 000		3 600 000			
HYPO NOE GRUPPE BANK AG-REG-S 0.10000% 19-27.11.24*	CHF	2 000 000		2 000 000	1 954 200	0.38	
HYPO VORARLBERG BANK AG-REG-S 0.45000% 18-05.03.24*	CHF	1 500 000		1 500 000	1 489 350	0.29	
HYPO VORARLBERG BANK-REG-S 0.25000% 18-12.11.25*	CHF	350 000	1 700 000	350 000	1 641 350	0.32	
HYPO VORARLBERG BANK AG-REG-S 0.12500% 19-03.09.29*	CHF	385 000		385 000			
HYPO VORARLBERG BANK AG-REG-S 0.50000% 22-07.04.27*	CHF		2 000 000	2 000 000	1 906 000	0.37	
HYPO VORARLBERG BANK AG-REG-S 2.37500% 23-04.05.26*	CHF		2 000 000	2 000 000			
HYUNDAI CAPITAL SERVICES INC-REG-S 0.69500% 18-27.06.23*	CHF	1 000 000		1 000 000			
HYUNDAI CAPITAL SERVICES INC-REG-S 2.74750% 23-11.05.26*	CHF		2 000 000	2 000 000	2 018 000	0.39	2 000 000
INSTITUTO DE CREDITO OFICIAL 3.25000% 07-28.06.24*	CHF	2 000 000		2 000 000	2 018 200	0.39	
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.25000% 19-30.09.24*	CHF	1 400 000		1 400 000	1 373 540	0.27	
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.37500% 17-18.07.25*	CHF	2 750 000		750 000	2 000 000	0.38	
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.30000% 18-18.12.23*	CHF	1 500 000		1 500 000	1 494 450	0.29	
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.12500% 20-14.07.28*	CHF	2 600 000		600 000	2 000 000	0.34	
KIWI BANK LTD-REG-S 0.25000% 18-18.10.23*	CHF	1 400 000		400 000	1 000 000	0.19	
KOMMUNALBANKEN A/S-REG-S 1.27500% 22-22.12.27*	CHF		2 500 000	2 500 000	2 458 750	0.48	
KOMMUNALBANKEN AS 1.81000% 23-10.07.30*	CHF		4 000 000	4 000 000	4 022 000	0.78	
KOMMUNEKREDIT 1.62500% 23-12.06.30*	CHF		2 000 000	1 000 000	1 002 000	0.20	
KOREA DEVELOPMENT BANK 0.17000% 21-22.07.31*	CHF	1 900 000		1 900 000	1 624 500	0.32	
KOREA DEVELOPMENT BANK/THE-REG-S 0.94000% 22-28.04.27*	CHF	1 000 000		1 000 000			
KOREA DEVELOPMENT BANK/THE 2.22250% 23-24.07.26*	CHF		3 000 000	3 000 000	3 009 000	0.59	40 000
KOREA EXPRESSWAY CORP-REG-S 0.25000% 17-07.06.24*	CHF	1 000 000		1 000 000	987 700	0.19	
KOREA NATIONAL OIL CORP-REG-S 0.26250% 20-30.07.27*	CHF	4 000 000		1 000 000	3 000 000	0.54	
KOREA WATER RESOURCES CORP-REG-S 0.15000% 18-20.09.23*	CHF	1 850 000		1 850 000			
KOREA WATER RESOURCES CORP 2.17250% 23-18.09.25*	CHF		500 000	500 000	501 500	0.10	130 000
KREDITANSTALT FUER WIEDERAUFBAU 2.50000% 05-25.08.25*	CHF	5 000 000		1 000 000	4 000 000	0.79	
LA BANQUE POSTALE SA-REG-S 2.82750% 23-12.07.30*	CHF		1 500 000	1 500 000	1 528 500	0.30	
LA BANQUE POSTALE-REG-S 2.77250% 23-12.07.27*	CHF		1 500 000	1 500 000	1 527 750	0.30	
LANDESBANK BADEN-WUERTTEMBERG 2.60250% 23-04.10.28*	CHF		3 000 000	3 000 000	3 004 290	0.59	
LANSFORSÄKRINGAR HYPOTEK AB-REG-S 0.20000% 18-17.04.26*	CHF	1 500 000		1 500 000	1 438 500	0.28	
LGT BANK AG-REG-S 2.75000% 22-29.09.32*	CHF	1 500 000		1 500 000			
LGT BANK AG-REG-S 2.50000% 23-28.02.33*	CHF		2 400 000	2 400 000			
LLOYDS BANKING GROUP 0.60250% 22-09.02.29*	CHF	3 000 000		3 000 000			
LLOYDS BANKING GROUP PLC-REG-S 2.74500% 23-02.02.27*	CHF		4 000 000	2 000 000	2 003 000	0.39	
MACQUARIE GROUP LTD-REG-S 0.39500% 21-20.07.28*	CHF	2 000 000		1 000 000	1 000 000	0.18	
MACQUARIE GROUP LTD-REG-S 1.28500% 22-11.09.29*	CHF		1 500 000	1 500 000			
MANITOBA, PROVINCE OF-REG-S 0.25000% 19-15.03.29*	CHF	1 500 000		1 500 000	1 386 000	0.27	
MASSMUTUAL GLOBAL FUNDING II-REG-S 2.65000% 23-03.05.28*	CHF		3 000 000	1 000 000	2 000 000	0.40	
MCDONALD'S CORP-REG-S 0.17000% 16-04.10.24*	CHF	3 850 000		3 850 000			
MEDIOBANCA INTERNATIONAL LUX SA-REG-S 0.55000% 18-02.03.23*	CHF	300 000	7 000 000	7 300 000			
METROPOLITAN LIFE GLOBAL FUND-REG-S 0.12500% 20-25.09.28*	CHF	1 800 000		2 000 000	3 800 000	0.67	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.15000% 21-25.09.29*	CHF	1 000 000		1 000 000	878 500	0.17	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF	2 000 000		2 000 000	1 999 000	0.39	
MFINANCE FRANCE SA 1.00500% 17-28.03.23*	CHF	600 000		600 000			
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.30000% 17-20.12.24*	CHF		2 200 000	2 200 000			
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.35000% 18-12.12.23*	CHF	2 350 000		2 350 000			
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.50000% 18-14.06.28*	CHF	5 420 000		5 420 000			
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 19-26.02.29*	CHF	600 000		600 000	549 600	0.11	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.55000% 19-15.03.34*	CHF	1 000 000		1 000 000	859 500	0.17	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.20000% 19-18.06.31*	CHF	2 100 000		2 100 000	1 838 550	0.36	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 19-18.11.27*	CHF	2 000 000		2 000 000	1 838 000	0.36	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 20-17.12.25*	CHF	2 000 000		2 000 000	1 900 000	0.37	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-30.03.27*	CHF	2 000 000		2 000 000	1 849 000	0.36	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-29.03.41*	CHF	1 500 000		1 500 000	1 120 500	0.22	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.87500% 23-07.05.30*	CHF		3 000 000	3 000 000	2 992 500	0.58	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.75000% 23-23.06.28*	CHF		5 000 000	5 000 000	4 982 500	0.97	
MUNICIPALITY FINANCE PLC-REG-S 1.37500% 12-08.06.27*	CHF	150 000		150 000			
MUNICIPALITY FINANCE PLC-REG-S 1.62500% 23-16.06.28*	CHF		3 000 000	3 000 000	3 007 500	0.59	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.12500% 19-21.06.27*	CHF	2 600 000		2 600 000			
NATIONAL AUSTRALIA BANK LTD-REG-S 0.06500% 20-29.01.29*	CHF	500 000		500 000			
NATIONAL AUSTRALIA BANK LTD-REG-S 0.29250% 22-03.02.28*	CHF	2 000 000		2 000 000	1 851 000	0.36	
NATIONAL AUSTRALIA BANK LTD-REG-S 1.71500% 23-03.02.33*	CHF		3 000 000	3 000 000	2 931 000	0.57	
NATIONAL AUSTRALIA BANK LTD-REG-S 2.20100% 23-12.04.29*	CHF		5 000 000	5 000 000	5 012 500	0.98	
NATIONAL BANK OF CANADA-REG-S 1.95750% 22-03.11.27*	CHF		3 000 000	3 000 000	3 015 000	0.59	
NATIONWIDE BUILDING SOCIETY-REG-S 0.16750% 19-11.07.31*	CHF	1 625 000		1 625 000			
NATIONWIDE BUILDING SOCIETY-REG-S 1.91500% 22-08.09.28*	CHF	3 500 000		1 500 000	2 000 000	0.38	2 000 000
NATIONWIDE BUILDING SOCIETY 2.97000% 23-08.09.27*	CHF		2 800 000	2 800 000	2 808 400	0.55	
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF	2 800 000		2 800 000			
NATWEST MARKETS PLC-REG-S 2.78250% 22-06.12.27*	CHF		4 000 000	3 000 000	1 007 500	0.20	
NATWEST MARKETS PLC-REG-S 2.85750% 23-06.06.28*	CHF		4 000 000	4 000 000	4 026 000	0.79	
NEDERLANDSE WATERSCHAPS BANK NV-REG-S 0.62500% 17-21.08.37*	CHF	500 000		500 000	425 500	0.08	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.12500% 20-11.09.29*	CHF	2 000 000		2 000 000	1 769 000	0.35	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.12500% 21-23.07.30*	CHF	1 400 000		1 400 000	1 210 300	0.24	
NORDEA BANK ABP 2.49000% 23-26.05.28*	CHF		8 000 000	8 000 000	8 008 000	1.56	
NORDEA BANK ABP-REG-S 0.55000% 15-23.06.25*	CHF	1 000 000		1 000 000			
NORDEA BANK ABP-REG-S 0.25000% 15-27.11.23*	CHF	2 500 000		2 500 000			
NORDEA BANK ABP-REG-S 1.81000% 22-15.06.27*	CHF	2 600 000		2 600 000			

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
NORSKE TOG-REG-S 1.12500% 13-02.05.23*	CHF	500 000	500 000				
ONTARIO, PROVINCE OF-REG-S 0.25000% 17-28.06.29*	CHF	1 500 000		1 500 000	1 380 750	0.27	
ONTARIO, PROVINCE OF-REG-S 0.05000% 21-12.05.33*	CHF	1 200 000		1 200 000	1 012 200	0.20	1 200 000
ORANGE SA-REG-S 0.20000% 19-24.11.25*	CHF	1 700 000	1 700 000				
PACIFIC LIFE GLOBAL FUNDING-REG-S 0.25000% 21-26.10.28*	CHF	2 000 000	1 000 000	1 000 000	889 500	0.17	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-27.04.27*	CHF	2 000 000	2 000 000				
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.25000% 16-17.05.40*	CHF	500 000		500 000	388 250	0.08	
QUEBEC, PROVINCE OF 0.03000% 21-18.06.31*	CHF	3 000 000	1 000 000	2 000 000	1 753 000	0.34	
QUEBEC, PROVINCE OF 2.04000% 23-09.05.33*	CHF		3 000 000	3 000 000	3 067 500	0.60	
RABOBANK NEDERLAND NV 1.36250% 22-28.04.28*	CHF	1 400 000	1 400 000				
RAIFFEISENLANDESBANK OBEROES AG-REG-S 2.63000% 23-29.06.28*	CHF		3 000 000	2 000 000	1 000 000	999 500	0.20
RCI BANQUE SA-REG-S 2.10000% 22-23.05.25*	CHF	1 000 000		1 000 000	993 000	0.19	260 000
RCI BANQUE SA-REG-S 3.50000% 23-10.05.28*	CHF		2 800 000	2 800 000	2 874 200	0.56	
ROYAL BANK OF CANADA-REG-S 0.10000% 18-18.07.23*	CHF	1 000 000	1 000 000				
ROYAL BANK OF CANADA-REG-S 0.40000% 22-05.10.26*	CHF	1 500 000	1 500 000				
ROYAL BANK OF CANADA-REG-S 1.45000% 22-04.05.27*	CHF	2 000 000	2 000 000				
ROYAL BANK OF CANADA-REG-S 2.44500% 23-25.01.28*	CHF		2 000 000	2 000 000			
ROYAL BANK OF CANADA-REG-S 1.47500% 23-30.01.26*	CHF	2 000 000		2 000 000	1 982 000	0.39	
ROYAL BANK OF CANADA-REG-S 2.08500% 23-31.03.28*	CHF	3 000 000		3 000 000	3 024 000	0.59	
SANTANDER CONSUMER FINANCE SA-REG-S 0.62500% 18-24.10.22*	CHF	1 250 000	1 250 000				
SANTANDER CONSUMER FINANCE SA-REG-S 0.15000% 19-10.12.24*	CHF	1 000 000		1 000 000	976 900	0.19	
SANTANDER CONSUMER FINANCE SA-REG-S 2.73250% 23-04.07.25*	CHF		3 000 000	3 000 000	3 022 500	0.59	
SANTANDER CONSUMER FINANCE SA-REG-S 2.93250% 23-04.07.28*	CHF		3 000 000	3 000 000	3 057 000	0.60	
SANTANDER UK PLC-REG-S 2.01000% 23-12.09.26*	CHF	3 000 000	3 000 000	3 000 000	3 012 000	0.59	
SANTANDER UK PLC-REG-S 2.00500% 23-12.09.29*	CHF	2 000 000	2 000 000	2 000 000	2 010 000	0.39	
SCOTIABANK CHILE SA 2.78250% 23-23.05.25*	CHF	4 000 000	4 000 000				
SCOTIABANK CHILE SA-REG-S 0.38500% 21-22.07.26*	CHF	510 000	4 000 000	4 510 000	4 223 615	0.82	
SOCIETE GENERALE 0.37500% 21-26.07.28*	CHF	2 000 000	2 000 000				
SOCIETE GENERALE SA 2.27750% 23-27.02.26*	CHF		2 000 000	2 000 000			
SOCIETE GENERALE SA 2.61750% 23-27.02.30*	CHF		3 000 000	1 000 000	2 014 000	0.39	
SOCIETE GENERALE SA-REG-S 0.25000% 19-08.10.26*	CHF	600 000	600 000				
SOCIETE GENERALE SA-REG-S 0.74500% 22-26.01.29*	CHF	1 400 000	1 400 000				
SOCIETE NATIONALE SNCF SA-REG-S 0.22700% 20-18.06.30*	CHF	1 500 000	1 500 000				
SOCIETE NATIONALE SNCF SA 1.98500% 23-28.06.33*	CHF		4 000 000	4 000 000	4 024 000	0.79	
SPAREBANK 1 BOLIGKREDIT AS-REG-S 0.50750% 22-06.04.27*	CHF	2 000 000		2 000 000	1 910 000	0.37	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 19-11.12.25*	CHF	1 500 000		1 500 000	1 435 500	0.28	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 21-15.09.28*	CHF	1 000 000	1 000 000				
SPAREBANK 1 SMN-REG-S 1.50000% 22-15.06.27*	CHF	2 000 000	2 000 000				
SVENSK EXPORTKREDIT AB-REG-S 1.71250% 23-17.01.30*	CHF		2 500 000	2 500 000	2 500 000	0.49	
SVENSKA HANDELSBANKEN AB-REG-S 1.25000% 22-24.05.27*	CHF	2 000 000	2 000 000				
SWEDBANK AB 2.77250% 23-13.06.28*	CHF		2 600 000	2 600 000	2 613 000	0.51	
SWEDISH EXPORT CREDIT CORP-REG-S 1.02250% 22-21.09.27*	CHF	2 000 000	2 000 000	2 000 000	1 951 000	0.38	
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.15000% 21-26.04.24*	CHF	3 000 000		3 000 000	2 928 600	0.57	
TORONTO-DOMINION BANK-REG-S 1.97000% 23-18.09.26*	CHF	2 000 000	2 000 000	2 000 000	2 004 000	0.39	
TORONTO-DOMINION BANK-REG-S 1.94500% 23-18.09.29*	CHF	3 000 000	3 000 000	3 000 000	3 004 500	0.59	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.00000% 14-29.08.24*	CHF	5 000 000		5 000 000	4 964 000	0.97	
TOYOTA MOTOR FINAN NETHERLANDS BV-REG-S 2.13000% 23-15.06.27*	CHF	4 200 000	1 200 000	3 000 000	3 009 000	0.59	
TRANSURBAN QUEENSLAND FINANCE PTY LTD 0.62500% 16-23.06.23*	CHF	2 250 000	2 250 000				
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 1.00000% 18-08.12.25*	CHF	1 450 000		1 450 000	1 416 650	0.28	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.87500% 21-19.11.31*	CHF	1 000 000	1 000 000				
UBS AG/LONDON-REG-S 2.38500% 23-09.05.25*	CHF	3 500 000	3 500 000				
UBS AG/LONDON-REG-S 2.55000% 23-09.05.29*	CHF	2 500 000	2 500 000				
VERIZON COMMUNICATIONS INC-REG-S 0.37500% 17-31.05.23*	CHF	1 500 000	1 500 000				
VERIZON COMMUNICATIONS INC-REG-S 1.00000% 17-30.11.27*	CHF	2 500 000	2 500 000				
VODAFONE GROUP PLC-REG-S 0.37500% 16-03.12.24*	CHF	1 000 000		1 000 000	980 700	0.19	
VODAFONE GROUP PLC-REG-S 0.62500% 17-15.03.27*	CHF	1 000 000	1 000 000				
WELLS FARGO & CO-REG-S 1.25000% 14-03.09.24*	CHF	4 000 000	2 000 000	2 000 000	1 982 200	0.39	500 000
WELLS FARGO & CO-REG-S 0.75000% 20-27.05.25*	CHF	3 000 000	500 000	2 500 000	2 436 250	0.48	
WELLS FARGO & CO-REG-S 1.12500% 20-26.05.28*	CHF	500 000	500 000				
WESTPAC BANKING CORP 0.40000% 15-09.06.23*	CHF	500 000	500 000				
WESTPAC SECURITIES NZ LTD/LONDON-REG-S 0.37500% 16-05.02.24*	CHF	1 700 000	1 700 000				
<b>Total CHF</b>					<b>375 756 116</b>	<b>73.31</b>	
<b>Total Medium term notes, fixed rate</b>					<b>375 756 116</b>	<b>73.31</b>	
<b>Medium term notes, zero coupon</b>							
<b>CHF</b>							
CAISSE DES DEPOTS CONSIGNATIONS REG-S 0.00000% 21-26.06.28*	CHF	1 000 000		1 000 000	920 000	0.18	
NATIONWIDE BUILDING SOCIETY-REG-S 0.00000% 19-11.07.25*	CHF	1 500 000		1 500 000	1 450 500	0.28	
<b>Total CHF</b>					<b>2 370 500</b>	<b>0.46</b>	
<b>Total Medium term notes, zero coupon</b>					<b>2 370 500</b>	<b>0.46</b>	
<b>Bonds, fixed rate</b>							
<b>CHF</b>							
AMGEN INC 0.41000% 16-08.03.23*	CHF		2 795 000	2 795 000			
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.25000% 17-22.09.25*	CHF	1 800 000	1 800 000				
APPLE INC-REG-S 0.37500% 15-25.11.24*	CHF	2 500 000	2 500 000				
APPLE INC-REG-S 0.75000% 15-25.02.30*	CHF	2 700 000	2 700 000				
ASIAN INFRASTRUCTURE INVESTMENT-REG-S 1.75000% 23-26.06.30*	CHF		2 500 000	2 500 000	2 516 250	0.49	1 100 000
BANCO MER DEL NORTE SA/GRAND CY-REG-S 0.50000% 20-06.12.24*	CHF	500 000		500 000	482 500	0.09	
BANCO MERCANTIL DEL NORTE SA-REG-S 0.45000% 19-18.12.23*	CHF	600 000		600 000	596 100	0.12	
BANK FUER ARBEIT UND WIRTSCHAFT AG 2.87000% 22-03.10.25*	CHF	2 500 000	1 500 000	1 000 000	1 008 000	0.20	
BANK OF MONTREAL 2.03750% 23-27.04.28*	CHF		4 500 000	4 500 000	4 533 750	0.88	
BANK OF NOVA SCOTIA 0.73250% 22-25.04.29*	CHF	1 000 000		1 000 000	936 500	0.18	
BAWAG PSK BK FR ARBEIT WIRT OEST PPE AG 1.96000% 23-26.05.31*	CHF		2 500 000	500 000	2 000 000	0.39	
BLACK SEA TRADE & DEVELOPMT BK-REG-S 0.45000% 19-13.06.23*	CHF	1 000 000	1 000 000				
BP CAPITAL MARKETS PLC-REG-S 1.75000% 14-28.02.24*	CHF	1 600 000	1 600 000				
CAISSE DE REFINANC DE L'HABITAT-REG-S 1.75000% 13-26.06.25*	CHF	650 000		650 000	648 700	0.13	50 000
CANADIAN IMPERIAL BANK OF COM-REG-S 1.91000% 23-14.07.28*	CHF		4 000 000	4 000 000	4 004 000	0.78	
CARIBBEAN DEVELOPMENT BANK 0.29700% 16-07.07.28*	CHF	400 000	400 000				
COCA-COLA CO/THE-REG-S 0.25000% 15-22.12.22*	CHF	2 550 000	2 550 000				
CORPORACION ANDINA DE FOMENTO-REG-S 0.30000% 17-07.04.25*	CHF	1 000 000	1 000 000				
CORPORACION ANDINA DE FOMENTO-REG-S 2.08000% 22-31.08.28*	CHF	3 000 000	500 000	2 500 000	2 470 000	0.48	165 000
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.12500% 21-09.04.31*	CHF	1 000 000	1 000 000				



Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
CREDIT SUISSE SCHWEIZ AG-REG-S 0.25000% 20-16.06.28*	CHF 2 500 000			2 500 000	2 280 000	0.44	
DANSKE BANK AVS-REG-S 1.86500% 23-04.10.30*	CHF	2 000 000		2 000 000	1 997 100	0.39	
DBS BANK LTD-REG-S 1.51500% 22-12.12.25*	CHF	3 000 000		3 000 000	2 976 000	0.58	
DH SWITZERLAND FINANCE SA-REG-S 0.50000% 15-08.12.23*	CHF 2 500 000		2 500 000				
DIGITAL INTREPID HOLDING BV-REG-S 0.55000% 21-16.04.29*	CHF 1 500 000		500 000	1 000 000	873 000	0.17	
DIGITAL INTREPID HOLDING B-REG-S 0.60000% 22-02.10.23*	CHF 2 000 000			2 000 000	2 000 000	0.39	
DIGITAL INTREPID HOLDING BV-REG-S 1.70000% 22-30.03.27*	CHF 2 500 000		1 500 000	1 000 000	959 500	0.19	
DORMAKABA FINANCE AG-REG-S 3.75000% 22-14.10.27*	CHF 2 500 000		2 500 000				
EMBOTELLADORA ANDINA SA 2.71750% 23-20.09.28*	CHF	3 000 000		3 000 000	3 004 500	0.59	
EUROPEAN INVESTMNT BANK-REG-S 1.62500% 12-02.04.26*	CHF	3 500 000	3 500 000				
FCA CAPITAL SUISSE SA-REG-S 0.05190% 21-20.12.24*	CHF 2 300 000			2 300 000	2 225 940	0.43	
FEDERATION DES CAISSES DESJARDINS DU 1.73500% 23-31.01.28*	CHF	4 500 000		4 500 000	4 479 750	0.87	450 000
FONDO FINANCIERO-REG-S 0.55600% 21-03.09.26*	CHF 2 000 000		500 000	1 500 000	1 402 500	0.27	
FONDO FINANCIERO-REG-S 0.79500% 21-01.12.28*	CHF 3 100 000		600 000	2 500 000	2 226 250	0.43	
GEBERIT AG-REG-S 2.25000% 23-26.09.25*	CHF	2 000 000	2 000 000				
GEBERIT AG-REG-S 2.30000% 23-27.09.32*	CHF	2 500 000	2 500 000				
HEATHROW FUNDING LTD-REG-S 1.80000% 22-27.05.27*	CHF 3 000 000		1 000 000	2 000 000	1 963 000	0.38	2 000 000
KAZAKHSTAN TEMIR ZHO NATI CO JSC-REG-S 3.25000% 18-05.12.23*	CHF 800 000			800 000	780 000	0.15	
KEB HANA BANK-REG-S 0.40750% 18-14.09.23*	CHF 350 000		350 000				
KOREA HOUSING FINANCE CORP-REG-S 2.15500% 22-14.10.25*	CHF	2 500 000		2 500 000	2 503 750	0.49	500 000
KOREA HOUSING FINANCE CORP-REG-S 2.46500% 22-14.10.27*	CHF	2 500 000		2 500 000	2 535 000	0.49	30 000
KOREA NATIONAL OIL CORP-REG-S 0.87500% 20-21.04.25*	CHF 1 300 000		1 300 000				
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.35000% 23-01.03.27*	CHF	1 800 000	1 800 000				
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.75000% 23-01.03.30*	CHF	1 500 000	1 500 000				
LLOYDS BANK PLC-REG-S 1.87000% 23-31.08.27*	CHF	2 000 000		2 000 000	2 000 000	0.39	
MONDELEZ INTERNATIONAL INC-REG-S 0.61700% 17-30.09.24*	CHF 350 000		350 000				
NATIONWIDE BUILDING SOCIETY-REG-S 0.91940% 22-17.12.25*	CHF 2 000 000			2 000 000	1 956 000	0.38	
NATIONWIDE BUILDING SOCIETY-REG-S 1.52030% 22-17.12.29*	CHF 2 000 000		2 000 000				
NATIONWIDE BUILDING SOCIETY-REG-S 1.75750% 23-23.01.26*	CHF	2 000 000	1 000 000	1 000 000	996 500	0.19	
NATIONWIDE BUILDING SOCIETY-REG-S 2.01250% 23-23.01.30*	CHF	2 000 000	2 000 000		2 005 000	0.39	
NESTLE SA 1.87500% 23-28.06.29*	CHF	4 000 000		4 000 000	4 016 000	0.78	4 000 000
NEW BRUNSWICK, PROVINCE OF-REG-S 0.20000% 16-07.11.31*	CHF 1 000 000			1 000 000	878 000	0.17	1 000 000
NEW BRUNSWICK, PROVINCE OF-REG-S 0.25000% 17-19.01.29*	CHF 1 000 000			1 000 000	925 500	0.18	400 000
NORDIC INVESTMENT BANK 1.50000% 23-29.06.28*	CHF	3 000 000		3 000 000	3 003 000	0.59	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.30000% 18-24.07.26*	CHF 850 000		850 000				
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.20000% 20-28.11.28*	CHF 1 000 000			1 000 000	920 000	0.18	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.55000% 20-27.05.33*	CHF 3 000 000		1 035 000	1 965 000	1 701 690	0.33	
OESTERREICHISCHE KONTRÖLLBANK AG 2.62500% 06-22.11.24*	CHF 500 000			500 000	504 750	0.10	
PFANDBRIEFBANK SCHW HYPO AG-REG-S 0.12500% 21-19.08.31*	CHF 3 000 000		3 000 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 19-17.06.41*	CHF 1 000 000			1 000 000	798 500	0.16	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-02.08.30*	CHF 2 000 000		2 000 000				
PFANDBRIEFZENTR SCHWEIZ KANTOBANK-REG-S 0.37500% 15-14.02.25*	CHF 2 000 000		2 000 000				
PFANDBRIEFZENTR SCHWEIZ KANTOBANK-REG-S 0.62500% 15-16.07.29*	CHF 1 000 000		1 000 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-30.06.27*	CHF 2 000 000		2 000 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 17-26.05.27*	CHF 4 000 000		4 000 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.50000% 23-17.12.29*	CHF	2 000 000	2 000 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 2.10000% 23-27.04.35*	CHF	1 200 000		1 200 000	1 233 000	0.24	
PFANDBRIEFZENTRALE DER AG-REG-S 1.65000% 22-21.12.32*	CHF 2 500 000		2 000 000	4 500 000	4 434 750	0.87	
PFANDBRIEFZENTRALE DER SCHWEIZE-REG-S 1.65000% 23-21.12.32*	CHF	2 000 000	2 000 000				
PFANDBRIEFZENTRALE DER SCHWEIZER-REG-S 2.00000% 23-17.12.29*	CHF	5 000 000	5 000 000				
PFANDBRIEFZENTRALE DER SCHWIZIN KNTLNBNKN AG-REG-S 1.50000% 22-17.12.29*	CHF	2 000 000	2 000 000				
RABOBANK NEDERLAND NV-REG-S 3.12500% 06-15.09.26*	CHF 1 450 000		1 450 000				
SIKA AG 2.12500% 23-11.10.24*	CHF	2 000 000	2 000 000				
SPAREBANK 1 SMN 0.35000% 16-05.04.23*	CHF 750 000		750 000				
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.16600% 19-21.12.29*	CHF 600 000		600 000				
VERIZON COMMUNICATIONS INC-REG-S 0.55500% 21-24.03.31*	CHF 500 000			500 000	441 250	0.09	500 000
WESTPAC BANKING CORP-REG-S 1.48000% 22-21.09.26*	CHF 2 000 000		2 000 000				
WESTPAC BANKING CORP-REG-S 1.80250% 22-21.09.29*	CHF 2 000 000			2 000 000	1 989 000	0.39	
WESTPAC BANKING CORP 2.01250% 23-13.06.30*	CHF	4 000 000		4 000 000	4 032 000	0.79	
<b>Total CHF</b>					<b>83 239 030</b>	<b>16.24</b>	
<b>Total Bonds, fixed rate</b>					<b>83 239 030</b>	<b>16.24</b>	
<b>Bonds, zero coupon</b>							
<b>CHF</b>							
KOREA NATIONAL OIL CORP-REG-S 0.00000% 19-04.10.24*	CHF 3 000 000		3 000 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 16-27.01.27*	CHF 1 000 000		1 000 000				
<b>Total CHF</b>						<b>0.00</b>	
<b>Total Bonds, zero coupon</b>						<b>0.00</b>	
<b>Total Securities traded on an exchange</b>					<b>491 159 026</b>	<b>95.83</b>	

## Securities traded neither on an exchange nor on a regulated market

### Investment certificates, open end

Global	CHF						
SWISS LIFE FUNDS (CH) MONEY MARKET SWISS FRANCS A CAP**	CHF	100 000	50 000	50 000	5 030 500	0.98	
<b>Total Global</b>					<b>5 030 500</b>	<b>0.98</b>	
<b>Total Investment certificates, open end</b>					<b>5 030 500</b>	<b>0.98</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>					<b>5 030 500</b>	<b>0.98</b>	

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Total securities and similar instruments</b> (thereof in lending)					<b>496 189 526</b>	<b>96.81</b>	
					29 279 654	5.71)	
Bank deposits at sight					13 442 798	2.62	
Derivative financial instruments					-75 144	-0.01	
Other assets					2 973 639	0.58	
<b>Total fund assets</b>					<b>512 530 819</b>	<b>100.00</b>	
Short-term bank liabilities					-12 506 556		
Other liabilities					-107 069		
<b>Net fund assets</b>					<b>499 917 194</b>		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	491 159 026	95.83
Investments valuation based on market-observed parameters	4 955 356	0.97
Investments valued with suitable valuation models taking account of the current market circumstances	-	-
<b>Total</b>	<b>496 114 382</b>	<b>96.80</b>

<sup>1</sup> Purchases include the following transactions: allotment from subscription / allotment from option rights / option rights / allotment of subscription rights from underlying stocks / bonus securities / change of corporate names / conversions / purchases / share exchange between companies / stock splits / stock dividends / optional dividends / transfers / transfer due to redenomination in euro / subscriptions in kind

<sup>2</sup> Sales include the following transactions: cancellation as a result of expiry / draws by lot / exercise of rights / options / repayments / reverse-splits / sales / share exchange between companies / transfers / transfer due to redenomination in euro / redemptions in kind

<sup>3</sup> Divergences in the totals may be attributed to rounding differences

\* valued at prices paid on the main market (art. 88 para. 1 CISA)

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

### Exposure-reducing derivatives open at the end of the period under review

Instrument	Nominal	Currency	Tied underlyings in bonds/shares in CHF	Replacement value in CHF	in % of total assets
<b>Interest rate swaps/Credit Default Swaps</b>					
LCH/INTEREST RATE SWAP PAY TP 1.77200% 23-28.06.28**	10 000 000	CHF	10 000 000	-47 102	-0.01
LCH/INTEREST RATE TP REC SWAP 23-28.06.28	10 000 000	CHF			
LCH/INTEREST RATE SWAP TP PAY 1.70000% 23-20.07.30**	10 000 000	CHF	10 000 000	14 081	0.00
LCH/INTEREST RATE SWAP REC TP SARON 23-20.07.30	10 000 000	CHF			
			20 000 000	-33 021	-0.01

### Exposure-increasing derivatives open at the end of the period under review

Instrument	Nominal	Currency	Coverage in CHF	Replacement value in CHF	in % of total assets
<b>Interest rate swaps/Credit Default Swaps</b>					
LCH/INTEREST RATE SWAP REC TP 1.75600% 23-07.07.35**	3 000 000	CHF	3 000 000	-22 318	0.00
LCH/INTEREST RATE SWAP PAY TP SARON 23-07.07.35	3 000 000				
LCH/INTEREST RATE SWAP TP REC 1.83050% 23-03.08.38**	3 000 000	CHF	3 000 000	-12 510	0.00
LCH/INTEREST RATE SWAP TP SARON FXON 23-02.08.38	3 000 000				
			6 000 000	-34 828	0.00

Liquidity linked to open derivative financial instruments: CHF 6 000 000

### Derivatives on currencies open at the end of the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
<b>Forward exchange transactions**</b>						
GBP	400 000	CHF	445 658	17.10.2023	-332	0.00
GBP	450 000	CHF	494 776	17.10.2023	-6 963	0.00
					-7 295	0.00

There may be differences in the way the figures mentioned above are rounded off.

\*\* valuation based on market-observed parameters

### Transactions in exposure-reducing derivatives during the period under review

Instrument	Currency	Nominal
<b>Interest rate swaps/Credit Default Swaps</b>		
LCH/INTEREST RATE SWAP PAY TP 1.77200% 23-28.06.28	CHF	10 000 000
LCH/INTEREST RATE TP REC SWAP 23-28.06.28	CHF	10 000 000
LCH/INTEREST RATE SWAP TP PAY 1.70000% 23-20.07.30	CHF	10 000 000
LCH/INTEREST RATE SWAP REC TP SARON 23-20.07.30	CHF	10 000 000

### Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Nominal
<b>Interest rate swaps/Credit Default Swaps</b>		
LCH/INTEREST RATE SWAP REC TP 1.79050% 22-07.09.32	CHF	5 000 000
LCH/INTEREST RATE SWAP PAY TP SARON 22-07.09.32	CHF	5 000 000
LCH/INTEREST RATE SWAP REC TP 1.87800% 22-13.09.32	CHF	7 500 000
LCH/INTEREST RATE SWAP PAY TP SARON 22-13.09.32	CHF	7 500 000
LCH/INTEREST RATE SWAP REC TP 1.75600% 23-07.07.35	CHF	3 000 000
LCH/INTEREST RATE SWAP PAY TP SARON 23-07.07.35	CHF	3 000 000
LCH/INTEREST RATE SWAP TP REC 1.83050% 23-03.08.38	CHF	3 000 000
LCH/INTEREST RATE SWAP TP SARON FXON 23-02.08.38	CHF	3 000 000

### Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
GBP	500 000	CHF	553 349	14.11.2022
GBP	500 000	CHF	553 875	17.01.2023
GBP	310 000	CHF	351 635	17.01.2023
GBP	365 000	CHF	407 097	17.01.2023
GBP	20 000	CHF	22 216	17.01.2023
GBP	1 250 000	CHF	1 398 695	13.04.2023
GBP	865 000	CHF	964 885	17.07.2023
GBP	100 000	CHF	113 303	17.07.2023
GBP	400 000	CHF	445 658	17.10.2023
GBP	450 000	CHF	494 776	17.10.2023

## Supplementary information

### Derivative financial instruments

Risk assessment process Commitment approach I:  
Art. 34 CISO-FINMA

Position	amount in CHF	In % of the fund's net asset
Total exposure-increasing positions	5 944 184.37	1.19%
Total exposure-reducing positions	20 838 278.23	4.17%

### Repurchase agreements

The fund management company does not engage in securities repurchase agreements for the account of the sub-funds.

### Remuneration of the Fund Management

Management fee

- Effective management fee charged:
  - Class I-A1: 0.073625% p.a. ;\*
  - Class I-A2: 0.263625% p.a. ;\*
- Maximum management fee charged in accordance with the fund contract:
  - Class I-A1: 0.20% p.a. ;
  - Class I-A2: 0.30% p.a. ;
- Effective custodian bank commission charged for all classes: 0.006375% p.a. ;\*\*
- Maximum custodian bank commission charged in accordance with the fund contract for all classes: 0.20% p.a. ;

\* until 30.06.2023:  
Class I-A1: 0.0725%; since 01.07.2023: 0.073625%  
Class I-A2: 0.2625%; since 01.07.2023: 0.263625%

\*\* until 30.06.2023: 0.0075%; since 01.07.2023: 0.006375%

### Commission sharing agreements and soft commissions

The fund management company has not concluded any commission sharing agreements.

The fund management company has not entered into any agreements regarding soft commissions.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the Asset Management Association Switzerland (AMAS) "Guidelines on the calculation and disclosure of the Total Expense Ratio (TER) of collective investment schemes" in the current version and expresses the sum of all costs and commissions charged on an ongoing basis to the net assets (operating expenses) taken retrospectively as a percentage of the net assets.

TER for the last 12 months:

Class I-A1:	0.08%
Class I-A2:	0.27%

### Issue and redemption price

If the sum of subscriptions and redemptions of units of a sub-fund results in a net asset inflow or outflow on a valuation day, the net asset value of the sub-fund is increased or reduced (swinging single pricing). The maximum adjustment amounts to 2% of the net asset value. Ancillary costs (bid/ask spreads, standard brokerage fees, commissions, taxes and duties etc.) are taken into account as well as the costs for reviewing and upholding quality standards for physical investments, which arise from the investment of the amount paid in or the sale of a portion of investments corresponding to the redeemed unit. The adjustment shall entail an increase of the net asset value if the net movement results in an increase in the number of units in the investment fund. The adjustment results in a decrease in the net asset value if the net movement results in a decrease in the number of units in the investment fund. These incidental charges are not taken into account if the fund management company permits the credit or debit of assets instead of payment in cash as per § 19.8 as well as in the case of switches between unit classes within the sub-fund. The net asset value calculated using swinging single pricing is thus a modified net asset value.

The fund management company generally takes average incidental charges into account. When adjusting the net asset value, however, it may also take into account the actual amount of the incidental charges, provided this appears appropriate at the discretion of the fund management company taking into account the relevant circumstances (e.g. amount, general market situation, specific market situation for the asset class concerned). In such a case, the adjustment may be higher or lower than the average incidental charges.

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.

### Exchange rate

GBP 1 = CHF 1.116559

# Swiss Life iFunds (CH) Bond Global Government + (CHF hedged)

## Category Other Funds for Traditional Investments

### Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		813 669 898.00	892 046 756.81	918 220 876.62
<b>Class I-A1</b>	<b>CH0023989624</b>			
Net asset value per unit in CHF		754.81	786.22	913.61
Issue and redemption price per unit in CHF <sup>1</sup>		756.02	786.22	-
Number of units outstanding		782 827.0000	869 158.0000	757 208.0000
<b>Class I-A2</b>	<b>CH0324001301</b>			
Net asset value per unit in CHF		797.07	829.87	964.84
Issue and redemption price per unit in CHF <sup>1</sup>		798.35	829.87	-
Number of units outstanding		71 072.0000	55 247.0000	52 029.0000
<b>Class I-A3</b>	<b>CH0384999642</b>			
Net asset value per unit in CHF		830.73	865.13	1 005.53
Issue and redemption price per unit in CHF <sup>1</sup>		832.06	865.13	-
Number of units outstanding		199 982.9420	188 241.1420	175 254.6840

<sup>1</sup> see Supplementary information

### Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	-2.8%	-12.9%	-2.5%
Class I-A2	CHF	-3.1%	-13.2%	-2.8%
Class I-A3	CHF	-2.9%	-13.0%	-2.6%
Reference index:				
Bloomberg Global Aggregate Treasuries ex CH in CHF (CHF hedged)	CHF	-3.0%	-12.5%	-2.8%

Historical performance is no indicator of current or future performance.  
The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.

### Report of the Portfolio Manager (unaudited)

The past financial year was characterised by continued volatility on the interest markets. The focus was on the central banks which continued their attempts to fight inflation with their decisions. The major central banks Fed, ECB and BoE implemented sharp rate hikes and started to reduce their own balance sheets ("quantitative tightening"). At the beginning of the financial year, the BoE had to intervene significantly in the market after the government's mini-budget triggered a fiscal crisis. Shortly before the end of 2022, the BoJ surprised with an extension of the 10-year interest rate target range (yield curve control). Despite these strict containment measures, economic data, especially from the US, turned out to be more stable than expected. That changed abruptly in March when the collapse of Silicon Valley Bank triggered an earthquake in financial markets, culminating in the acquisition of Credit Suisse by UBS. As summer approached, the dispute over the debt ceiling in the US once again led to heightened volatility. Towards the end of the financial year, stable data brought the mantra of "higher for longer" and the possibility of a "soft landing" to the fore. As a result, interest rates in the major currencies rose sharply during the period under review. Similarly, EUR swap spreads narrowed sharply over the whole period. The absolute performance was negative due to the rise in interest rates. By contrast, the relative performance of the investment group versus the

benchmark was positive. The main positive contribution stemmed from the overweight in EUR government related bonds which profited from the credit spread tightening. Likewise, the GBP curve positioning contributed positively to the relative performance. On the other hand, the USD duration positioning contributed negatively.

### Structure of the securities portfolio (unaudited)

Breakdown by risk domicile in % of total assets	
United States of America	21.76
Japan	15.84
Germany	10.97
Supranationals	8.38
Global	6.18
Canada	4.85
Italy	4.46
France	3.93
China	3.33
Finland	2.64
Others	15.58
<b>Total</b>	<b>97.92</b>

There may be differences in the way the percentages mentioned above are rounded off.

## Statement of assets

	30.9.2023	30.9.2022
	CHF	CHF
<b>Market values</b>		
Bank deposits		
– at sight	28 328 759.60	40 064 991.91
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	747 018 838.02	862 492 281.67
– Units of other collective investment schemes	50 305 100.61	0.00
Derivative financial instruments	-16 195 349.06	7 234 468.12
Other assets	4 835 736.78	3 678 513.70
<b>Total fund assets</b>	<b>814 293 085.95</b>	<b>913 470 255.40</b>
Short-term bank liabilities	-238 723.37	-20 963 631.39
Other liabilities	-384 464.58	-459 867.20
<b>Net fund assets</b>	<b>813 669 898.00</b>	<b>892 046 756.81</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
<b>Income</b>		
Income from bank assets	544 852.88	195 570.41
Negative interest	-57 236.84	-122 537.04
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	10 786 261.92	9 229 049.74
Offset payments from securities lending	1 678 373.19	2 481 737.26
Income from securities lending	207 872.29	157 199.33
Purchase of current net income on issue of units	455 110.57	1 661 822.18
<b>Total income</b>	<b>13 615 234.01</b>	<b>13 602 841.88</b>
<b>Expenses</b>		
Interest payable	-17 890.98	-1 731.97 <sup>1</sup>
Commission remuneration of the Fund Management in accordance with the Fund Regulations Class I-A1	-907 014.56	-1 025 006.93
Commission remuneration of the Fund Management in accordance with the Fund Regulations Class I-A2	-221 891.40	-195 420.46
Commission remuneration of the Fund Management in accordance with the Fund Regulations Class I-A3	-404 562.55	-421 370.97
Regulatory commission payments to the custodian bank	-61 604.47	-70 292.18
Other expenses	-1 848.00	-15 334.89
Payment of current net income on redemption of units	-641 392.22	-1 180 882.47
<b>Total expenses</b>	<b>-2 256 204.18</b>	<b>-2 910 039.87</b>
<b>Net income</b>	<b>11 359 029.83</b>	<b>10 692 802.01</b>
Realized capital gains and losses	-23 004 154.10	1 265 715.48
<b>Realized result</b>	<b>-11 645 124.27</b>	<b>11 958 517.49</b>
Unrealized capital gains and losses	-11 870 076.33	-142 916 272.11
<b>Total result</b>	<b>-23 515 200.60</b>	<b>-130 957 754.62</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	11 359 029.83	10 692 802.01
Balance carried forward from previous year	6 873.50	25 891.22
<b>Available for distribution</b>	<b>11 365 903.33</b>	<b>10 718 693.23</b>
Result earmarked for distribution to the investor	-11 356 685.21	-10 711 819.73
<b>Balance carried forward</b>	<b>9 218.12</b>	<b>6 873.50</b>

<sup>1</sup> Interest payable as at 30 September 2022 includes a correction of CHF 233 915.99 to the previous year's interest expense

## Changes in net fund assets

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	892 046 756.81	918 220 876.62
Ord. annual distribution	-10 970 693.38	-10 727 127.37
Balance of unit movements	-43 890 964.83	115 510 762.18
Total result	-23 515 200.60	-130 957 754.62
<b>Net fund assets at the end of the reporting period</b>	<b>813 669 898.00</b>	<b>892 046 756.81</b>

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	Number	Number
<b>Class I-A1</b>		
Situation at the beginning of the financial year	869 158.0000	757 208.0000
Units issued	79 958.0000	314 514.0000
Units redeemed	-166 289.0000	-202 564.0000
<b>Situation at the end of the period</b>	<b>782 827.0000</b>	<b>869 158.0000</b>
Difference between units issued and units redeemed	-86 331.0000	111 950.0000
<b>Class I-A2</b>		
Situation at the beginning of the financial year	55 247.0000	52 029.0000
Units issued	45 213.0000	32 141.0000
Units redeemed	-29 388.0000	-28 923.0000
<b>Situation at the end of the period</b>	<b>71 072.0000</b>	<b>55 247.0000</b>
Difference between units issued and units redeemed	15 825.0000	3 218.0000
<b>Class I-A3</b>		
Situation at the beginning of the financial year	188 241.1420	175 254.6840
Units issued	16 885.8880	20 309.9560
Units redeemed	-5 144.0880	-7 323.4980
<b>Situation at the end of the period</b>	<b>199 982.9420</b>	<b>188 241.1420</b>
Difference between units issued and units redeemed	11 741.8000	12 986.4580

## Distribution for 2022/2023

### Class I-A1

(ex-date 16.1.2024)

<b>Accrued income per unit</b>	CHF	<b>10.8588</b>
<b>For unitholders domiciled in Switzerland gross</b>	CHF	<b>10.8500</b>
Less federal withholding tax	CHF	-3.7975
<b>Net per unit (payable from 18.1.2024)</b>	CHF	<b>7.0525</b>
<b>For unitholders not domiciled in Switzerland with bank declaration</b>		
<b>Net per unit (payable from 18.1.2024)</b>	CHF	<b>10.8500</b>

### Class I-A2

(ex-date 16.1.2024)

<b>Accrued income per unit</b>	CHF	<b>9.0549</b>
<b>For unitholders domiciled in Switzerland gross</b>	CHF	<b>9.0500</b>
Less federal withholding tax	CHF	-3.1675
<b>Net per unit (payable from 18.1.2024)</b>	CHF	<b>5.8825</b>
<b>For unitholders not domiciled in Switzerland with bank declaration</b>		
<b>Net per unit (payable from 18.1.2024)</b>	CHF	<b>9.0500</b>

### Class I-A3

(ex-date 16.1.2024)

<b>Accrued income per unit</b>	CHF	<b>11.1097</b>
<b>For unitholders domiciled in Switzerland gross</b>	CHF	<b>11.1000</b>
Less federal withholding tax	CHF	-3.8850
<b>Net per unit (payable from 18.1.2024)</b>	CHF	<b>7.2150</b>
<b>For unitholders not domiciled in Switzerland with bank declaration</b>		
<b>Net per unit (payable from 18.1.2024)</b>	CHF	<b>11.1000</b>

## Inventory of Fund assets

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>							
<b>Notes, fixed rate</b>							
<b>CAD</b>							
BRITISH COLUMBIA, PROVINCE OF 3.30000% 13-18.12.23*	CAD	2 000 000		2 000 000	1 348 283	0.17	
INTERNATIONAL BANK FOR RECONS & DEV 3.70000% 23-18.01.28*	CAD		5 000 000	5 000 000	3 254 540	0.40	
MANITOBA, PROVINCE OF 2.45000% 15-02.06.25*	CAD	1 000 000		1 000 000	648 101	0.08	
<b>Total CAD</b>					<b>5 250 923</b>	<b>0.64</b>	
<b>EUR</b>							
BASQUE GOVERNMENT-REG-S 0.45000% 21-30.04.32*	EUR	2 300 000		2 300 000	1 673 635	0.21	2 100 000
BELGIUM, KINGDOM OF 5.00000% 04-28.03.35*	EUR	1 000 000		1 000 000	1 095 036	0.13	
BELGIUM, KINGDOM OF-REG-S 4.00000% 12-28.03.32*	EUR	2 000 000		2 000 000	2 028 737	0.25	
CHILE, REPUBLIC OF 1.25000% 21-22.01.51*	EUR	100 000		100 000	46 683	0.01	
FINLAND, REPUBLIC OF-144A-REG-S 1.50000% 22-15.09.32*	EUR	7 000 000		7 000 000	5 816 129	0.71	
HESSEN, STATE OF 2.62500% 22-10.09.27*	EUR		5 000 000	5 000 000	4 711 388	0.58	4 400 000
JAPAN FINANCE ORG FOR MUNI-REG-S 0.10000% 21-03.09.31*	EUR	1 600 000		1 600 000	1 153 389	0.14	
METROPOLITANO DE LISBOA SARL 4.06100% 06-04.12.26*	EUR	500 000		500 000	491 459	0.06	
NIEDERSACHSEN, STATE OF-REG-S 0.01000% 20-13.08.30*	EUR	5 000 000		5 000 000	3 865 200	0.47	
<b>Total EUR</b>					<b>20 881 656</b>	<b>2.56</b>	
<b>GBP</b>							
EUROPEAN INVESTMENT BANK 5.62500% 00-07.06.32*	GBP	1 000 000		1 000 000	1 194 647	0.15	1 000 000
INTERNATIONAL DEVELOPMENT ASSOC-REG-S 0.75000% 20-12.12.24*	GBP	2 000 000		2 000 000	2 111 181	0.26	
INTERNATIONAL DEVELOPMENT ASSOC-REG-S 0.75000% 21-21.09.28*	GBP		2 500 000	2 500 000	2 302 401	0.28	2 500 000
<b>Total GBP</b>					<b>5 608 229</b>	<b>0.69</b>	
<b>USD</b>							
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 5.00000% 23-09.02.26*	USD		2 000 000	2 000 000	1 795 141	0.22	
CORP ANDINA DE FOMENTO 5.25000% 22-21.11.25*	USD		8 000 000	8 000 000	7 219 797	0.89	700 000
CORPORACION ANDINA DE FOMENTO 1.25000% 21-26.10.24*	USD	4 800 000		4 800 000	4 167 687	0.51	
JAPAN BANK FOR INTL COOPERATION 1.75000% 20-23.01.23*	USD	300 000		300 000			
KOMMUNALBANKEN AS-REG-S 1.12500% 20-14.06.30*	USD	1 000 000		1 000 000	719 051	0.09	200 000
NEW BRUNSWICK, PROVINCE OF 3.62500% 18-24.02.28*	USD	1 000 000		1 000 000	862 092	0.11	200 000
NORTH AMERICAN DEVELOPMENT BANK 2.40000% 12-26.10.22*	USD	264 000	264 000				
TENNESSEE VALLEY AUTHORITY 3.50000% 12-15.12.42*	USD	500 000		500 000	351 128	0.04	
<b>Total USD</b>					<b>15 114 896</b>	<b>1.86</b>	
<b>Total Notes, fixed rate</b>					<b>46 855 704</b>	<b>5.75</b>	
<b>Notes, zero coupon</b>							
<b>EUR</b>							
LUXEMBOURG, GRAND DUCHY OF-REG-S 0.00000% 20-28.04.30*	EUR	500 000		500 000	392 429	0.05	
<b>Total EUR</b>					<b>392 429</b>	<b>0.05</b>	
<b>Total Notes, zero coupon</b>					<b>392 429</b>	<b>0.05</b>	
<b>Medium term notes, fixed rate</b>							
<b>EUR</b>							
AGENCE FRANCAISE DE DEVELOPPEMENT-REG-S 1.00000% 18-31.01.28*	EUR	100 000		100 000	87 081	0.01	
AGENCE FRANCE LOCALE-REG-S 3.25000% 22-20.12.31*	EUR		3 800 000	3 800 000	3 536 636	0.43	
AUTOBHN- UD SHNL- STRSN-FINUGS AG-REG-S 2.12500% 22-13.09.28*	EUR	4 700 000		4 700 000			
BNG BANK NV-REG-S 0.25000% 21-22.11.36*	EUR	4 000 000		4 000 000	2 508 492	0.31	4 000 000
CPPIB CAPITAL INC-REG-S 0.75000% 22-02.02.37*	EUR	5 550 000		5 550 000	3 631 098	0.45	1 400 000
EUROPEAN COMMUNITY-REG-S 0.45000% 21-04.07.41*	EUR	3 300 000		3 300 000			
EUROPEAN FINANCIAL STABILITY FAC-REG-S 3.00000% 23-10.07.30*	EUR		8 000 000	8 000 000	7 569 353	0.93	1 700 000
EUROPEAN STABILITY MECHANISM-REG-S 1.00000% 15-23.09.25*	EUR	2 200 000		2 200 000	2 030 842	0.25	
EUROPEAN UNION-REG-S 0.30000% 19-13.11.34*	EUR	1 000 000		1 000 000	681 396	0.08	
EUROPEAN UNION-REG-S 3.37500% 22-04.11.42*	EUR		2 749 000	2 749 000	2 476 024	0.30	
EXPORT DEVELOPMENT CANADA-REG-S 0.50000% 22-25.02.27*	EUR	8 000 000		8 000 000	7 029 897	0.86	2 900 000
FINNVERA OYJ-REG-S 2.12500% 22-08.03.28*	EUR	4 300 000		4 300 000	3 953 821	0.49	
HESSEN, STATE OF-REG-S 0.62500% 17-07.04.27*	EUR	1 000 000		1 000 000	880 515	0.11	
ICELAND, REPUBLIC OF-REG-S 0.50000% 17-20.12.22*	EUR	1 000 000		1 000 000			
INDONESIA, REPUBLIC OF-REG-S 2.62500% 16-14.06.23*	EUR	4 000 000		4 000 000			
INTERNATIONAL BANK FOR RECONS & DEV 2.90000% 23-19.01.33*	EUR		8 000 000	8 000 000	7 410 063	0.91	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 1.12500% 17-15.09.32*	EUR	5 000 000		5 000 000	4 020 264	0.49	4 700 000
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 0.05000% 19-29.09.34*	EUR	13 000 000		13 000 000	8 719 322	1.07	69 000
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 1.12500% 22-31.03.37*	EUR	8 000 000		8 000 000	5 747 879	0.71	4 150 000
KREDITANSTALT FUER-REG-S 2.50000% 22-19.11.25*	EUR		6 000 000	6 000 000	5 696 808	0.70	6 000 000
KUNTARAOHITUS OYJ-REG-S 0.25000% 22-25.02.32*	EUR	10 000 000		10 000 000	7 485 377	0.92	1 400 000
LA POSTE-REG-S 2.75000% 12-26.11.24*	EUR	1 000 000		1 000 000	952 930	0.12	900 000
LANDESBANK BADEN-WUERTEMBERG-REG-S 0.37500% 20-18.02.27*	EUR	2 000 000		2 000 000	1 694 856	0.21	
LANDWIRTSCHAFTLICHE RENTENBANK-REG-S 0.05000% 19-18.12.29*	EUR	14 500 000		14 500 000	11 503 776	1.41	
LITHUANIA, REPUBLIC OF-REG-S 0.95000% 17-26.05.27*	EUR	500 000		500 000	430 145	0.05	500 000
ONTARIO, PROVINCE OF-REG-S 0.01000% 20-25.11.30*	EUR	5 000 000		5 000 000	3 755 182	0.46	493 000
POLAND, REPUBLIC OF-REG-S 3.37500% 12-09.07.24*	EUR	750 000		750 000	722 689	0.09	400 000
UNEDIC ASSEO-REG-S 0.01000% 21-25.05.31*	EUR	10 000 000		10 000 000	7 499 440	0.92	
<b>Total EUR</b>					<b>100 023 888</b>	<b>12.28</b>	
<b>GBP</b>							
AGENCE FRANCAISE DE DEV-REG-S 4.37500% 23-16.03.26*	GBP		5 000 000	5 000 000	5 459 405	0.67	
CPPIB CAPITAL INC-REG-S 1.12500% 20-14.12.29*	GBP	5 000 000	4 500 000	9 500 000	8 507 679	1.04	9 500 000
DEVELOPMENT BANK OF JAPAN-REG-S 1.12500% 20-28.04.23*	GBP	1 900 000		1 900 000			
EUROPEAN INVESTMENT BANK-REG-S 3.87500% 12-08.06.37*	GBP	2 000 000		2 000 000	2 013 281	0.25	2 000 000
EUROPEAN INVESTMENT BANK-REG-S 1.00000% 16-21.09.26*	GBP	2 000 000		2 000 000	1 997 685	0.25	
KOMMUNALBANKEN AS-REG-S 3.75000% 22-26.09.25*	GBP	3 000 000		3 000 000	3 248 538	0.40	2 100 000
KOMMUNEKREDIT-REG-S 4.25000% 22-17.11.25*	GBP		2 000 000	2 000 000	2 186 319	0.27	2 000 000
KOREA DEVELOPMENT BANK-REG-S 1.75000% 17-15.12.22*	GBP	2 000 000		2 000 000			
KREDITANSTALT FUER WIEDERAUFBAU 6.00000% 00-07.12.28*	GBP	2 000 000		2 000 000	2 358 914	0.29	1 950 000
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 3.87500% 22-02.09.25*	GBP		8 000 000	8 000 000	8 718 964	1.07	



Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
NRW BANK-REG-S 0.50000% 21-15.12.25*	GBP	2 000 000			2 000 000	2 016 381	0.25	600 000
OESTERREICHISCHE KONTROLLBANK AG-REG-S 0.50000% 21-15.12.25*	GBP	2 000 000			2 000 000	2 017 171	0.25	
PROVINCE OF ONTARIO CANADA-REG-S 0.25000% 21-15.12.26*	GBP	2 000 000			2 000 000	1 916 940	0.24	
TEMASEK FINANCIAL I LTD 5.12500% 10-26.07.40*	GBP	1 000 000			1 000 000	1 071 280	0.13	840 000
<b>Total GBP</b>						<b>41 512 558</b>	<b>5.10</b>	
<b>USD</b>								
AFRICA FINANCE CORP-REG-S 4.37500% 19-17.04.26*	USD	3 000 000			3 000 000	2 528 086	0.31	600 000
DENMARK, KINGDOM OF-REG-S 0.12500% 20-27.10.22*	USD	100 000		100 000				
SVENSK EXPORTKREDIT AB 4.87500% 23-14.09.26*	USD		3 000 000		3 000 000	2 731 298	0.34	
<b>Total USD</b>						<b>5 259 384</b>	<b>0.65</b>	
<b>Total Medium term notes, fixed rate</b>						<b>146 795 830</b>	<b>18.03</b>	
<b>Medium term notes, zero coupon</b>								
<b>EUR</b>								
CAISSE D'AMORTIS DE LA DETTE-REG-S 0.00000% 21-25.05.31*	EUR	100 000			100 000	74 552	0.01	
INTL BK FOR RECONS & DEV WORLD BK 0.00000% 20-21.02.30*	EUR	8 000 000		8 000 000				
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 0.00000% 21-10.01.31*	EUR	15 000 000			15 000 000	11 419 895	1.40	
KREDITANSTALT FUER WIED-REG-S 0.00000% 22-30.04.27*	EUR	4 000 000			4 000 000	3 438 294	0.42	
NEDERLANDSE WATERSCHAPS BANK NV-REG-S 0.00000% 19-16.11.26*	EUR	8 000 000			8 000 000	6 972 203	0.86	1 100 000
<b>Total EUR</b>						<b>21 904 945</b>	<b>2.69</b>	
<b>Total Medium term notes, zero coupon</b>						<b>21 904 945</b>	<b>2.69</b>	
<b>Bonds, fixed rate</b>								
<b>AUD</b>								
AUSTRALIA-REG-S 1.00000% 20-21.12.30*	AUD	23 200 000			23 200 000	10 882 983	1.34	
AUSTRALIA-REG-S 1.75000% 21-21.11.32*	AUD		14 000 000		14 000 000	6 592 114	0.81	
CPPIB CAPITAL INC-REG-S 1.50000% 21-23.06.28*	AUD	800 000			800 000	402 827	0.05	
<b>Total AUD</b>						<b>17 877 924</b>	<b>2.20</b>	
<b>CAD</b>								
ALBERTA, PROVINCE OF 2.35000% 15-01.06.25*	CAD	3 000 000			3 000 000	1 941 348	0.24	
CANADA HOUSING TRUST-144A 2.40000% 12-15.12.22*	CAD	700 000		700 000				
CANADA HOUSING TRUST-144A 1.95000% 15-15.12.25*	CAD	1 000 000			1 000 000	634 764	0.08	
CANADA, GOVERNMENT 0.50000% 20-01.12.30*	CAD	5 000 000	3 000 000	8 000 000				
CANADA, GOVERNMENT 1.25000% 19-01.06.30*	CAD	5 000 000			5 000 000			
CANADA, GOVERNMENT 2.25000% 22-01.12.29*	CAD	6 090 000			5 000 000	1 090 000	0.08	
QUEBEC, PROVINCE OF 3.00000% 12-01.09.23*	CAD	3 000 000		3 000 000				
<b>Total CAD</b>						<b>3 241 331</b>	<b>0.40</b>	
<b>CHF</b>								
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 1.50000% 22-25.06.24*	CHF		20 000 000	20 000 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 22-09.04.32*	CHF		5 000 000		5 000 000	4 830 000	0.59	100 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 23-09.04.32*	CHF		5 000 000	5 000 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 15-12.03.24*	CHF		100 000		100 000	99 260	0.01	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 15-17.07.24*	CHF		10 000 000	10 000 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.65000% 23-21.12.32*	CHF		5 000 000	5 000 000				
PFANDBRIEFZENTRALE DER AG-REG-S 1.65000% 22-21.12.32*	CHF		5 000 000		5 000 000	4 927 500	0.61	
<b>Total CHF</b>						<b>9 856 760</b>	<b>1.21</b>	
<b>CNY</b>								
CHINA, PEOPLE'S REPUBLIC OF 3.72000% 21-12.04.51*	CNY	88 000 000	50 000 000		138 000 000	19 383 901	2.38	
CHINA, PEOPLE'S REPUBLIC OF 3.01000% 21-13.05.28*	CNY	190 000 000		190 000 000				
CHINA, PEOPLE'S REPUBLIC OF 3.02000% 21-27.05.31*	CNY	60 100 000			60 100 000	7 702 678	0.95	
<b>Total CNY</b>						<b>27 086 579</b>	<b>3.33</b>	
<b>EUR</b>								
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 16-20.10.26*	EUR	10 000 000		10 000 000				
AUSTRIA, REPUBLIC OF-144A-REG-S 0.90000% 22-20.02.32*	EUR	11 000 000			11 000 000	8 753 531	1.07	
BELGIUM, KINGDOM OF-144A-REG-S 4.25000% 10-28.03.41*	EUR	2 000 000	6 000 000		8 000 000	8 164 303	1.00	
BELGIUM, KINGDOM OF-REG-S 1.25000% 18-22.04.33*	EUR		3 500 000		3 500 000	2 811 906	0.35	
BELGIUM, KINGDOM OF-144A-REG-S 1.40000% 22-22.06.53*	EUR	1 300 000	3 000 000		4 300 000	2 345 707	0.29	
EUROPEAN FINANCIAL STABILITY FAC-REG-S 2.37500% 22-21.06.32*	EUR	7 600 000			7 600 000	6 776 082	0.83	3 400 000
EUROPEAN INVESTMENT BANK 0.05000% 20-16.01.30*	EUR	8 000 000			8 000 000	6 342 866	0.78	
EUROPEAN INVESTMENT BANK-REG-S 0.37500% 22-15.09.27*	EUR	1 800 000			1 800 000	1 558 554	0.19	1 800 000
EUROPEAN STABILITY MECHANISM-REG-S 1.00000% 22-23.06.27*	EUR		10 000 000	10 000 000				
EUROPEAN UNION-REG-S 0.10000% 20-04.10.40*	EUR	6 000 000			6 000 000			
EUROPEAN UNION-REG-S 0.40000% 21-04.02.37*	EUR	2 500 000			2 500 000			
EUROPEAN UNION-REG-S 1.25000% 22-04.02.43*	EUR	1 600 000			1 600 000			
EUROPEAN UNION-REG-S 3.00000% 22-04.03.53*	EUR		5 000 000	5 000 000				
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 17-15.09.27*	EUR		4 000 000		4 000 000	3 491 719	0.43	
FINLAND, REPUBLIC OF-144A-REG-S 1.12500% 18-15.04.34*	EUR	1 000 000			1 000 000	772 148	0.09	
FRANCE, REPUBLIC OF-OAT-REG-S 3.25000% 12-25.05.45*	EUR	5 000 000		4 000 000	1 000 000	891 671	0.11	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 2.00000% 17-25.05.48*	EUR		17 000 000		17 000 000	11 751 418	1.44	
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 18-25.11.28*	EUR	8 000 000		6 000 000	2 000 000	1 720 619	0.21	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.75000% 21-25.05.53*	EUR	7 800 000		7 800 000				
ICELAND, REPUBLIC OF-REG-S 0.62500% 20-03.06.26*	EUR	740 000			740 000	653 217	0.08	
IRELAND, REPUBLIC OF-REG-S 1.10000% 19-15.05.29*	EUR	1 000 000			1 000 000	867 254	0.11	1 000 000
IRELAND, REPUBLIC OF-REG-S 0.35000% 22-18.10.32*	EUR	2 000 000			2 000 000	1 503 668	0.18	
IRELAND, REPUBLIC OF-REG-S 1.70000% 17-15.05.37*	EUR		5 000 000	2 000 000	3 000 000	2 322 240	0.29	2 980 000
ITALY BUONI POLIENNALI DEL-144A-REG-S 0.95000% 21-01.03.37*	EUR	3 800 000		2 000 000	2 000 000	1 082 158	0.13	
ITALY, REPUBLIC OF-BTP 2.00000% 15-01.12.25*	EUR	2 000 000		2 000 000				
ITALY, REPUBLIC OF-BTP 1.25000% 16-01.12.26*	EUR	8 000 000			8 000 000	7 133 369	0.88	
ITALY, REPUBLIC OF-BTP 2.00000% 18-01.02.28*	EUR	15 000 000			15 000 000	13 352 141	1.64	
ITALY, REPUBLIC OF-BTP-REG-S 0.35000% 19-01.02.25*	EUR	11 000 000		11 000 000				
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.65000% 20-01.12.30*	EUR	23 250 000	8 000 000	15 000 000	16 250 000	13 085 593	1.61	
ITALY, REPUBLIC OF-BTP-REG-S 0.25000% 21-15.03.28*	EUR	2 000 000			2 000 000	1 637 855	0.20	
ITALY, REPUBLIC OF-REG-S 0.45000% 21-15.02.29*	EUR	6 000 000		6 000 000				
KOREA, REPUBLIC OF-REG-S 2.12500% 14-10.06.24*	EUR	1 000 000			1 000 000	954 501	0.12	
MADRID, COMUNIDAD DE-REG-S 2.87500% 14-17.07.23*	EUR	1 700 000		1 700 000				
MALTA, REPUBLIC 2.30000% 15-24.07.29*	EUR	1 000 000			1 000 000	888 640	0.11	
NETHERLANDS, KINGDOM OF THE 4.00000% 05-15.01.37*	EUR	1 000 000			1 000 000	1 043 750	0.13	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.50000% 23-15.07.33*	EUR		20 000 000	20 000 000				

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
NIEDERSACHSEN INVEST GMBH-REG-S 0.25000% 20-16.07.35*	EUR	5 500 000			5 500 000	3 670 464	0.45	
ONTARIO, PROVINCE OF-REG-S 0.37500% 17-14.06.24*	EUR	1 000 000			1 000 000	944 559	0.12	1 000 000
PORTUGAL, OBRIGACOES DO TESOU-REG-S-144A 1.00000% 21-12.04.52*	EUR	2 000 000			2 000 000	928 757	0.11	
PORTUGAL, REPUBLIC OF-OT-144A-REG-S 0.90000% 20-12.10.35*	EUR	2 000 000			2 000 000	1 393 271	0.17	
SLOVAKIA, REPUBLIC OF-REG-S 1.62500% 16-21.01.31*	EUR	100 000			100 000	82 782	0.01	100 000
SLOVAKIA, REPUBLIC OF-REG-S 2.00000% 17-17.10.47*	EUR	1 000 000			1 000 000	624 285	0.08	
SLOVENIA, REPUBLIC OF-REG-S 0.12500% 21-01.07.31*	EUR	3 350 000			3 350 000	2 477 141	0.30	2 600 000
SPAIN, KINGDOM OF 4.20000% 05-31.01.37*	EUR	2 000 000		2 000 000				
SPAIN, KINGDOM OF-144A 5.15000% 13-31.10.28*	EUR	4 000 000			4 000 000	4 165 687	0.51	
SPAIN, KINGDOM OF-144A-REG-S 1.95000% 16-30.04.26*	EUR	5 000 000			5 000 000	4 662 612	0.57	
SPAIN, KINGDOM OF-144A-REG-S 1.90000% 22-31.10.52*	EUR	4 840 000			4 840 000	2 736 899	0.34	
SPAIN, KINGDOM OF-144A-REG-S 3.90000% 23-30.07.39*	EUR		4 300 000		4 300 000	3 983 448	0.49	
<b>Total EUR</b>						<b>125 574 815</b>	<b>15.42</b>	
<b>GBP</b>								
INTL BK FOR RECONS & DEV WORLD BK 1.00000% 20-21.12.29*	GBP	1 000 000			1 000 000	899 743	0.11	430 000
UNITED KINGDOM OF GB & N IRL-REG-S 3.25000% 23-31.01.33*	GBP		10 000 000	7 000 000	3 000 000	3 054 331	0.38	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 3.25000% 12-22.01.44*	GBP		8 000 000	4 000 000	4 000 000	3 539 492	0.43	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.75000% 17-22.07.57*	GBP		12 000 000	6 000 000	6 000 000	3 334 403	0.41	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.75000% 18-22.01.49*	GBP	4 500 000	4 500 000	4 500 000	4 500 000	2 768 890	0.34	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.37500% 20-22.10.30*	GBP	8 000 000		8 000 000				
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.87500% 21-31.07.33*	GBP	2 900 000	32 500 000	32 500 000	2 900 000	2 329 156	0.29	2 000 000
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.75000% 16-07.09.37*	GBP	13 000 000		13 000 000				
UNITED KINGDOM TREASUR GILT STRIP-REG-S 0.37500% 21-22.10.26*	GBP	5 000 000		5 000 000				
<b>Total GBP</b>						<b>15 926 016</b>	<b>1.96</b>	
<b>ILS</b>								
ISRAEL, STATE OF 1.00000% 19-31.03.30*	ILS	12 000 000			12 000 000	2 360 209	0.29	
<b>Total ILS</b>						<b>2 360 209</b>	<b>0.29</b>	
<b>JPY</b>								
DEVELOPMENT BANK OF JAPAN 1.05000% 03-20.06.23*	JPY	685 000 000		685 000 000				
JAPAN 0.10000% 18-20.09.28*	JPY	3 950 000 000			3 950 000 000	23 944 848	2.94	
JAPAN 0.10000% 20-20.12.29*	JPY	700 000 000			700 000 000	4 203 911	0.52	
JAPAN 0.10000% 20-20.03.30*	JPY	1 900 000 000			1 900 000 000	11 379 284	1.40	
JAPAN 0.10000% 20-20.09.30*	JPY	700 000 000		700 000 000				
JAPAN 0.10000% 23-20.03.28*	JPY		4 000 000 000		4 000 000 000	24 326 661	2.99	
JAPAN 0.20000% 16-20.06.36*	JPY	4 960 000 000	500 000 000	1 350 000 000	4 110 000 000	22 792 532	2.80	
JAPAN 0.30000% 16-20.06.46*	JPY	1 100 000 000	1 100 000 000		2 200 000 000	10 336 244	1.27	
JAPAN 0.30000% 19-20.09.39*	JPY	200 000 000			200 000 000	1 060 684	0.13	
JAPAN 0.40000% 16-20.03.56*	JPY		300 000 000		300 000 000	1 258 332	0.15	
JAPAN 0.40000% 19-20.09.49*	JPY		250 000 000	250 000 000				
JAPAN 0.50000% 22-20.12.41*	JPY	2 100 000 000	200 000 000		2 300 000 000	12 130 607	1.49	
JAPAN 0.50000% 23-20.03.33*	JPY		1 000 000 000		1 000 000 000	5 995 534	0.74	
JAPAN 1.00000% 22-20.03.62*	JPY		500 000 000		500 000 000	2 436 197	0.30	
JAPAN GOVERNMENT THIRTY YEAR BOND 0.70000% 22-20.12.51*	JPY	2 500 000 000		850 000 000	1 650 000 000	7 978 760	0.98	
<b>Total JPY</b>						<b>127 843 594</b>	<b>15.70</b>	
<b>USD</b>								
MANITOBA, PROVINCE OF 3.05000% 14-15.05.24*	USD	3 000 000			3 000 000	2 699 312	0.33	200 000
<b>Total USD</b>						<b>2 699 312</b>	<b>0.33</b>	
<b>Total Bonds, fixed rate</b>						<b>332 466 539</b>	<b>40.83</b>	
<b>Bonds, zero coupon</b>								
<b>EUR</b>								
BUNDESREPUBLIK DEUTSCHLAND-REG-S 0.00000% 22-15.02.2032*	EUR	7 000 000		5 000 000	2 000 000	1 543 957	0.19	1 388 403
EUROPEAN FINANCIAL STABILITY FAC-REG-S 0.00000% 21-20.01.31*	EUR	5 100 000			5 100 000	3 869 773	0.48	
ICELAND, REPUBLIC OF-REG-S 0.00000% 21-15.04.28*	EUR	1 000 000			1 000 000	808 700	0.10	
NIEDERSACHSEN INVEST GMBH-REG-S 0.00000% 20-16.07.25*	EUR	4 000 000			4 000 000	3 623 039	0.44	
NORDRHEIN-WESTFALEN, STATE OF-REG-S 0.00000% 20-15.01.29*	EUR		7 000 000		7 000 000	5 698 337	0.70	
REPUBLIC OF AUSTRIA-144A-REG-S 0.00000% 21-20.04.25*	EUR	5 000 000		5 000 000				
SPAIN GOVERNMENT BOND 0.00000% 21-31.01.28*	EUR	2 000 000			2 000 000	1 670 646	0.21	
<b>Total EUR</b>						<b>17 214 452</b>	<b>2.11</b>	
<b>Total Bonds, zero coupon</b>						<b>17 214 452</b>	<b>2.11</b>	
<b>Treasury notes, fixed rate</b>								
<b>USD</b>								
AMERICA, UNITED STATES OF 6.25000% 99-15.05.30*	USD	9 000 000			9 000 000	8 982 550	1.10	6 270 000
AMERICA, UNITED STATES OF 4.37500% 08-15.02.38*	USD	7 000 000		7 000 000				
AMERICA, UNITED STATES OF 4.62500% 10-15.02.40*	USD	4 000 000			4 000 000	3 584 158	0.44	
AMERICA, UNITED STATES OF 3.12500% 11-15.11.41*	USD	6 500 000			6 500 000	4 675 432	0.57	3 030 000
AMERICA, UNITED STATES OF 3.00000% 12-15.05.42*	USD	10 000 000			10 000 000	7 000 721	0.86	
AMERICA, UNITED STATES OF 3.62500% 14-15.02.44*	USD		2 500 000		2 500 000	1 901 605	0.23	
AMERICA, UNITED STATES OF 2.00000% 20-15.02.50*	USD	23 300 000	7 000 000		30 300 000	16 176 308	1.99	18 114 000
AMERICA, UNITED STATES OF 1.12500% 20-15.05.40*	USD	8 300 000			8 300 000	4 358 172	0.54	
AMERICA, UNITED STATES OF 1.75000% 21-15.08.41*	USD	3 000 000			3 000 000	1 709 032	0.21	
AMERICA, UNITED STATES OF 3.87500% 23-15.02.43*	USD		7 000 000		7 000 000	5 573 133	0.68	
AMERICA, UNITED STATES OF 2.50000% 19-28.02.26*	USD	22 000 000		22 000 000				
AMERICA, UNITED STATES OF 2.50000% 14-15.05.24*	USD		20 000 000		20 000 000	17 967 958	2.21	107 000
AMERICA, UNITED STATES OF 2.37500% 17-15.05.27*	USD	6 000 000		6 000 000				
AMERICA, UNITED STATES OF 1.50000% 20-15.02.30*	USD	37 100 000		37 100 000				
AMERICA, UNITED STATES OF 0.50000% 20-31.05.27*	USD	33 500 000		2 000 000	31 500 000	24 758 294	3.04	4 110 000
AMERICA, UNITED STATES OF 0.25000% 20-15.06.23*	USD	45 500 000		45 500 000				
AMERICA, UNITED STATES OF 0.50000% 20-30.06.27*	USD	30 000 000			30 000 000	23 510 717	2.89	17 735 000
AMERICA, UNITED STATES OF 1.12500% 21-31.08.28*	USD	10 000 000			10 000 000	7 747 213	0.95	
AMERICA, UNITED STATES OF 0.87500% 22-31.08.24*	USD	69 000 000		69 000 000				
AMERICA, UNITED STATES OF 4.12500% 23-31.01.25*	USD		10 000 000	10 000 000				
AMERICA, UNITED STATES OF 3.50000% 23-15.02.33*	USD		40 000 000		40 000 000	33 573 160	4.12	13 282 900
AMERICA, UNITED STATES OF 4.37500% 23-15.08.26*	USD		17 000 000		17 000 000	15 358 420	1.89	
<b>Total USD</b>						<b>176 876 873</b>	<b>21.72</b>	
<b>Total Treasury notes, fixed rate</b>						<b>176 876 873</b>	<b>21.72</b>	
<b>Total Securities traded on an exchange</b>						<b>742 506 772</b>	<b>91.18</b>	

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
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## Securities traded on other regulated markets which are open to the public

### Notes, fixed rate

CAD							
CPPIB CAPITAL INC-REG-S 1.95000% 19-30.09.29*	CAD	2 000 000		2 000 000	1 163 301	0.14	
<b>Total CAD</b>					<b>1 163 301</b>	<b>0.14</b>	
<b>Total Notes, fixed rate</b>					<b>1 163 301</b>	<b>0.14</b>	

### Bonds, fixed rate

CAD							
BRITISH COLUMBIA MUNICIPAL FINANCE AUTH 3.75000% 13-26.09.23*	CAD	1 000 000		1 000 000			
MONTREAL, CITY OF 3.50000% 13-01.09.23*	CAD	1 000 000		1 000 000			
VANCOUVER, CITY OF 3.75000% 13-24.10.23*	CAD	700 000		700 000	473 274	0.06	
YORK, REGIONAL MUNICIPALITY OF 4.05000% 14-01.05.34*	CAD	1 500 000		1 500 000	943 933	0.12	
<b>Total CAD</b>					<b>1 417 207</b>	<b>0.17</b>	
<b>Total Bonds, fixed rate</b>					<b>1 417 207</b>	<b>0.17</b>	
<b>Total Securities traded on other regulated markets which are open to the public</b>					<b>2 580 508</b>	<b>0.32</b>	

## Securities traded neither on an exchange nor on a regulated market

### Investment certificates, open end

Global							
SWISS LIFE FUNDS (CH) MONEY MARKET SWISS FRANCS A CAP**	CHF	500 001		500 001	50 305 101	6.18	
<b>Total Global</b>					<b>50 305 101</b>	<b>6.18</b>	
<b>Total Investment certificates, open end</b>					<b>50 305 101</b>	<b>6.18</b>	

### Bonds, fixed rate

CAD							
NEWFOUNDLAND, PROVINCE OF 3.00000% 15-02.06.26**	CAD	3 000 000		3 000 000	1 931 558	0.25	
<b>Total CAD</b>					<b>1 931 558</b>	<b>0.25</b>	
<b>Total Bonds, fixed rate</b>					<b>1 931 558</b>	<b>0.25</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>					<b>52 236 659</b>	<b>6.42</b>	

### Total securities and similar instruments

(thereof in lending)					104 340 053	12.81	
Bank deposits at sight					28 328 760	3.48	
Derivative financial instruments					-16 195 349	-1.99	
Other assets					4 835 736	0.59	
<b>Total fund assets</b>					<b>814 293 086</b>	<b>100.00</b>	
Short-term bank liabilities					-238 723		
Other liabilities					-384 465		
<b>Net fund assets</b>					<b>813 669 898</b>		

### Valuation categories

	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	745 171 994	91.51
Investments valuation based on market-observed parameters	35 956 596	4.42
Investments valued with suitable valuation models taking account of the current market circumstances	-	-
<b>Total</b>	<b>781 128 590</b>	<b>95.93</b>

<sup>1</sup> Purchases include the following transactions: allotment from subscription / allotment from option rights / option rights / allotment of subscription rights from underlying stocks / bonus securities / change of corporate names / conversions / purchases / share exchange between companies / stock splits / stock dividends / optional dividends / transfers / transfer due to redenomination in euro / subscriptions in kind

<sup>2</sup> Sales include the following transactions: cancellation as a result of expiry / draws by lot / exercise of rights / options / repayments / reverse-splits / sales / share exchange between companies / transfers / transfer due to redenomination in euro / redemptions in kind

<sup>3</sup> Divergences in the totals may be attributed to rounding differences

\* valued at prices paid on the main market (art. 88 para. 1 CISA)

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

### Exposure-reducing derivatives open at the end of the period under review

Instrument	Number of contracts	Currency	Tied underlyings in bonds/shares in CHF	Variation margin in CHF	in % of total assets
<b>Futures on interest rate instruments/bonds</b>					
EURO-BUXL FUTURE 07.12.23*	-56	EUR	-6 636 622	397 026	0.05
EURO BTP ITALY GOVERNMENT FUTURE 07.12.23*	-60	EUR	-6 376 703	226 058	0.03
EURO-BUND FUTURE 07.12.23*	-387	EUR	-48 217 709	918 325	0.11
EURO-BOBL FUTURE 07.12.23*	-150	EUR	-16 816 354	148 187	0.02
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.12.23*	-13	JPY	-11 552 504	78 898	0.01
			-89 599 892	1 768 494	0.22

## Exposure-increasing derivatives open at the end of the period under review

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on interest rate instruments/bonds</b>					
US 10YR TREASURY NOTE FUTURE 19.12.23*	704	USD	69 594 325	-1 202 506	-0.15
US 2YR TREASURY NOTE FUTURE 29.12.23*	150	USD	27 815 995	-57 891	-0.01
US 5YR TREASURY NOTE FUTURE 29.12.23*	130	USD	12 529 758	-101 851	-0.01
CAN 10YR BOND FUTURE 18.12.23*	160	CAD	12 464 015	-321 532	-0.04
			122 404 093	-1 683 780	-0.21

Liquidity linked to open derivative financial instruments: CHF 122 404 093

## Derivatives on currencies open at the end of the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
<b>Forward exchange transactions**</b>						
ILS	9 950 000	CHF	2 337 384	19.10.2023	-50 959	-0.01
CNY	216 000 000	USD	30 489 957	08.11.2023	409 994	0.05
CAD	25 200 000	CHF	16 463 765	06.11.2023	-531 797	-0.07
AUD	30 700 000	CHF	17 356 181	16.11.2023	-706 473	-0.09
USD	234 000 000	CHF	203 122 062	16.11.2023	-9 831 246	-1.21
EUR	305 000 000	CHF	291 117 620	16.11.2023	-3 387 092	-0.42
CHF	322 836	CAD	500 000	06.11.2023	14 378	0.00
JPY	19 730 000 000	CHF	119 833 174	21.11.2023	-1 485 884	-0.18
CHF	2 827 691	USD	3 250 000	16.11.2023	129 994	0.02
USD	4 000 000	CHF	3 493 770	16.11.2023	-146 457	-0.02
JPY	450 000 000	CHF	2 728 526	21.11.2023	-38 508	0.00
JPY	160 000 000	CHF	974 883	21.11.2023	-8 951	0.00
JPY	550 000 000	CHF	3 341 436	21.11.2023	-40 494	0.00
USD	20 000 000	CHF	17 701 664	16.11.2023	-499 473	-0.06
GBP	63 000 000	CHF	69 845 958	20.11.2023	-140 352	-0.01
CHF	2 689 204	CAD	4 000 000	06.11.2023	8 504	0.00
CHF	5 981 915	GBP	5 400 000	20.11.2023	16 912	0.00
CHF	2 280 493	USD	2 500 000	16.11.2023	-5 351	0.00
CHF	262 237	AUD	450 000	16.11.2023	2 525	0.00
CHF	107 880	CAD	160 000	06.11.2023	28	0.00
CHF	2 886 130	EUR	3 000 000	16.11.2023	10 639	0.00
					-16 280 063	-2.00

There may be differences in the way the figures mentioned above are rounded off.

\* valued at prices paid on the main market (art. 88 para. 1 CISA)

\*\* valuation based on market-observed parameters

## Transactions in exposure-reducing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on interest rate instruments/bonds</b>			
EURO BTP ITALY GOVERNMENT FUTURE 08.06.23	EUR	70	70
EURO-BUND FUTURE 08.06.23	EUR	812	812
EURO-BOBL FUTURE 08.06.23	EUR	273	273
EURO-BUXL FUTURE 08.06.23	EUR	132	132
EURO BTP ITALY GOVERNMENT FUTURE 08.12.22	EUR	100	100
EURO-BUND FUTURE 08.12.22	EUR	809	377
EURO-BOBL FUTURE 08.12.22	EUR	353	73
EURO-SCHATZ FUTURE 08.12.22	EUR	100	0
EURO-BUXL FUTURE 08.12.22	EUR	87	0
EURO BTP ITALY GOVERNMENT FUTURE 08.03.23	EUR	100	100
EURO-BUND FUTURE 08.03.23	EUR	812	812
EURO-BOBL FUTURE 08.03.23	EUR	353	353
EURO-SCHATZ FUTURE 08.03.23	EUR	100	100
EURO-BUXL FUTURE 08.03.23	EUR	91	91
EURO BTP ITALY GOVERNMENT FUTURE 07.09.23	EUR	60	60
EURO-BUND FUTURE 07.09.23	EUR	567	567
EURO-BOBL FUTURE 07.09.23	EUR	150	150
EURO-BUXL FUTURE 07.09.23	EUR	98	98
EURO-BUXL FUTURE 07.12.23	EUR	10	66
EURO BTP ITALY GOVERNMENT FUTURE 07.12.23	EUR	0	60
EURO-BUND FUTURE 07.12.23	EUR	50	437
EURO-BOBL FUTURE 07.12.23	EUR	0	150
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.12.22	JPY	5	0
AUSTRALIA 10YR BOND FUTURE 15.12.22	AUD	90	90
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.03.23	JPY	5	5
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.06.23	JPY	5	5
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 12.09.23	JPY	13	13
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.12.23	JPY	0	13

## Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on interest rate instruments/bonds</b>			
EURO-BUND FUTURE 07.09.23	EUR	50	50
AUSTRALIA 10YR BOND FUTURE 15.12.22	AUD	130	130
US 10YR TREASURY NOTE FUTURE 20.12.22	USD	0	164
US 2YR TREASURY NOTE FUTURE 30.12.22	USD	0	80
US 5YR TREASURY NOTE FUTURE 30.12.22	USD	50	220
AUST 10Y BOND FUTURE 15.03.23	AUD	120	120
US 10YR TREASURY NOTE FUTURE 22.03.23	USD	524	524
US 2YR TREASURY NOTE FUTURE 31.03.23	USD	280	280
US 5YR TREASURY NOTE FUTURE 31.03.23	USD	220	220
US 10YR TREASURY NOTE FUTURE 21.06.23	USD	494	494
US 2YR TREASURY NOTE FUTURE 30.06.23	USD	150	150
US 5YR TREASURY NOTE FUTURE 30.06.23	USD	130	130
CAN 10YR BOND FUTURE 21.06.23	CAD	87	87

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
CAN 10YR BOND FUTURE 20.09.23	CAD	160	160
US 5YR TREASURY NOTE FUTURE 29.09.23	USD	130	130
US 2YR TREASURY NOTE FUTURE 29.09.23	USD	150	150
US 10YR TREASURY NOTE FUTURE 20.09.23	USD	704	704
US 10YR TREASURY NOTE FUTURE 19.12.23	USD	704	0
US 2YR TREASURY NOTE FUTURE 29.12.23	USD	150	0
US 5YR TREASURY NOTE FUTURE 29.12.23	USD	130	0
CAN 10YR BOND FUTURE 18.12.23	CAD	160	0

Instrument	Currency	Nominal
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### Interest rate swaps/Credit Default Swaps

LCH/INTEREST RATE SWAP TP RECEIVER 0.21900% 22-07.02.25	EUR	30 000 000
LCH/INTEREST RATE SWAP TP PAYER 6MEIB 22-07.02.25	EUR	30 000 000

### Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
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#### Forward exchange transactions

CHF	310 446 864	EUR	318 000 000	21.10.2022
CHF	1 872 547	GBP	1 700 000	27.10.2022
GBP	1 000 000	CHF	1 122 306	27.10.2022
CHF	565 754	GBP	500 000	27.10.2022
GBP	2 300 000	CHF	2 587 452	27.10.2022
GBP	4 000 000	CHF	4 495 804	27.10.2022
CHF	63 455 840	GBP	56 000 000	27.10.2022
USD	47 081 494	CNY	344 500 000	09.11.2022
CHF	3 294 265	USD	3 300 000	10.11.2022
CHF	260 236	CAD	360 000	10.11.2022
CHF	2 809 193	USD	2 800 000	10.11.2022
CHF	24 202 398	CAD	33 000 000	10.11.2022
CHF	330 574 496	USD	334 000 000	10.11.2022
CHF	1 134 132	GBP	1 000 000	14.11.2022
CHF	2 257 929	GBP	2 000 000	17.11.2022
CHF	11 960 374	AUD	18 900 000	21.11.2022
EUR	2 285 665	GBP	2 000 000	25.11.2022
GBP	55 500 000	CHF	62 745 137	25.11.2022
GBP	2 000 000	CHF	2 288 456	25.11.2022
GBP	1 000 000	CHF	1 133 106	25.11.2022
GBP	2 000 000	CHF	2 256 509	25.11.2022
GBP	800 000	CHF	902 247	25.11.2022
CHF	67 303 366	GBP	59 500 000	25.11.2022
CHF	2 454 810	EUR	2 500 000	25.11.2022
CHF	4 906 615	EUR	5 000 000	01.12.2022
CNY	140 000 000	USD	20 083 202	23.12.2022
USD	20 000 000	CHF	18 602 808	23.12.2022
GBP	6 000 000	CHF	6 696 960	28.12.2022
CHF	1 342 510	JPY	200 000 000	13.01.2023
JPY	220 000 000	CHF	1 498 981	13.01.2023
CHF	3 405 072	JPY	500 000 000	13.01.2023
CHF	2 101 173	JPY	300 000 000	13.01.2023
CHF	116 515 399	JPY	16 700 000 000	13.01.2023
EUR	314 200 000	CHF	305 891 924	19.01.2023
ILS	10 160 000	CHF	2 862 287	19.01.2023
EUR	6 000 000	CHF	5 921 502	19.01.2023
EUR	4 500 000	CHF	4 408 443	19.01.2023
EUR	5 000 000	CHF	4 896 520	19.01.2023
EUR	4 000 000	CHF	3 932 412	19.01.2023
CHF	3 953 128	EUR	4 000 000	19.01.2023
CHF	2 668 205	EUR	2 700 000	19.01.2023
CHF	34 536	ILS	130 000	19.01.2023
EUR	1 000 000	CHF	985 574	19.01.2023
EUR	1 000 000	CHF	986 383	19.01.2023
CHF	332 813 466	EUR	332 000 000	19.01.2023
CNY	352 000 000	USD	48 438 812	07.02.2023
USD	1 300 296	CNY	9 000 000	07.02.2023
USD	20 157 807	CNY	140 000 000	07.02.2023
CAD	33 000 000	CHF	23 954 964	10.02.2023
USD	334 000 000	CHF	326 780 256	10.02.2023
USD	6 000 000	CHF	5 705 882	10.02.2023
USD	2 500 000	CHF	2 338 255	10.02.2023
CAD	1 000 000	CHF	691 699	10.02.2023
CHF	15 258 425	USD	16 500 000	10.02.2023
CHF	2 576 862	USD	2 800 000	10.02.2023
CHF	8 300 700	USD	9 000 000	10.02.2023
CHF	3 270 062	USD	3 500 000	10.02.2023
CHF	343 075	CAD	500 000	10.02.2023
CHF	4 189 667	USD	4 500 000	10.02.2023
CHF	26 726 243	USD	29 000 000	10.02.2023
CAD	700 000	CHF	477 637	10.02.2023
USD	3 000 000	CHF	2 755 779	10.02.2023
CAD	2 000 000	CHF	1 377 550	10.02.2023
CHF	1 391 037	USD	1 500 000	10.02.2023
CHF	11 894 396	USD	13 000 000	10.02.2023
USD	5 500 000	CHF	5 037 240	10.02.2023
CHF	251 629 376	USD	272 000 000	10.02.2023
CHF	24 786 288	CAD	36 000 000	10.02.2023
AUD	19 650 000	CHF	12 346 783	17.02.2023
AUD	500 000	CHF	317 256	17.02.2023
AUD	11 750 000	CHF	7 289 923	17.02.2023
CHF	627 461	AUD	1 000 000	17.02.2023
AUD	1 900 000	CHF	1 210 929	17.02.2023
CHF	324 828	AUD	500 000	17.02.2023
CHF	20 224 537	AUD	31 600 000	17.02.2023
USD	19 000 000	EUR	17 812 725	24.02.2023
GBP	59 800 000	CHF	67 058 763	27.02.2023
GBP	600 000	CHF	679 487	27.02.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	900 666	GBP	800 000	27.02.2023
CHF	1 121 123	GBP	1 000 000	27.02.2023
CHF	6 661 230	GBP	6 000 000	27.02.2023
GBP	4 000 000	CHF	4 455 911	27.02.2023
GBP	6 000 000	CHF	6 776 609	27.02.2023
GBP	800 000	CHF	906 413	27.02.2023
CHF	3 380 457	GBP	3 000 000	27.02.2023
GBP	1 000 000	CHF	1 117 630	27.02.2023
CHF	2 230 200	GBP	2 000 000	27.02.2023
CHF	832 491	GBP	750 000	27.02.2023
CHF	367 982	GBP	330 000	27.02.2023
CHF	64 689 475	GBP	58 200 000	27.02.2023
USD	271 000 000	CHF	250 017 554	08.03.2023
CHF	2 387 022	USD	2 600 000	08.03.2023
USD	10 500 000	CHF	9 677 695	08.03.2023
CHF	1 380 467	USD	1 500 000	08.03.2023
CHF	2 905 654	USD	3 100 000	08.03.2023
GBP	57 950 000	CHF	64 255 655	27.03.2023
CHF	1 012 005	GBP	900 000	27.03.2023
GBP	1 300 000	CHF	1 463 220	27.03.2023
CHF	66 094 448	GBP	58 300 000	27.03.2023
EUR	335 300 000	CHF	334 860 992	18.04.2023
EUR	3 500 000	CHF	3 456 590	18.04.2023
CHF	2 899 401	EUR	2 900 000	18.04.2023
CHF	21 897 251	EUR	22 000 000	18.04.2023
EUR	5 000 000	CHF	4 999 575	18.04.2023
CHF	2 264 425	EUR	2 300 000	18.04.2023
EUR	17 757 200	USD	19 000 000	18.04.2023
CHF	4 045 314	EUR	4 050 000	18.04.2023
CHF	15 832 518	EUR	16 000 000	18.04.2023
EUR	1 000 000	CHF	976 181	18.04.2023
CHF	7 347 743	EUR	7 500 000	18.04.2023
EUR	1 000 000	CHF	985 780	18.04.2023
EUR	3 000 000	CHF	2 951 373	18.04.2023
EUR	2 500 000	CHF	2 477 619	18.04.2023
EUR	2 500 000	CHF	2 485 006	18.04.2023
EUR	3 667 474	USD	4 000 000	18.04.2023
EUR	1 600 000	CHF	1 580 212	18.04.2023
ILS	10 200 000	CHF	2 738 864	19.04.2023
CHF	54 427	ILS	210 000	19.04.2023
CHF	54 348	ILS	210 000	19.04.2023
USD	274 500 000	CHF	255 557 167	19.04.2023
USD	6 000 000	CHF	5 549 352	19.04.2023
USD	3 000 000	CHF	2 767 567	19.04.2023
CHF	8 209 510	USD	9 000 000	19.04.2023
USD	2 500 000	CHF	2 260 041	19.04.2023
CHF	242 376 498	USD	273 000 000	19.04.2023
CHF	2 362 662	ILS	9 700 000	19.04.2023
GBP	58 800 000	CHF	66 481 150	21.04.2023
CHF	65 561 809	GBP	59 000 000	21.04.2023
CNY	204 000 000	USD	30 400 119	08.05.2023
CAD	35 900 000	CHF	24 511 658	08.05.2023
CHF	205 636	CAD	300 000	08.05.2023
CHF	6 638 863	CAD	10 000 000	08.05.2023
CAD	700 000	CHF	471 174	08.05.2023
CHF	12 485 018	JPY	1 900 000 000	16.05.2023
AUD	31 150 000	CHF	19 814 048	17.05.2023
AUD	900 000	CHF	556 150	17.05.2023
CHF	17 688 354	USD	20 000 000	25.05.2023
GBP	58 200 000	CHF	64 477 557	25.05.2023
EUR	319 000 000	CHF	312 752 385	25.05.2023
USD	271 000 000	CHF	239 649 907	25.05.2023
CHF	777 934	GBP	700 000	25.05.2023
EUR	2 000 000	CHF	1 956 311	25.05.2023
EUR	1 000 000	CHF	982 515	25.05.2023
USD	2 000 000	CHF	1 765 834	25.05.2023
USD	17 000 000	CHF	15 068 443	25.05.2023
CHF	11 702 812	EUR	12 000 000	25.05.2023
CHF	242 258 495	USD	269 000 000	25.05.2023
CHF	62 139 133	GBP	55 400 000	25.05.2023
CHF	297 176 461	EUR	307 000 000	25.05.2023
JPY	16 550 000 000	CHF	115 925 435	26.05.2023
CHF	471 832	JPY	66 000 000	26.05.2023
CHF	4 376 307	JPY	620 000 000	26.05.2023
JPY	270 000 000	CHF	1 870 406	26.05.2023
CHF	2 894 800	JPY	420 000 000	26.05.2023
CHF	2 051 604	JPY	300 000 000	26.05.2023
JPY	350 000 000	CHF	2 462 335	26.05.2023
JPY	100 000 000	CHF	702 968	26.05.2023
JPY	1 900 000 000	CHF	12 489 696	26.05.2023
CHF	115 322 309	JPY	17 750 000 000	26.05.2023
EUR	307 000 000	CHF	296 663 771	26.06.2023
CHF	297 488 107	EUR	304 000 000	26.06.2023
CHF	5 874 102	EUR	6 000 000	10.07.2023
ILS	9 900 000	CHF	2 397 515	19.07.2023
EUR	304 000 000	CHF	297 032 837	26.07.2023
EUR	3 000 000	CHF	2 920 650	26.07.2023
EUR	6 000 000	CHF	5 869 284	26.07.2023
CHF	294 135 290	EUR	305 000 000	26.07.2023
CNY	210 000 000	USD	30 629 658	08.08.2023
CAD	25 200 000	CHF	16 249 918	08.08.2023
CHF	198 530	CAD	300 000	08.08.2023
USD	29 369 397	CNY	210 000 000	08.08.2023
CHF	16 604 381	CAD	25 200 000	08.08.2023
AUD	32 500 000	CHF	19 313 109	17.08.2023
CHF	354 659	AUD	600 000	17.08.2023
CHF	272 014	AUD	450 000	17.08.2023
CHF	271 784	AUD	450 000	17.08.2023
CHF	17 470 102	AUD	30 700 000	17.08.2023
EUR	305 000 000	CHF	293 710 120	21.08.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	292 611 510	EUR	305 000 000	21.08.2023
GBP	55 400 000	CHF	61 628 400	22.08.2023
USD	267 400 000	CHF	238 458 282	22.08.2023
CHF	2 926 081	USD	3 300 000	22.08.2023
USD	800 000	CHF	714 010	22.08.2023
CHF	999 242	GBP	900 000	22.08.2023
CHF	775 343	GBP	700 000	22.08.2023
CHF	21 586 944	USD	24 000 000	22.08.2023
GBP	3 800 000	CHF	4 334 133	22.08.2023
CHF	2 675 581	USD	3 000 000	22.08.2023
CHF	568 392	GBP	500 000	22.08.2023
CHF	3 109 816	USD	3 500 000	22.08.2023
USD	4 500 000	CHF	3 846 857	22.08.2023
CHF	2 272 730	USD	2 600 000	22.08.2023
CHF	58 965 733	GBP	53 000 000	22.08.2023
CHF	204 987 510	USD	234 000 000	22.08.2023
CHF	1 319 667	USD	1 500 000	22.08.2023
JPY	17 850 000 000	CHF	116 435 122	24.08.2023
JPY	1 000 000 000	CHF	6 525 743	24.08.2023
JPY	1 300 000 000	CHF	8 241 748	24.08.2023
JPY	100 000 000	CHF	618 470	24.08.2023
CHF	2 520 508	JPY	410 000 000	24.08.2023
CHF	119 945 180	JPY	19 840 000 000	24.08.2023
GBP	53 600 000	CHF	59 472 202	18.09.2023
CHF	715 525	GBP	640 000	18.09.2023
GBP	1 000 000	CHF	1 116 111	18.09.2023
GBP	9 000 000	CHF	10 046 106	18.09.2023
ILS	9 950 000	CHF	2 337 384	19.10.2023
CAD	25 200 000	CHF	16 463 765	06.11.2023
CHF	322 836	CAD	500 000	06.11.2023
CHF	2 689 204	CAD	4 000 000	06.11.2023
CHF	107 880	CAD	160 000	06.11.2023
CNY	216 000 000	USD	30 489 957	08.11.2023
AUD	30 700 000	CHF	17 356 181	16.11.2023
USD	234 000 000	CHF	203 122 062	16.11.2023
EUR	305 000 000	CHF	291 117 620	16.11.2023
CHF	2 827 691	USD	3 250 000	16.11.2023
USD	4 000 000	CHF	3 493 770	16.11.2023
USD	20 000 000	CHF	17 701 664	16.11.2023
CHF	2 280 493	USD	2 500 000	16.11.2023
CHF	262 237	AUD	450 000	16.11.2023
CHF	2 886 130	EUR	3 000 000	16.11.2023
GBP	63 000 000	CHF	69 845 958	20.11.2023
CHF	5 981 915	GBP	5 400 000	20.11.2023
JPY	19 730 000 000	CHF	119 833 174	21.11.2023
JPY	450 000 000	CHF	2 728 526	21.11.2023
JPY	160 000 000	CHF	974 883	21.11.2023
JPY	550 000 000	CHF	3 341 436	21.11.2023

## Supplementary information

### Derivative financial instruments

Risk assessment process Commitment approach I:  
Art. 34 CISO-FINMA

TER for the last 12 months:

Class I-A1:	0.15%
Class I-A2:	0.45%
Class I-A3:	0.25%

Position	amount in CHF	In % of the fund's net asset
Total exposure-increasing positions	167 910 226.12	20.64%
Total exposure-reducing positions	884 051 019.86	108.65%

### Repurchase agreements

The fund management company does not engage in securities repurchase agreements for the account of the sub-funds.

### Remuneration of the Fund Management

Management fee

- Effective management fee charged:
  - Class I-A1: 0.143625% p.a.; \*
  - Class I-A2: 0.443625% p.a.; \*
  - Class I-A3: 0.243625% p.a.; \*
- Maximum management fee charged in accordance with the fund contract:
  - Class I-A1: 0.25% p.a.;
  - Class I-A2: 0.50% p.a.;
  - Class I-A3: 0.25% p.a.;
- Effective custodian bank commission charged for all classes: 0.006375% p.a.;\*\*
- Maximum custodian bank commission charged in accordance with the fund contract for all classes: 0.20% p.a.;

\* until 30.06.2023:  
Class I-A1: 0.1425%; since 01.07.2023: 0.143625%  
Class I-A2: 0.4425%; since 01.07.2023: 0.443625%  
Class I-A3: 0.2425%; since 01.07.2023: 0.243625%

\*\* until 30.06.2023: 0.0075%; since 01.07.2023: 0.006375%

### Commission sharing agreements and soft commissions

The fund management company has not concluded any commission sharing agreements.

The fund management company has not entered into any agreements regarding soft commissions.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the Asset Management Association Switzerland (AMAS) "Guidelines on the calculation and disclosure of the Total Expense Ratio (TER) of collective investment schemes" in the current version and expresses the sum of all costs and commissions charged on an ongoing basis to the net assets (operating expenses) taken retrospectively as a percentage of the net assets.

### Issue and redemption price

If the sum of subscriptions and redemptions of units of a sub-fund results in a net asset inflow or outflow on a valuation day, the net asset value of the sub-fund is increased or reduced (swinging single pricing). The maximum adjustment amounts to 2% of the net asset value. Ancillary costs (bid/ask spreads, standard brokerage fees, commissions, taxes and duties etc.) are taken into account as well as the costs for reviewing and upholding quality standards for physical investments, which arise from the investment of the amount paid in or the sale of a portion of investments corresponding to the redeemed unit. The adjustment shall entail an increase of the net asset value if the net movement results in an increase in the number of units in the investment fund. The adjustment results in a decrease in the net asset value if the net movement results in a decrease in the number of units in the investment fund. These incidental charges are not taken into account if the fund management company permits the credit or debit of assets instead of payment in cash as per § 19.8 as well as in the case of switches between unit classes within the sub-fund. The net asset value calculated using swinging single pricing is thus a modified net asset value.

The fund management company generally takes average incidental charges into account. When adjusting the net asset value, however, it may also take into account the actual amount of the incidental charges, provided this appears appropriate at the discretion of the fund management company taking into account the relevant circumstances (e.g. amount, general market situation, specific market situation for the asset class concerned). In such a case, the adjustment may be higher or lower than the average incidental charges.

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.

### Exchange rates

AUD 1 = CHF	0.590412	ILS 1 = CHF	0.240294
CAD 1 = CHF	0.676627	JPY 1 = CHF	0.006130
CNY 1 = CHF	0.125246	MXN 1 = CHF	0.052640
EUR 1 = CHF	0.968545	USD 1 = CHF	0.914800
GBP 1 = CHF	1.116559		



# Swiss Life iFunds (CH) Bond Global Corporates (CHF hedged)

Category Other Funds for Traditional Investments

## Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		1 038 350 182.62	854 474 858.52	1 445 339 751.53
<b>Class I-A1</b>	<b>CH0114218610</b>			
Net asset value per unit in CHF		796.91	820.82	1 012.50
Issue and redemption price per unit in CHF <sup>1</sup>		799.38	823.94	-
Number of units outstanding		1 179 630.6760	932 504.6760	1 305 769.6760
<b>Class I-A2</b>	<b>CH0219870703</b>			
Net asset value per unit in CHF		798.76	822.38	1 013.76
Issue and redemption price per unit in CHF <sup>1</sup>		801.24	825.51	-
Number of units outstanding		123 057.3080	108 295.3080	121 576.3080

<sup>1</sup> see Supplementary information

## Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	-0.5%	-17.2%	0.2%
Class I-A2	CHF	-0.9%	-17.6%	-0.2%
Reference index:				
Bloomberg Global Aggregate Corporates in CHF (CHF hedged)	CHF	0.0%	-18.5%	0.7%

Historical performance is no indicator of current or future performance.

The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.

## Report of the Portfolio Manager (unaudited)

At the beginning of the reporting period, easing in global supply chains helped to mitigate the current inflationary pressures. Although geopolitical uncertainties continued to increase, the energy crisis in Europe gradually weakened thanks to the mild temperatures. As a result, the rise in interest rates came to a halt, and credit spreads started to tighten. The credit markets were shaken up at the end of the first quarter of 2023 when turbulence began to appear in the US regional banking sector, leading even to individual bankruptcies and in some cases spreading to other areas, such as commercial real estate. Almost at the same time, the outlook for the CS Group deteriorated to such an extent that the bank had no choice but an emergency merger with its competitor UBS. Credit conditions for investment grade bonds improved noticeably from April 2023 – the worst was over, and the economic outlook was so far intact. The picture on the interest side is different: The recurring inflationary pressure (“higher for longer”) remained the major issue. For example, interest rates in USD and EUR rose steadily during the second half of the reporting period, peaking at the end of September. However, the credit market did not want to price in a weakening economic environment. The performance of the asset class was further weakened by the rise in interest rates this year. The compression of credit spreads was only partially able to offset the interest rate effect. The investment group generated a negative absolute return during the reporting period. In relative terms, the slightly more defensive risk and interest rate positioning was unsuccessful.

## Structure of the securities portfolio (unaudited)

Breakdown by risk domicile in % of total assets	
United States of America	42.14
France	7.10
United Kingdom	6.13
Japan	5.13
Canada	3.61
Switzerland	3.44
Sweden	3.20
Germany	2.59
Netherlands	2.42
Italy	2.20
Others	17.32
<b>Total</b>	<b>95.28</b>

There may be differences in the way the percentages mentioned above are rounded off.

## Statement of assets

	30.9.2023	30.9.2022
	CHF	CHF
<b>Market values</b>		
Bank deposits		
– at sight	59 625 498.03 <sup>1</sup>	143 374 570.45
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	1 013 519 194.65	808 970 621.01
Derivative financial instruments	-20 483 612.38	-5 727 676.01
Other assets	11 023 720.69	5 779 310.18
<b>Total fund assets</b>	<b>1 063 684 800.99</b>	<b>952 396 825.63</b>
Short-term bank liabilities	-24 844 823.42	-97 382 598.01
Other liabilities	-489 794.95	-539 369.10
<b>Net fund assets</b>	<b>1 038 350 182.62</b>	<b>854 474 858.52</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
<b>Income</b>		
Income from bank assets	788 333.61	76 280.03
Negative interest	-85 051.11	-173 903.59
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	32 036 855.31	25 410 441.44
Offset payments from securities lending	2 978 511.28	2 636 914.25
Income from securities lending	400 547.25	318 373.76
Purchase of current net income on issue of units	2 597 802.82	1 387 159.30
<b>Total income</b>	<b>38 716 999.16</b>	<b>29 655 265.19</b>
<b>Expenses</b>		
Interest payable	-22 178.09	-16 078.37 <sup>2</sup>
Commission remuneration of the Fund Management in accordance with the Fund Regulations Class I-A1	-1 306 009.78	-1 558 091.01
Commission remuneration of the Fund Management in accordance with the Fund Regulations Class I-A2	-502 213.59	-543 583.87
Regulatory commission payments to the custodian bank	-72 845.85	-89 807.51
Other expenses	-1 794.47	-1 748.34
Payment of current net income on redemption of units	-823 046.16	-6 172 508.34
<b>Total expenses</b>	<b>-2 728 087.94</b>	<b>-8 381 817.44</b>
<b>Net income</b>	<b>35 988 911.22</b>	<b>21 273 447.75</b>
Realized capital gains and losses	-37 316 534.52	-96 322 280.51
<b>Realized result</b>	<b>-1 327 623.30</b>	<b>-75 048 832.76</b>
Unrealized capital gains and losses	-7 672 695.65	-145 155 279.08
<b>Total result</b>	<b>-9 000 318.95</b>	<b>-220 204 111.84</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	35 988 911.22	21 273 447.75
Balance carried forward from previous year	25 254.34	21 412.68
<b>Available for distribution</b>	<b>36 014 165.56</b>	<b>21 294 860.43</b>
Result earmarked for distribution to the investor	-35 969 669.96	-21 269 606.09
<b>Balance carried forward</b>	<b>44 495.60</b>	<b>25 254.34</b>

<sup>1</sup> As at 30 September 2023, cash amount serves as collateral for the counterparty Goldman Sachs for an amount of CHF 840 000.

<sup>2</sup> As at 30 September 2023, cash amount serves as collateral for the counterparty JP Morgan Chase New York for an amount of CHF 1 250 000.

<sup>2</sup> Interest payable as at 30 September 2022 includes a correction of CHF 89 418.03 to the previous year's interest expense

## Changes in net fund assets

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	854 474 858.52	1 445 339 751.53
Ord. annual distribution	-25 010 846.79	-28 489 941.66
Balance of unit movements	217 886 489.84	-342 170 839.51
Total result	-9 000 318.95	-220 204 111.84
<b>Net fund assets at the end of the reporting period</b>	<b>1 038 350 182.62</b>	<b>854 474 858.52</b>

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	Number	Number
<b>Class I-A1</b>		
Situation at the beginning of the financial year	932 504.6760	1 305 769.6760
Units issued	310 654.0000	155 575.0000
Units redeemed	-63 528.0000	-528 840.0000
<b>Situation at the end of the period</b>	<b>1 179 630.6760</b>	<b>932 504.6760</b>
Difference between units issued and units redeemed	247 126.0000	-373 265.0000
<b>Class I-A2</b>		
Situation at the beginning of the financial year	108 295.3080	121 576.3080
Units issued	34 276.0000	34 409.0000
Units redeemed	-19 514.0000	-47 690.0000
<b>Situation at the end of the period</b>	<b>123 057.3080</b>	<b>108 295.3080</b>
Difference between units issued and units redeemed	14 762.0000	-13 281.0000

## Distribution for 2022/2023

### Class I-A1

(ex-date 16.1.2024)

<b>Accrued income per unit</b>	<b>CHF</b>	<b>27.9354</b>
<b>For unitholders domiciled in Switzerland gross</b>	<b>CHF</b>	<b>27.9000</b>
Less federal withholding tax	CHF	-9.7650
<b>Net per unit (payable from 18.1.2024)</b>	<b>CHF</b>	<b>18.1350</b>
<b>For unitholders not domiciled in Switzerland with bank declaration</b>		
<b>Net per unit (payable from 18.1.2024)</b>	<b>CHF</b>	<b>27.9000</b>

### Class I-A2

(ex-date 16.1.2024)

<b>Accrued income per unit</b>	<b>CHF</b>	<b>24.8717</b>
<b>For unitholders domiciled in Switzerland gross</b>	<b>CHF</b>	<b>24.8500</b>
Less federal withholding tax	CHF	-8.6975
<b>Net per unit (payable from 18.1.2024)</b>	<b>CHF</b>	<b>16.1525</b>
<b>For unitholders not domiciled in Switzerland with bank declaration</b>		
<b>Net per unit (payable from 18.1.2024)</b>	<b>CHF</b>	<b>24.8500</b>

## Inventory of Fund assets

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>							
<b>Notes, fixed rate</b>							
<b>EUR</b>							
A1 TOWERS HOLDING GMBH-REG-S 5.25000% 23-13.07.28*	EUR	2 400 000	500 000	1 900 000	1 866 300	0.18	1 900 000
ADIDAS AG-REG-S 3.12500% 22-21.11.29*	EUR	3 300 000	3 300 000				
AMPRION GMBH-REG-S 3.45000% 22-22.09.27*	EUR	2 200 000	2 200 000				
AMPRION GMBH-REG-S 3.97100% 22-22.09.32*	EUR	1 000 000	1 000 000				
ASAHI GROUP HOLDINGS LTD-REG-S 0.15500% 20-23.10.24*	EUR	3 100 000	400 000	2 700 000	2 505 106	0.24	300 000
ASAHI GROUP HOLDINGS LTD-REG-S 0.01000% 21-19.04.24*	EUR	5 000 000		5 000 000	4 732 365	0.44	200 000
BOOKING HOLDINGS INC 4.00000% 22-15.11.26*	EUR	4 600 000	4 600 000				
BOOKING HOLDINGS INC 4.75000% 22-15.11.34*	EUR	3 500 000	3 500 000				
CHUBB INA HOLDINGS INC 0.30000% 19-15.12.24*	EUR	1 800 000	500 000	1 300 000	1 200 597	0.11	
CREDIT AGRICOLE ASSURANCES SA-REG-S-SUB 2.00000% 20-17.07.30*	EUR	2 600 000		2 600 000	2 019 275	0.19	
DELL BANK INTERNATIONAL DAC-REG-S 1.62500% 20-24.06.24*	EUR	2 100 000		2 100 000	1 995 095	0.19	192 000
DIGITAL DUTCH FINCO BV-REG-S 1.00000% 20-15.01.32*	EUR	1 700 000	200 000	1 500 000	1 046 595	0.10	150 000
GENERAL MILLS INC 3.90700% 23-13.04.29*	EUR	2 200 000	2 200 000				
GREAT-WEST LIFE CO INC-REG-S 4.70000% 22-16.11.29*	EUR	4 700 000		4 700 000	4 616 481	0.43	
HEIDELBERGCEMENT AG-REG-S 3.75000% 23-31.05.32*	EUR	5 400 000	5 400 000				
INVESTOR AB-REG-S 2.75000% 22-10.06.32*	EUR	1 200 000		1 200 000	1 049 413	0.10	700 000
L'OREAL SA-REG-S 0.37500% 22-29.03.24*	EUR	3 600 000	3 600 000				
LYB INTERNATIONAL FINANCE II BV 0.87500% 19-17.09.26*	EUR	3 600 000	3 100 000	500 000	436 543	0.04	
MAGNA INTERNATIONAL INC 4.37500% 23-17.03.32*	EUR	3 400 000	3 400 000				
MEDTRONIC GLOBAL HOLDINGS 3.12500% 22-15.10.31*	EUR	4 700 000	4 700 000				
NETFLIX INC-REG-S 3.62500% 19-15.06.30*	EUR	3 300 000		3 300 000	3 030 985	0.28	2 215 000
PHILIP MORRIS INTERNATIONAL INC 0.80000% 19-01.08.31*	EUR	3 200 000	3 200 000	3 200 000	2 349 209	0.22	
REWE INTERNATIONAL FINANCE BV-REG-S 4.87500% 23-13.09.30*	EUR	3 700 000	3 700 000	3 700 000	3 589 119	0.34	
SANOFI-REG-S 0.87500% 22-06.04.25*	EUR	1 000 000	1 000 000				
SANOFI-REG-S 1.25000% 22-06.04.29*	EUR	4 400 000	4 400 000				
SARTORIUS FINANCE BV-REG-S 4.25000% 23-14.09.26*	EUR	1 800 000		1 800 000	1 744 301	0.16	
SIRIUS REAL ESTATE LTD-REG-S 1.12500% 21-22.06.26*	EUR	3 300 000		3 300 000	2 814 072	0.26	
SMITH & NEPHEW PLC 4.56500% 22-11.10.29*	EUR	1 700 000	1 700 000				
UPJOHN FINANCE BV-REG-S 1.02300% 20-23.06.24*	EUR	3 300 000		3 300 000	3 116 886	0.29	
VOLKSWAGEN INTERNATIONAL FINANCE-REG-S 3.12500% 22-28.03.25*	EUR	4 100 000	4 100 000				
VOLKSWAGEN INTERNATIONAL FIN NV-REG-S 3.75000% 22-28.09.27*	EUR	1 000 000	1 000 000				
<b>Total EUR</b>					<b>38 112 342</b>	<b>3.58</b>	
<b>GBP</b>							
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 5.00000% 23-10.01.30*	GBP	4 400 000		4 400 000	4 749 547	0.45	200 000
<b>Total GBP</b>					<b>4 749 547</b>	<b>0.45</b>	
<b>JPY</b>							
INTERNATIONAL BUSINESS MACHINES CORP 0.30000% 16-02.11.26*	JPY	170 000 000		170 000 000	1 024 498	0.10	
<b>Total JPY</b>					<b>1 024 498</b>	<b>0.10</b>	
<b>USD</b>							
ABBOTT LABORATORIES 4.90000% 16-30.11.46*	USD	2 400 000		2 400 000	1 998 782	0.19	
ABBVIE INC 2.95000% 20-21.11.26*	USD	6 200 000	1 800 000	4 400 000	3 735 356	0.35	
ABBVIE INC 4.05000% 20-21.11.39*	USD	4 000 000	200 000	3 800 000	2 843 989	0.27	
ABBVIE INC 4.25000% 20-21.11.49*	USD	3 200 000		3 200 000	2 317 480	0.22	
AIA GROUP LTD-REG-S 5.62500% 22-25.10.27*	USD	5 100 000	5 100 000				
AIA GROUP LTD-REG-S 4.95000% 23-04.04.33*	USD	3 900 000		3 900 000	3 383 242	0.32	1 299 000
ALTRIA GROUP INC 3.40000% 21-04.02.41*	USD	5 000 000	5 000 000				
ALTRIA GROUP INC 5.95000% 19-14.02.49*	USD	1 000 000	1 000 000				
AMAZON.COM INC 4.55000% 22-01.12.27*	USD	7 000 000	7 000 000				
AMAZON.COM INC 4.95000% 14-05.12.44*	USD	2 700 000	1 000 000	1 700 000	1 449 474	0.14	
AMERICAN EXPRESS CO 5.85000% 22-05.11.27*	USD	2 800 000	2 800 000				
AMERICAN HONDA FINANCE CORP 4.75000% 23-12.01.26*	USD	2 300 000		2 300 000	2 070 906	0.19	
AMERICAN HONDA FINANCE CORP 4.60000% 23-17.04.30*	USD	9 500 000	7 800 000	1 700 000	1 475 153	0.14	
AMERICAN TOWER CORP 3.12500% 16-15.01.27*	USD	2 600 000		2 600 000	2 174 976	0.20	
AMERIPRISE FINANCIAL INC 4.00000% 13-15.10.23*	USD	5 000 000	5 000 000				
AMGEN INC 4.20000% 22-22.02.52*	USD	5 500 000	3 300 000	2 200 000	1 507 319	0.14	
AMGEN INC 5.25000% 23-02.03.33*	USD	5 000 000	5 000 000				
AMGEN INC 5.50700% 23-02.03.26*	USD	5 100 000	5 100 000				
ANHEUSER-BUSCH COS 4.70000% 19-01.02.36*	USD	7 000 000	7 000 000				
ANZ NEW ZEALAND INT'L LTD-REG-S 5.35500% 23-14.08.28*	USD	8 200 000	8 200 000				
AON CORP / AON GLOBAL HOLDINGS PLC 3.90000% 22-28.02.52*	USD	2 600 000		2 600 000	1 699 859	0.16	
APPLE INC 2.37500% 21-08.02.41*	USD	2 900 000	200 000	2 700 000	1 651 259	0.16	
APPLE INC 2.70000% 21-05.08.51*	USD	5 000 000		5 000 000	2 785 210	0.26	
ARCHER-DANIELS-MIDLAND CO 4.50000% 23-15.08.33*	USD	5 000 000		5 000 000	4 251 637	0.40	2 700 000
AT&T INC 3.50000% 21-15.09.53*	USD	3 000 000	3 000 000				
BAKER HUGHES A GE CO/ CO-OBLIGATOR 2.06100% 21-15.12.26*	USD	2 700 000		2 700 000	2 216 850	0.21	
BANCO DEL ESTADO DE CHILE-REG-S 2.70400% 20-09.01.25*	USD	4 100 000		4 100 000	3 576 686	0.34	
BANCO SANTANDER SA 1.84900% 21-25.03.26*	USD	4 200 000		4 200 000	3 455 354	0.32	
BANCO SANTANDER SA 5.14700% 22-18.08.25*	USD	5 400 000		5 400 000	4 836 199	0.45	
BAT CAPITAL CORP 3.55700% 18-15.08.27*	USD	3 750 000	2 762 000	988 000	826 900	0.08	
BAT CAPITAL CORP 4.54000% 18-15.08.47*	USD	1 100 000	1 100 000				
BAT CAPITAL CORP 7.07900% 23-02.08.43*	USD	2 300 000		2 300 000	2 018 244	0.19	
BAT CAPITAL CORP 7.08100% 23-02.08.53*	USD	2 400 000		2 400 000	2 074 015	0.19	
BAT INTERNATIONAL FINANCE PLC 1.66800% 20-25.03.26*	USD	3 500 000		3 500 000	2 884 713	0.27	
BAXTER INTERNATIONAL INC 3.50000% 16-15.08.46*	USD	1 800 000		1 800 000	1 042 332	0.10	
BECTON DICKINSON AND CO 1.95700% 21-11.02.31*	USD	2 100 000	300 000	1 800 000	1 285 604	0.12	
BELL CANADA 5.10000% 23-11.05.33*	USD	12 000 000	4 000 000	8 000 000	6 841 336	0.64	
BERKSHIRE HATHAWAY ENERGY CO 2.85000% 20-15.05.51*	USD	5 200 000	5 200 000				
BERKSHIRE HATHAWAY FINANCE CORP 3.85000% 22-15.03.52*	USD	7 500 000	4 800 000	2 700 000	1 842 370	0.17	
BLACKROCK INC 1.90000% 20-28.01.31*	USD	3 600 000	400 000	3 200 000	2 313 332	0.22	
BP CAPITAL MARKETS AMERICA INC 3.06000% 21-17.06.41*	USD	4 300 000	200 000	4 100 000	2 589 329	0.24	
BP CAPITAL MARKETS AMERICA INC 4.81200% 23-13.02.33*	USD	8 000 000		8 000 000	6 849 148	0.64	
BRISTOL MYERS SQUIBB CO 4.25000% 20-26.10.49*	USD	1 500 000		1 500 000	1 087 051	0.10	
BRISTOL MYERS SQUIBB CO 3.70000% 22-15.03.52*	USD	3 900 000	3 900 000				
BUNGE LTD FINANCE CORP 1.63000% 20-17.08.25*	USD	3 700 000		3 700 000	3 128 911	0.29	
CANADIAN NATIONAL RAILWAY CO 4.40000% 22-05.08.52*	USD	3 800 000		3 800 000	2 887 602	0.27	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
CANADIAN NATIONAL RAILWAY CO 3.85000% 22-05.08.32*	USD	3 500 000		300 000	3 200 000	2 607 447	0.25	
CBOE HOLDINGS INC 3.65000% 17-12.01.27*	USD	900 000		900 000				
COLGATE-PALMOLIVE CO 3.25000% 22-15.08.32*	USD	1 800 000		1 800 000				
COLORADO INTERSTATE GAS/ ISSUING-144A 4.15000% 16-15.08.26*	USD	1 350 000			1 350 000	1 171 616	0.11	
COMCAST CORP 3.45000% 19-01.02.50*	USD	3 500 000		200 000	3 300 000	2 041 116	0.19	
COMCAST CORP 5.50000% 22-15.11.32*	USD		7 000 000		7 000 000	6 329 724	0.60	7 000 000
CREDIT AGRICOLE SA-REG-S-SUB 4.37500% 15-17.03.25*	USD	900 000			900 000	795 574	0.07	
CVS HEALTH CORP 2.12500% 21-15.09.31*	USD		3 000 000	500 000	2 500 000	1 748 991	0.16	
CVS HEALTH CORP 2.62500% 19-15.08.24*	USD	2 000 000			2 000 000	1 778 692	0.17	
DUKE ENERGY CORP 5.00000% 22-08.12.25*	USD		4 300 000	500 000	3 800 000	3 427 414	0.32	
EATON CORP 4.15000% 22-15.03.33*	USD	2 500 000		400 000	2 100 000	1 736 562	0.16	
EATON CORP 4.70000% 22-23.08.52*	USD	2 000 000			2 000 000	1 577 722	0.15	
EDISON INTERNATIONAL 3.55000% 19-15.11.24*	USD	1 600 000			1 600 000	1 422 310	0.13	
EDISON INTERNATIONAL 4.95000% 20-15.04.25*	USD	6 941 000			6 941 000	6 222 738	0.59	
EDP FINANCE BV-REG-S 6.30000% 22-11.10.27*	USD		1 700 000		1 700 000	1 575 782	0.15	
ELECTRICITE DE FRANCE SA-144A 6.25000% 23-23.05.33*	USD	2 100 000		2 100 000	2 100 000	1 923 078	0.18	2 100 000
ELECTRICITE DE FRANCE SA-144A 6.90000% 23-23.05.53*	USD	3 700 000			3 700 000	3 358 539	0.32	
ELEVANCE HEALTH INC 6.10000% 22-15.10.52*	USD	1 000 000			1 000 000	920 510	0.09	
ELEVANCE HEALTH INC 4.90000% 23-08.02.26*	USD	2 000 000			2 000 000	1 794 663	0.17	
ELEVANCE HEALTH INC 4.75000% 23-15.02.33*	USD	2 200 000		400 000	1 800 000	1 532 668	0.14	
ENBRIDGE INC 3.40000% 21-01.08.51*	USD	3 400 000		200 000	3 200 000	1 827 708	0.17	1 293 000
ENEL FINANCE INTERNATIONAL NV-REG-S 1.37500% 21-12.07.26*	USD	3 100 000		500 000	2 600 000	2 100 429	0.20	
ENTERPRISE PRODUCTS OPERATING LP 3.30000% 21-15.02.53*	USD	3 100 000		200 000	2 900 000	1 726 275	0.16	2 900 000
ESTEE LAUDER COS INC/THE 5.15000% 23-15.05.53*	USD		6 600 000		6 600 000	5 439 880	0.51	
FIDELITY NATIONAL INFORMATION SERVICES 5.62500% 22-15.07.52*	USD	1 600 000			1 600 000	1 328 886	0.12	
FISERV INC 5.62500% 23-21.08.33*	USD		7 400 000		7 400 000	6 559 285	0.62	
FORTIVE CORP 4.30000% 17-15.06.46*	USD	3 900 000			3 900 000	2 681 112	0.25	1 980 000
GE CAPITAL INTL FUNDING CO 4.41800% 16-15.11.35*	USD	2 700 000		2 700 000				
GE HEALTHCARE HOLDINGS LLC-144A 6.37700% 22-22.11.52*	USD		2 300 000	2 300 000				
GE HEALTHCARE TECHNOLOGIES INC 6.37700% 23-22.11.52*	USD		2 300 000		2 300 000	2 138 210	0.20	
GILEAD SCIENCES INC 4.15000% 16-01.03.47*	USD	2 550 000		200 000	2 350 000	1 698 389	0.16	
GSK CONSUMER HEALTHCARE CAPITAL US LLC 3.02400% 22-24.03.24*	USD		2 000 000		2 000 000	1 803 132	0.17	
HEWLETT PACKARD ENTERPRISE CO 4.45000% 20-02.10.23*	USD		3 000 000		3 000 000	2 744 400	0.26	
HEWLETT PACKARD ENTERPRISE CO 1.75000% 20-01.04.26*	USD	4 200 000		2 000 000	2 200 000	1 827 752	0.17	
HEWLETT PACKARD ENTERPRISE CO 5.90000% 23-01.10.24*	USD		2 850 000		3 900 000	3 564 823	0.34	
HYUNDAI CAPITAL AMERICA-REG-S 2.85000% 19-01.11.22*	USD	3 200 000		3 200 000				
HYUNDAI CAPITAL AMERICA-REG-S 1.30000% 21-08.01.26*	USD	5 800 000			5 800 000	4 777 544	0.45	900 000
INTEL CORP 5.62500% 23-10.02.43*	USD		3 800 000		3 800 000	3 314 941	0.31	3 800 000
INTERCONTINENTAL EXCHANGE INC 3.00000% 20-15.06.50*	USD	2 800 000			2 800 000	1 578 086	0.15	
INTERCONTINENTAL EXCHANGE INC 4.60000% 22-15.03.33*	USD	1 800 000		400 000	1 400 000	1 176 462	0.11	1 148 000
INTERCONTINENTAL EXCH INC 4.95000% 22-15.06.52*	USD	2 000 000			2 000 000	1 585 167	0.15	
INTERNATIONAL BUSINESS MACHINES CORP 2.87500% 15-09.11.22*	USD	1 000 000		1 000 000				
INTERNATIONAL BUSINESS MACHINES CORP 4.40000% 22-27.07.32*	USD	5 000 000		400 000	4 600 000	3 868 949	0.36	
JOHNSON & JOHNSON 3.70000% 16-01.03.46*	USD	1 000 000			1 000 000	712 403	0.07	
JT INTERNATIONAL FINANCI SERVIC BV-144A 6.87500% 22-24.10.32*	USD		5 600 000	2 800 000	2 800 000	2 717 878	0.26	2 800 000
JUNIPER NETWORKS INC 5.95000% 11-15.03.41*	USD	1 900 000		1 900 000				
KEURIG DR PEPPER INC 4.50000% 15-15.11.45*	USD	1 600 000			1 600 000	1 179 692	0.11	
KEURIG DR PEPPER INC 3.95000% 22-15.04.29*	USD	2 000 000		400 000	1 600 000	1 351 975	0.13	
KEURIG DR PEPPER INC 4.50000% 22-15.04.52*	USD	2 400 000		2 400 000				
KINDER MORGAN INC 2.00000% 20-15.02.31*	USD	3 600 000			3 600 000	2 514 443	0.24	3 000 000
KINDER MORGAN INC 3.15000% 17-15.01.23*	USD	3 650 000		3 650 000				
KINDER MORGAN INC 5.20000% 23-01.06.33*	USD		1 500 000		1 500 000			
KOREA GAS CORP-REG-S 3.87500% 22-13.07.27*	USD	3 400 000		3 400 000				
KOREA NATIONAL OIL CORP-REG-S 4.87500% 23-03.04.28*	USD		2 300 000	2 300 000				
LOWE'S COS INC 4.05000% 17-03.05.47*	USD	3 350 000			3 350 000	2 262 866	0.21	
MARSH & MCLENNAN COS INC 4.37500% 19-15.03.29*	USD	1 700 000		1 000 000	700 000	607 317	0.06	
MARSH & MCLENNAN COS INC 2.37500% 21-15.12.31*	USD	1 500 000			1 500 000	1 078 933	0.10	
MASTERCARD INC 3.85000% 20-26.03.50*	USD	1 600 000			1 600 000	1 127 229	0.11	193 000
MERCEDES-BENZ FINANCE NORTH AMERIC-144A 5.37500% 22-26.11.25*	USD		3 000 000		3 000 000	2 729 129	0.26	
MERCEDES-BENZ FINANCE NORTH AMERIC-144A 5.25000% 22-29.11.27*	USD		3 300 000	3 300 000				
MERCK & CO INC 2.15000% 21-10.12.31*	USD	2 300 000		400 000	1 900 000	1 374 481	0.13	
MERCK & CO INC 2.75000% 21-10.12.51*	USD	5 700 000		2 200 000	3 500 000	1 933 732	0.18	
META PLATFORMS INC-144A 3.85000% 22-15.08.32*	USD	4 200 000		4 200 000				
MICROSOFT CORP 2.52500% 20-01.06.50*	USD	2 250 000			2 250 000	1 253 287	0.12	1 400 000
MICROSOFT CORP 2.92100% 21-17.03.52*	USD	1 950 000			1 950 000	1 170 049	0.11	
MITSUBISHI HC CAPITAL INC-REG-S 5.08000% 22-15.09.27*	USD	1 200 000			1 200 000	1 064 707	0.10	
MIZUHO FINANCIAL GROUP INC 3.66300% 17-28.02.27*	USD	3 950 000			3 950 000	3 369 319	0.32	
MORGAN STANLEY 3.87500% 14-29.04.24*	USD		6 000 000		6 000 000	5 422 650	0.51	
MPLX LP 4.95000% 22-01.09.32*	USD	2 200 000		2 200 000				
MPLX LP 5.65000% 23-01.03.53*	USD		1 800 000	1 800 000				
NASDAQ INC 5.95000% 23-15.08.53*	USD	1 000 000			1 000 000	854 498	0.08	
NASDAQ INC 6.10000% 23-28.06.63*	USD	3 700 000			3 700 000	3 147 784	0.30	
NEXTERA ENERGY CAPITAL HOLDINGS INC 5.25000% 23-28.02.53*	USD		2 200 000		2 200 000	1 742 650	0.16	
NIKE INC 3.37500% 16-01.11.46*	USD	1 350 000			1 350 000	886 979	0.08	1 350 000
NIKE INC 3.87500% 15-01.11.45*	USD	2 100 000			2 100 000	1 532 791	0.14	1 098 000
NORFOLK SOUTHERN CORP 3.00000% 22-15.03.32*	USD	8 000 000			8 000 000	6 029 826	0.57	
NORINCHUKIN BANK/THE REG-S 4.86700% 22-14.09.27*	USD	2 200 000		2 200 000				
NORINCHUKIN BANK/THE-REG-S 5.07100% 22-14.09.32*	USD	6 200 000			6 200 000			
NORINCHUKIN BANK/THE-REG-S 5.43000% 23-09.03.28*	USD		2 900 000		2 900 000			
NSTAR ELECTRIC CO 4.55000% 22-01.06.52*	USD	2 000 000		200 000	1 800 000	1 335 154	0.13	
NTT FINANCE CORP-REG-S 1.16200% 21-03.04.26*	USD	3 000 000		3 000 000				
NUTRIEN LTD 3.15000% 18-01.10.22*	USD	2 100 000		2 100 000				
NUTRIEN LTD 5.80000% 23-27.03.53*	USD		2 200 000		2 200 000	1 848 664	0.17	
NVIDIA CORP 3.50000% 20-01.04.40*	USD	2 100 000			2 100 000	1 512 509	0.14	
ONEOK INC 2.75000% 19-01.09.24*	USD	2 900 000			2 900 000	2 574 244	0.24	
ONEOK INC 6.62500% 23-01.09.53*	USD		3 500 000		3 500 000	3 135 219	0.29	
ORACLE CORP 5.55000% 23-06.02.53*	USD	1 600 000		1 600 000				
OTIS WORLDWIDE CORP 5.25000% 23-16.08.28*	USD		3 700 000		3 700 000	3 327 118	0.31	
PARKER-HANNIFIN CORP 3.65000% 22-15.06.24*	USD	2 000 000			2 000 000	1 801 265	0.17	
PAYPAL HOLDINGS INC 5.05000% 22-01.06.52*	USD	4 700 000		1 900 000	2 800 000	2 315 389	0.22	2 800 000
PEPSICO INC 3.90000% 22-18.07.32*	USD	3 400 000		2 200 000	1 200 000	1 000 288	0.09	
PFIZER INVESTMENT ENTERPRISES PTE LTD 4.75000% 23-19.05.33*	USD		6 300 000		6 300 000	5 473 827	0.51	
PFIZER INVESTMENT ENTERPRISES PTE LTD 5.30000% 23-19.05.53*	USD		5 300 000		5 300 000	4 547 517	0.43	
PFIZER INVESTMENT ENTERPRISES PTE LTD 5.34000% 23-19.05.63*	USD		3 500 000		3 500 000	2 924 986	0.27	3 500 000
PHILIP MORRIS INTERNATIONAL INC 5.62500% 22-17.11.29*	USD	1 800 000			1 800 000	1 627 962	0.15	415 000
PHILIP MORRIS INTERNATIONAL INC 5.75000% 22-17.11.32*	USD		2 900 000	2 900 000				
PHILLIPS 66 3.30000% 21-15.03.52*	USD	4 400 000		2 000 000	2 400 000	1 379 428	0.13	
QATAR PETROLEUM-REG-S 2.25000% 21-12.07.31*	USD	8 350 000		8 350 000				

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
QUALCOMM INC 6.00000% 22-20.05.53*	USD	8 400 000	4 300 000	4 100 000	3 803 847	0.36	
RABOBANK NEDERLAND NV-SUB 4.37500% 15-04.08.25*	USD	2 100 000		2 100 000	1 853 825	0.17	
RALPH LAUREN CORP 3.75000% 18-15.09.25*	USD	5 050 000	2 500 000	2 550 000	2 252 434	0.21	
REGENERON PHARMACEUTICALS INC 2.80000% 20-15.09.50*	USD	3 100 000		3 100 000	1 636 800	0.15	
SANTOS FINANCE LTD-REG-S 3.64900% 21-29.04.31*	USD	3 800 000	1 000 000	2 800 000	2 056 601	0.19	2 800 000
SANTOS FINANCE LTD-REG-S 6.87500% 23-19.09.33*	USD	2 700 000		2 700 000	2 419 133	0.23	2 700 000
SHELL INTERNATIONAL FINANCE BV 3.75000% 16-12.09.46*	USD	1 000 000		1 000 000	675 269	0.06	
SHELL INTERNATIONAL FINANCE BV 3.00000% 21-26.11.51*	USD	10 000 000	4 200 000	5 800 000	3 313 128	0.31	
SIEMENS FINANCIERINGSMMAATSCHAPPIJ-REG-S 1.70000% 21-11.03.28*	USD	2 300 000	400 000	1 900 000	1 484 432	0.14	
STANLEY BLACK & DECKER INC 3.00000% 22-15.05.32*	USD	3 000 000		3 000 000	2 219 999	0.21	806 000
SUMITOMO MITSUI TRUST BANK LTD-REG-S 5.65000% 23-09.03.26*	USD	3 100 000		3 100 000	2 809 130	0.26	1 200 000
TAKEDA PHARMACEUTICAL CO LTD 3.02500% 20-09.07.40*	USD	4 100 000		4 100 000	2 613 448	0.25	
TAKEDA PHARMACEUTICAL CO LTD 3.17500% 20-09.07.50*	USD	1 500 000	1 500 000				
TELEFONICA MOVILES CHILE SA-REG-S 3.53700% 21-18.11.31*	USD	5 600 000		5 600 000	3 826 791	0.36	
TEXAS INSTRUMENTS INC 4.15000% 18-15.05.48*	USD	2 000 000		2 000 000	1 475 040	0.14	
TOYOTA MOTOR CREDIT CORP 3.05000% 22-22.03.27*	USD	4 500 000	2 000 000	2 500 000	2 120 399	0.20	2 500 000
UNITED PARCEL SERVICE INC 5.05000% 23-03.03.53*	USD	11 000 000	7 800 000	3 200 000	2 683 367	0.25	
UNITEDHEALTH GROUP INC 2.90000% 20-15.05.50*	USD	2 400 000	2 400 000				
VERIZON COMMUNICATIONS INC 3.55000% 21-22.03.51*	USD	5 400 000	200 000	5 200 000	3 130 186	0.29	
VERIZON COMMUNICATIONS INC 5.05000% 23-09.05.33*	USD	1 900 000		1 900 000	1 623 738	0.15	
VIRGINIA ELECTRIC AND POWER CO 5.00000% 23-01.04.33*	USD	6 100 000		6 100 000	5 231 354	0.49	
VMWARE INC 1.80000% 21-15.08.28*	USD	1 700 000		1 700 000	1 290 643	0.12	
WALMART INC 3.90000% 23-15.04.28*	USD	1 900 000	1 900 000				
WASTE MANAGEMENT INC 2.00000% 21-01.06.29*	USD	3 000 000		3 000 000	2 287 296	0.22	
WILLIAMS COS INC/THE 3.75000% 17-15.06.27*	USD	3 150 000		3 150 000	2 679 273	0.25	
WIPRO IT SERVICES LLC-REG-S 1.50000% 21-23.06.26*	USD	5 900 000		5 900 000	4 827 903	0.45	
WP CAREY INC 4.60000% 14-01.04.24*	USD	5 470 000		5 470 000	4 953 964	0.47	
ZOETIS INC 4.70000% 13-01.02.43*	USD	1 400 000		1 400 000	1 103 912	0.10	
ZOETIS INC 5.60000% 22-16.11.32*	USD	3 100 000	300 000	2 800 000	2 549 757	0.24	
<b>Total USD</b>					<b>353 423 078</b>	<b>33.23</b>	
<b>Total Notes, fixed rate</b>					<b>397 309 465</b>	<b>37.35</b>	
<b>Notes, zero coupon</b>							
<b>EUR</b>							
PERNOD RICARD SA-REG-S 0.00000% 19-24.10.23*	EUR	4 000 000	4 000 000				
<b>Total EUR</b>						<b>0.00</b>	
<b>Total Notes, zero coupon</b>						<b>0.00</b>	
<b>Notes, floating rate</b>							
<b>EUR</b>							
ASR NEDERLAND NV-REG-S-SUB 7.000%/VAR 22-07.12.43*	EUR	2 800 000	2 800 000				
ENI SPA-REG-S-SUB 2.625%/VAR 20-PRP*	EUR	5 100 000	300 000	4 800 000	4 307 853	0.40	
HANNOVER RUECK SE-REG-S-SUB 5.875%/VAR 22-26.08.43*	EUR	5 300 000	5 300 000				
IBERDROLA INTERNATIONAL BV-REG-S-SUB 1.874%/VAR 20-PRP*	EUR	2 700 000		2 700 000	2 362 690	0.22	800 000
MORGAN STANLEY 4.656%/VAR 23-02.03.29*	EUR	5 100 000	5 100 000	1 400 000	1 354 699	0.13	1 400 000
OMV AG-REG-S-SUB 2.500%/VAR 20-PRP*	EUR	1 700 000		1 700 000	1 481 873	0.14	
TELIA CO AB-REG-S-SUB 4.625%/VAR 22-21.12.82*	EUR	3 400 000	3 000 000	400 000	370 672	0.03	
<b>Total EUR</b>					<b>9 877 787</b>	<b>0.93</b>	
<b>GBP</b>							
HSBC HOLDINGS PLC-REG-S-SUB 8.201%/VAR 22-16.11.34*	GBP	5 400 000	5 400 000				
<b>Total GBP</b>						<b>0.00</b>	
<b>USD</b>							
AMERICAN EXPRESS CO 4.420%/VAR 22-03.08.33*	USD	6 600 000		6 600 000	5 387 077	0.51	88 000
AMERICAN EXPRESS CO-SUB 4.989%/VAR 22-26.05.33*	USD	2 500 000	2 500 000				
BANCO SANTANDER SA 4.175%/VAR 22-24.03.28*	USD	2 200 000	600 000	1 600 000	1 351 530	0.13	
BANK OF AMERICA CORP 1.843%/VAR 22-04.02.25*	USD	3 000 000	500 000	2 500 000	2 249 514	0.21	
BANK OF AMERICA CORP 5.015%/VAR 22-22.07.33*	USD	5 000 000	5 000 000				
CITIGROUP INC 6.270%/VAR 22-17.11.33*	USD	5 000 000	5 000 000				
CREDIT AGRICOLE SA-REG-S 1.247%/VAR 21-26.01.27*	USD	2 900 000	400 000	2 500 000	2 042 695	0.19	2 500 000
GOLDMAN SACHS GROUP INC 1.757%/VAR 22-24.01.25*	USD	4 000 000	4 000 000				
GOLDMAN SACHS GROUP INC/THE O/N SOFR+112BP 22-24.02.28*	USD	3 300 000	3 300 000				
GOLDMAN SACHS GROUP INC 4.482%/VAR 22-23.08.28*	USD	3 500 000	3 500 000				
HSBC HOLDINGS PLC 1.162%/VAR 21-22.11.24*	USD	4 200 000	500 000	3 700 000	3 352 909	0.32	
HSBC HOLDINGS PLC 3M LIBOR+138BP 18-12.09.26*	USD	2 000 000		2 000 000	1 846 141	0.17	
HSBC HOLDINGS PLC-SUB 8.113%/VAR 22-03.11.33*	USD	4 000 000	4 000 000				
JP MORGAN CHASE & CO 3M SOFR +76.500BP 21-22.09.27*	USD	9 300 000		9 300 000	8 355 527	0.79	
JPMORGAN CHASE & CO 3.509%/3M LIBOR+94.5BP 18-23.01.29*	USD	3 800 000	500 000	3 300 000	2 738 259	0.26	
JPMORGAN CHASE & CO 2.947%/VAR 22-24.02.28*	USD	5 000 000		5 000 000	4 149 316	0.39	
JPMORGAN CHASE & CO 5.546%/VAR 22-15.12.25*	USD	18 000 000	18 000 000				
MITSUBISHI UFJ FINANCIAL GROUP INC 4.788%/VAR 22-18.07.25*	USD	5 400 000		5 400 000	4 879 284	0.46	
MITSUBISHI UFJ FINANCIAL GROUP INC 5.133%/VAR 22-20.07.33*	USD	6 200 000	2 400 000	3 800 000	3 267 025	0.31	3 800 000
MIZUHO FINANCIAL GROUP INC 3M LIBOR+63BP 20-25.05.24*	USD	5 200 000	5 200 000				
MORGAN STANLEY 5.050%/VAR 23-28.01.27*	USD	2 200 000	2 200 000				
MORGAN STANLEY-SUB 5.948%/VAR 23-19.01.38*	USD	2 200 000	2 200 000				
PARTNERRE FINANCE B LLC-SUB 4.500%/VAR 20-01.10.50*	USD	1 800 000		1 800 000	1 396 576	0.13	
SANTANDER HOLDINGS USA INC 2.490%/VAR 21-06.01.28*	USD	4 700 000	4 700 000				
STATE STREET CORP 4.421%/VAR 22-13.05.33*	USD	1 100 000	300 000	800 000	656 551	0.06	
UBS GROUP AG-REG-S 1.494%/VAR 21-10.08.27*	USD	3 700 000		3 700 000	2 954 419	0.28	
UBS GROUP AG-REG-S 4.751%/VAR 22-12.05.28*	USD	1 700 000	500 000	1 200 000	1 037 223	0.10	900 000
<b>Total USD</b>					<b>49 265 264</b>	<b>4.63</b>	
<b>Total Notes, floating rate</b>					<b>59 143 051</b>	<b>5.56</b>	
<b>Medium term notes, fixed rate</b>							
<b>CHF</b>							
ASB BANK LTD 2.50250% 23-20.12.28*	CHF	6 000 000		6 000 000	6 033 000	0.57	
SANTANDER CONSUMER FINANCE SA-REG-S 2.73250% 23-04.07.25*	CHF	6 000 000		6 000 000	6 045 000	0.57	
<b>Total CHF</b>					<b>12 078 000</b>	<b>1.14</b>	

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>EUR</b>							
ABB FINANCE BV-REG-S 3.25000% 23-16.01.27*		EUR 2 500 000		2 500 000	2 376 968	0.22	900 000
ABB FINANCE BV-REG-S 3.37500% 23-16.01.31*		EUR 5 200 000	3 200 000	2 000 000	1 861 585	0.18	
AEROPORTI DI ROMA SPA-REG-S 4.87500% 23-10.07.33*		EUR 3 600 000	3 600 000				
AKZO NOBEL NV-REG-S 2.00000% 22-28.03.32*	600 000	EUR 600 000					
ANHEUSER-BUSCH INBEV SA/NV-REG-S 2.87500% 20-02.04.32*		EUR 3 000 000	3 000 000				
ASSA ABLOY AB-REG-S 4.12500% 23-13.09.35*		EUR 4 200 000	1 800 000	2 400 000	2 287 380	0.22	1 995 000
ASTM SPA-REG-S 1.00000% 21-25.11.26*	400 000	EUR 400 000					
ASTM SPA-REG-S 2.37500% 21-25.11.33*		EUR 1 500 000	1 500 000				
AUSGRID FINANCE PTY LTD-REG-S 0.87500% 21-07.10.31*	600 000			600 000	441 470	0.04	300 000
AUTOSTRADE PER L'ITALIA SPA-REG-S 4.75000% 23-24.01.31*		EUR 2 000 000	2 000 000				
AXA SA-REG-S 3.75000% 22-12.10.30*		EUR 3 100 000	3 100 000				
BANQUE FEDER DU CRE MUTUEL SA-REG-S-SUB 5.12500% 23-13.01.33*		EUR 4 800 000	3 200 000	1 600 000	1 507 412	0.14	1 600 000
BANQUE FEDER DU CREDIT MUTUEL-REG-S 4.12500% 23-13.03.29*		EUR 3 700 000	3 700 000				
BANQUE STELLANTIS FRANCE-REG-S 3.87500% 23-19.01.26*		EUR 1 800 000	1 800 000				
BAT CAPITAL CORP-REG-S 1.12500% 17-16.11.23*	4 300 000	EUR 4 300 000		4 300 000	4 147 899	0.39	
BAT INTERNATIONAL FINANCE PLC-REG-S 2.75000% 13-25.03.25*	3 500 000	EUR 3 500 000		3 500 000	3 329 098	0.31	
BAT INTERNATIONAL FINANCE PLC-REG-S 2.25000% 17-16.01.30*		EUR 5 200 000		5 200 000	4 247 323	0.40	
BAXTER INTERNATIONAL INC 0.40000% 19-15.05.24*		EUR 5 700 000		5 700 000	5 393 573	0.51	
BAYER AG-REG-S 4.62500% 23-26.05.33*		EUR 4 300 000	4 300 000				
BLACKSTONE PROPERTY PARTNERS EUR-REG-S 0.50000% 19-12.09.23*	5 000 000	EUR 5 000 000					
BLACKSTONE PROPERTY PARTNERS EURO-REG-S 0.12500% 21-20.10.23*	3 200 000	EUR 3 200 000		3 200 000	3 091 315	0.29	
BLACKSTONE PROPERTY PARTNERS EUR-REG-S 1.00000% 21-20.10.26*	5 600 000	EUR 5 600 000		5 600 000	4 702 206	0.44	500 000
BMW FINANCE NV-REG-S 3.50000% 23-06.04.25*		EUR 8 000 000	3 000 000	5 000 000	4 800 068	0.45	
BRAMBLES FINANCE PLC-REG-S 4.25000% 23-22.03.31*		EUR 4 300 000	800 000	3 500 000	3 330 595	0.31	210 000
CARLSBERG BREWERIES AS-REG-S 4.25000% 23-05.10.33*		EUR 4 900 000		4 900 000	4 692 487	0.44	
CARREFOUR BANQUE SA-REG-S 0.10700% 21-14.06.25*	3 100 000	EUR 3 100 000					
CREDIT MUTUEL ARKEA SA-REG-S 4.25000% 22-01.12.32*		EUR 4 400 000	4 400 000				
CRH SMW FINANCE DAC-REG-S 4.25000% 23-11.07.35*		EUR 3 900 000	2 700 000	1 200 000	1 118 448	0.11	
E.ON SE-REG-S 3.87500% 23-12.01.35*		EUR 3 700 000	3 700 000				
EASYJET PLC-REG-S 1.75000% 16-09.02.23*		EUR 7 500 000	7 500 000				
EDP FINANCE BV-REG-S 3.87500% 22-11.03.30*		EUR 1 500 000	1 500 000				
EDP SERVICIOS FINANCIEROS ESPANA-REG-S 4.37500% 23-04.04.32*		EUR 5 400 000		5 400 000	5 205 736	0.49	
ELECTRICITE DE FRANCE SA-REG-S 4.75000% 22-12.10.34*		EUR 6 200 000	6 200 000				
ESB FINANCE DAC-REG-S 4.25000% 23-03.03.36*		EUR 4 500 000		4 500 000	4 313 733	0.41	
ESSITY CAPITAL BV-REG-S 3.00000% 22-21.09.26*	4 000 000	EUR 4 000 000	400 000	3 600 000	3 386 070	0.32	
EUROCLEAR BANK SA-REG-S 3.62500% 22-13.10.27*		EUR 2 500 000	600 000	1 900 000	1 815 876	0.17	
EUROGRID GMBH-REG-S 1.62500% 15-03.11.23*		EUR 4 000 000		4 000 000	3 864 531	0.36	
FCA BANK SPA/IRELAND-REG-S 0.50000% 20-18.09.23*	1 700 000	EUR 1 700 000					
GSK CAPITAL BV-REG-S 3.00000% 22-28.11.27*		EUR 5 000 000	5 000 000				
GSK CAPITAL BV-REG-S 3.12500% 22-28.11.32*		EUR 3 500 000		3 500 000	3 183 738	0.30	3 500 000
HEIMSTADEN BOSTAD TREASURY BV-REG-S 0.25000% 21-13.10.24*		EUR 4 800 000		4 800 000	4 337 864	0.41	100 000
HITACHI CAPITAL UK PLC-REG-S 0.25000% 22-03.02.25*		EUR 6 000 000		6 000 000	5 490 933	0.52	
IBERDROLA FINANZAS SA-REG-S 3.37500% 22-22.11.32*		EUR 5 200 000	5 200 000				
IMPERIAL BRANDS FIN NETHERLANDS-REG-S 5.25000% 23-15.02.31*		EUR 3 400 000	800 000	2 600 000	2 444 895	0.23	700 000
IMPERIAL BRANDS FINANCE PLC-REG-S 2.12500% 19-12.02.27*	3 000 000	EUR 3 000 000		3 000 000	2 703 948	0.25	2 958 000
INTESA SANPAOLO SPA-REG-S 5.62500% 23-08.03.33*		EUR 6 600 000	6 600 000				
KERING SA-REG-S 1.87500% 22-05.05.30*	5 200 000	EUR 5 200 000					
KERING SA-REG-S 3.25000% 23-27.02.29*		EUR 6 900 000	6 900 000				
KERING SA-REG-S 3.62500% 23-05.09.31*		EUR 8 000 000		8 000 000	7 555 840	0.71	700 000
KERING SA-REG-S 3.87500% 23-05.09.35*		EUR 10 000 000	1 000 000	9 000 000	8 459 089	0.80	900 000
LEASEPLAN CORP NV-REG-S 0.25000% 21-23.02.26*	2 800 000	EUR 2 800 000					
LEASYS SPA-REG-S 4.50000% 23-26.07.26*		EUR 4 800 000	1 500 000	3 300 000	3 195 423	0.30	
METROPOLITAN LIFE GLOBAL FUND I-REG-S 3.75000% 22-05.12.30*		EUR 3 000 000	3 000 000				
METSO OUTOTEC OYJ-REG-S 4.87500% 22-07.12.27*		EUR 2 500 000		2 500 000	2 469 227	0.23	
MIZUHO FINANCIAL GROUP INC-REG-S 4.60800% 23-28.08.30*		EUR 9 000 000		9 000 000	8 625 948	0.81	1 000 000
NATIONAL GRID NORTH AMERICA INC-REG-S 0.41000% 22-20.01.26*	2 900 000	EUR 2 900 000					
NATIONWIDE BUILDING SOCIETY-REG-S 3.25000% 22-05.09.29*	4 300 000	EUR 4 300 000					
NIBC BANK NV-REG-S 0.87500% 19-08.07.25*	1 200 000	EUR 1 200 000		1 200 000	1 088 687	0.10	1 000 000
NIBC BANK NV-REG-S 1.12500% 18-19.04.23*	1 200 000	EUR 1 200 000					
NIBC BANK NV-REG-S 6.37500% 23-01.12.25*	8 700 000	EUR 8 700 000		8 700 000	8 473 659	0.80	800 000
NOVO NORDISK FINANCE NETHERLANDS-REG-S 0.75000% 22-31.03.25*	1 200 000	EUR 1 200 000		1 200 000			
NOVO NORDISK FINANCE NETHERLANDS-REG-S 1.37500% 22-31.03.30*	3 100 000	EUR 3 100 000		3 100 000			
NTT FINANCE CORP-REG-S 0.39900% 21-13.12.28*	2 400 000	EUR 2 400 000		2 400 000			
OP CORPORATE BANK PLC-REG-S 0.62500% 22-27.07.27*	3 800 000	EUR 3 800 000		3 800 000	3 205 669	0.30	
ORSTED AS REG-S 3.25000% 22-13.09.31*		EUR 3 400 000	3 400 000				
ORSTED AS-REG-S 2.25000% 22-14.06.28*	4 300 000	EUR 4 300 000					
ORSTED AS-REG-S 3.62500% 23-01.03.26*		EUR 4 700 000	4 700 000				
ORSTED AS-REG-S 4.12500% 23-01.03.35*		EUR 5 400 000	5 400 000				
PERNOD RICARD SA-REG-S 3.75000% 22-02.11.32*		EUR 3 000 000	3 000 000				
RCI BANQUE SA-REG-S 4.87500% 23-14.06.28*		EUR 4 700 000	4 700 000				
RCI BANQUE SA-REG-S 4.87500% 23-02.10.29*		EUR 6 200 000		6 200 000	5 963 542	0.56	
REN FINANCE B V-REG-S 0.50000% 21-16.04.29*	3 700 000	EUR 3 700 000					
RENTOKIL INITIAL FINANCE BV-REG-S 3.87500% 22-27.06.27*	2 100 000	EUR 2 100 000					
ROBERT BOSCH GMBH-REG-S 4.37500% 23-02.06.43*		EUR 4 700 000	4 700 000				
ROBERT BOSCH GMBH-REG-S 4.00000% 23-02.06.35*		EUR 5 200 000	5 200 000				
SBB TREASURY OYJ-REG-S 1.12500% 21-26.11.29*	2 700 000	EUR 600 000	3 300 000				
SCHNEIDER ELECTRIC SE-REG-S 3.50000% 22-09.11.32*		EUR 2 300 000	2 300 000				
SCHNEIDER ELECTRIC SE-REG-S 3.12500% 23-13.10.29*		EUR 4 200 000		4 200 000	3 940 033	0.37	1 900 000
SCHNEIDER ELECTRIC SE-REG-S 3.50000% 23-12.06.33*		EUR 5 000 000		5 000 000	4 679 988	0.44	
SES SA-REG-S 3.50000% 22-14.01.29*	1 600 000	EUR 1 600 000					
SIEMENS FINANCIERIGSMATSCHAPIJ NV-REG-S 2.25000% 22-10.03.25*	3 600 000	EUR 3 600 000					
SIEMENS FINANCIERIGSMATSCHAPIJ NV-REG-S 3.00000% 22-08.09.33*	4 500 000	EUR 4 500 000					
SK CONSUMER HEALTHCARE CAPITAL NL-REG-S 1.75000% 22-29.03.30*	3 700 000	EUR 3 700 000		3 700 000	3 089 269	0.29	
SKANDINAVISKA ENSKILDA BANKEN AB-REG-S 3.25000% 22-24.11.25*	4 650 000	EUR 4 650 000	2 600 000	2 050 000	1 951 941	0.18	
STATKRAFT AS-REG-S 2.87500% 22-13.09.29*	1 200 000	EUR 1 200 000					
SWEDBANK AB-REG-S 0.25000% 21-02.11.26*	5 300 000	EUR 800 000	4 500 000		3 860 410	0.36	4 100 000
SWEDISH MATCH AB-REG-S 0.87500% 16-23.09.24*		EUR 700 000	700 000		655 065	0.06	
TORONTO-DOMINION BANK/THE-REG-S 1.95200% 22-08.04.30*	2 400 000	EUR 2 400 000					
TORONTO-DOMINION BANK/THE-REG-S 3.63100% 22-13.12.29*		EUR 8 900 000	8 900 000				
TOYOTA MOTOR CREDIT CORP-REG-S 3.85000% 23-24.07.30*		EUR 5 800 000	1 200 000	4 600 000	4 387 611	0.41	1 803 000
TRATON FINANCE LUXEMBOURG SA-REG-S 0.12500% 21-10.11.24*	2 900 000	EUR 2 900 000					
US BANCORP 0.85000% 17-07.06.24*		EUR 5 000 000	5 000 000				
VESTAS WIND SYSTEMS A/S-REG-S 4.12500% 23-15.06.26*		EUR 3 300 000	3 100 000	200 000	192 746	0.02	
VITERRA FINANCE BV-REG-S 1.00000% 21-24.09.28*		EUR 1 000 000		1 000 000	817 851	0.08	
VOLKSWAGEN LEASING GMBH-REG-S 0.37500% 21-20.07.26*	4 200 000	EUR 4 200 000					
VOLVO TREASURY AB-REG-S 2.00000% 22-19.08.27*	600 000	EUR 600 000					

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
VOLVO TREASURY AB-REG-S 3.75000% 23-25.11.24*	EUR	5 900 000		5 900 000	5 686 549	0.53	
WESTERN POWER DISTRIBUTION EAST-REG-S 3.94900% 22-20.09.32*	EUR	1 700 000	1 700 000				
<b>Total EUR</b>					<b>162 373 701</b>	<b>15.27</b>	
<b>GBP</b>							
BAT INTERNATIONAL FINANCE PLC-REG-S 2.25000% 20-26.06.28*	GBP	2 400 000	300 000	2 100 000	1 979 979	0.19	
BP CAPITAL MARKETS PLC-REG-S 5.77300% 23-25.05.38*	GBP		4 200 000	4 200 000	4 610 004	0.43	800 000
LLOYDS BANK CORPORATE MARKETS PLC-REG-S 1.75000% 19-11.07.24*	GBP	3 200 000		3 200 000	3 456 781	0.32	200 000
LLOYDS BANK CORPORATE MARKETS PLC-REG-S 1.50000% 20-23.06.23*	GBP	4 400 000	4 400 000				
MOTABILITY OPERATIONS GROUP PLC-REG-S 2.37500% 19-03.07.39*	GBP	500 000	500 000				
NATIONAL GRID ELECTRI TRANSMI PLC-REG-S 5.27200% 23-18.01.43*	GBP		5 100 000	2 100 000	2 996 119	0.28	
NATWEST MARKETS PLC-REG-S 6.37500% 22-08.11.27*	GBP		2 000 000	2 000 000			
TORONTO-DOMINION BANK/THE-REG-S 2.87500% 22-05.04.27*	GBP	2 000 000	2 000 000				
VOLVO TREASURY AB-REG-S 4.75000% 22-15.06.26*	GBP	3 900 000		3 900 000	4 268 624	0.40	1 310 000
<b>Total GBP</b>					<b>17 311 508</b>	<b>1.63</b>	
<b>USD</b>							
BPCE SA-REG-S 3.50000% 17-23.10.27*	USD	2 800 000		2 800 000	2 313 851	0.22	
BPCE SA-REG-S-SUB 4.50000% 14-15.03.25*	USD	1 900 000		1 900 000	1 676 372	0.16	
COLGATE-PALMOLIVE CO 3.70000% 17-01.08.47*	USD	1 800 000		1 800 000	1 287 867	0.12	
CREDIT AGRICOLE SA LONDON-REG-S 3.75000% 18-24.04.23*	USD	2 000 000	2 000 000				
ELECTRICITE DE FRANCE-REG-S 4.50000% 19-04.12.69*	USD	2 400 000		2 400 000	1 398 151	0.13	1 000 000
HYUNDAI MOTOR MANUFACTURING INDON-REG-S 1.75000% 21-06.05.26*	USD	2 400 000		2 400 000	1 961 829	0.18	2 100 000
JT INTERNATIONAL FIN SERVICES BV-REG-S 3.87500% 18-28.09.28*	USD	4 000 000		4 000 000	3 363 220	0.32	
KOREA MINE REHABILITATION & MINER-REG-S 1.75000% 21-15.04.26*	USD	3 600 000		3 600 000	2 952 129	0.28	450 000
QNB FINANCE LTD-REG-S 2.75000% 20-12.02.27*	USD	7 100 000	3 500 000	3 600 000	3 008 115	0.28	
QTEL INTERNATIONAL FINANCE LTD-REG-S 2.62500% 21-08.04.31*	USD	2 950 000	2 350 000	600 000	456 707	0.04	
SUMITOMO MITSUI TRUST BANK LTD-REG-S 5.50000% 23-09.03.28*	USD		3 300 000	1 800 000	1 361 538	0.13	
TOYOTA MOTOR CREDIT CORP 5.00000% 23-14.08.26*	USD		6 800 000	6 800 000	6 159 419	0.58	
UNION PACIFIC CORP 3.55000% 19-15.08.39*	USD	1 800 000	200 000	1 600 000	1 123 621	0.11	
<b>Total USD</b>					<b>27 062 819</b>	<b>2.54</b>	
<b>Total Medium term notes, fixed rate</b>					<b>218 826 028</b>	<b>20.57</b>	
<b>Medium term notes, zero coupon</b>							
<b>EUR</b>							
VOLKSWAGEN LEASING GMBH-REG-S 0.00000% 21-19.07.24*	EUR	2 300 000	2 300 000				
<b>Total EUR</b>						<b>0.00</b>	
<b>Total Medium term notes, zero coupon</b>						<b>0.00</b>	
<b>Medium term notes, floating rate</b>							
<b>EUR</b>							
ACHMEA BV-REG-S-SUB 6.750%/VAR 23-26.12.43*	EUR	3 100 000		3 100 000	2 957 030	0.28	1 120 000
ALLIANZ SE-REG-S-SUB 5.824%/VAR 23-25.07.53*	EUR		5 400 000	2 000 000	3 315 365	0.31	
AQUARIUS + INVESTMENTS PLC-SUB 4.250%/VAR 13-02.10.43*	EUR	1 100 000		877 000	223 000	0.02	
BANK OF AMERICA CORP-REG-S 3M EURIBOR+100BP 21-22.09.26*	EUR	6 100 000	4 400 000	10 500 000	10 180 050	0.96	
BPCE SA-REG-S 4.750%/VAR 23-14.06.34*	EUR		4 400 000	2 000 000	2 283 812	0.21	
BPCE SA-REG-S-SUB 5.125%/VAR 23-25.01.35*	EUR		4 700 000	4 700 000			
DNB BANK ASA-REG-S 3.625%/VAR 23-16.02.27*	EUR		4 500 000	2 500 000	1 905 755	0.18	
ENEL SPA-REG-S-SUB 6.375%/VAR 23-PRP*	EUR		2 400 000	2 400 000	2 347 250	0.22	
ENEL SPA-REG-S-SUB 6.625%/VAR 23-PRP*	EUR		1 700 000	500 000	1 169 504	0.11	
ERSTE&STEIERMAERKISCHE BANKA-REG-S 0.750%/VAR 21-06.07.28*	EUR	10 000 000	400 000	9 600 000	7 577 892	0.71	900 000
HSBC HOLDINGS PLC-REG-S 4.787%/VAR 23-10.03.32*	EUR		6 900 000	6 900 000			
INTESA SANPAOLO SPA-REG-S 5.000%/VAR 23-08.03.28*	EUR		7 600 000	3 800 000	3 671 121	0.35	
INVESTEC BANK PLC-REG-S 0.50000%/VAR 21-17.02.27*	EUR	4 500 000		4 500 000	3 827 539	0.36	
KBC GROEP NV-REG-S 2.875%/VAR 22-29.06.25*	EUR	4 500 000	4 500 000				
KBC GROEP NV-REG-S 4.375%/VAR 22-23.11.27*	EUR		2 600 000	700 000	1 900 000	1 833 783	0.17
LLOYDS BANKING GROUP PLC-REG-S 0.500%/VAR 19-12.11.25*	EUR	2 100 000		2 100 000	1 947 297	0.18	
LUMINOR BANK AS/ESTONIA-REG-S 0.539%/VAR 21-23.09.26*	EUR	1 000 000	700 000	1 700 000	1 470 430	0.14	
MBANK SA-REG-S 0.966%/VAR 21-21.09.27*	EUR	3 400 000	3 400 000				
SANTANDER UK GROUP HOLD PLC-REG-S 0.391%/VAR 20-28.02.25*	EUR	1 800 000	400 000	1 400 000	1 331 354	0.13	1 000 000
TOTAL SE-REG-S-SUB 1.750%/VAR 19-PRP*	EUR		4 500 000	4 500 000	4 255 373	0.40	
TOYOTA MOTOR FINANCE-REG-S 3M EURIBOR+34BP 23-31.08.25*	EUR		8 000 000	8 000 000	7 740 099	0.73	
<b>Total EUR</b>					<b>58 029 474</b>	<b>5.46</b>	
<b>GBP</b>							
CAIXABANK SA-REG-S 1.500%/VAR 21-03.12.26*	GBP	3 300 000		3 300 000	3 301 354	0.31	3 300 000
DNB BANK ASA-REG-S 1.375%/VAR 21-02.12.25*	GBP	1 000 000		1 000 000	1 055 952	0.10	1 000 000
DNB BANK ASA-REG-S 4.000%/VAR 22-17.08.27*	GBP	5 400 000		5 400 000	5 672 502	0.53	2 340 000
IMPERIAL BRANDS FINAN-REG-S 8.125%/RATING LINKED 08-15.03.24*	GBP		3 096 000	3 096 000	3 483 243	0.33	
<b>Total GBP</b>					<b>13 513 051</b>	<b>1.27</b>	
<b>USD</b>							
AXA SA-REG-S-SUB 5.125%/VAR 17-17.01.47*	USD	4 750 000		4 750 000	4 138 464	0.39	776 000
BANK OF AMERICA CORP 2.831%/VAR 20-24.01.51*	USD	1 400 000	1 400 000				
ING GROEP NV-REG-S-SUB 4.700%/VAR 18-22.03.28*	USD	1 600 000	1 600 000				
NATIONWIDE BUILDING SOCIETY 2.972%/VAR 22-16.02.28*	USD	6 100 000	2 000 000	4 100 000	3 354 450	0.32	261 000
<b>Total USD</b>					<b>7 492 914</b>	<b>0.70</b>	
<b>Total Medium term notes, floating rate</b>					<b>79 035 439</b>	<b>7.43</b>	
<b>Bonds, fixed rate</b>							
<b>EUR</b>							
ACEF HOLDING SCA-REG-S 0.75000% 21-14.06.28*	EUR	1 000 000	1 000 000				
ADIDAS AG-REG-S 3.00000% 22-21.11.25*	EUR		5 000 000	5 000 000			
BEVCO LUX SARL-REG-S 1.50000% 20-16.09.27*	EUR	1 500 000		1 500 000	1 305 228	0.12	
BOUYGUES SA-REG-S 4.62500% 22-07.06.32*	EUR		5 400 000	5 400 000			
DIGITAL EURO FINCO LLC-REG-S 2.62500% 16-15.04.24*	EUR		5 000 000	5 000 000	4 770 614	0.45	150 000
ESSITY AB-REG-S 0.25000% 21-08.02.31*	EUR	5 300 000	5 300 000				
FOMENTO ECONOMICO MEXICANO SAB DE CV 1.00000% 21-28.05.33*	EUR	2 800 000	2 800 000				
HIGHLAND HOLDINGS SARL 0.31800% 21-15.12.26*	EUR	3 400 000		3 400 000	2 928 030	0.28	



Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
LONZA FINANCE INTERNATIONAL NV-REG-S 3.87500% 23-25.05.33*	EUR		2 000 000	2 000 000				
MEDTRONIC GLOBAL HOLDINGS SCA 3.37500% 22-15.10.34*	EUR	3 500 000		3 500 000				
NASDAQ INC 4.50000% 23-15.02.32*	EUR		4 300 000	1 100 000	3 200 000	3 071 882	0.29	2 050 000
NETFLIX INC 4.62500% 18-15.05.29*	EUR		3 500 000		3 500 000	3 418 042	0.32	1 000 000
PHILIP MORRIS INTERNATIONAL INC 0.62500% 17-08.11.24*	EUR		3 200 000	400 000	2 800 000	2 611 860	0.25	
VERALTO CORP-REG-S 4.15000% 23-19.09.31*	EUR		4 500 000		4 500 000	4 292 411	0.40	
VF CORP 0.62500% 16-20.09.23*	EUR		1 500 000	1 500 000				
WOLTERS KLUWER NV-REG-S 3.75000% 23-03.04.31*	EUR		2 400 000	2 400 000				
WPC EURO BOND BV 2.12500% 18-15.04.27*	EUR	2 300 000		2 100 000	200 000	177 362	0.02	200 000
<b>Total EUR</b>						<b>22 575 430</b>	<b>2.12</b>	
<b>GBP</b>								
PEPSICO INC 3.20000% 22-22.07.29*	GBP	1 900 000		1 900 000				
PEPSICO INC 3.55000% 22-22.07.34*	GBP	1 800 000		1 800 000				
VERIZON COMMUNICATIONS INC 2.50000% 19-08.04.31*	GBP	2 000 000		2 000 000				
<b>Total GBP</b>							<b>0.00</b>	
<b>USD</b>								
DANONE SA-144A 2.58900% 16-02.11.23*	USD	2 574 000	2 000 000	4 000 000	574 000	523 648	0.05	
DEUTSCHE TELEKOM INTL FINANCE BV-REG-S 4.37500% 18-21.06.28*	USD	3 000 000		3 000 000				
DUKE ENERGY INDIANA LLC 3.25000% 19-01.10.49*	USD	2 400 000			2 400 000	1 394 488	0.13	
GILEAD SCIENCES INC 3.70000% 14-01.04.24*	USD		3 000 000		3 000 000	2 714 356	0.26	
KOMATSU FINANCE AMERICA INC-REG-S 5.49900% 22-06.10.27*	USD		1 900 000	1 900 000				
NEXTERA ENERGY 6.05100% 23-01.03.25*	USD		2 300 000		2 300 000	2 107 224	0.20	
NOVARTIS CAPITAL CORP 4.40000% 14-06.05.44*	USD	1 300 000			1 300 000	1 026 553	0.10	
PACIFICORP 3.30000% 20-15.03.51*	USD	1 850 000			1 850 000	1 008 631	0.09	
PACIFICORP 5.50000% 23-15.05.54*	USD		3 300 000		3 300 000	2 560 322	0.24	
SOUTHERN CALIFORNIA EDISON CO 4.87500% 19-01.03.49*	USD	3 850 000		1 700 000	2 150 000	1 606 924	0.15	
SPI AUSTRALIA ASSETS PTY LTD-REG-S STEP-UP/DOWN 12-09.04.23*	USD	1 500 000		1 500 000				
<b>Total USD</b>						<b>12 942 146</b>	<b>1.22</b>	
<b>Total Bonds, fixed rate</b>						<b>35 517 576</b>	<b>3.34</b>	
<b>Bonds, zero coupon</b>								
<b>EUR</b>								
BANK JULIUS BAER & CO AG-REG-S 0.00000% 21-25.06.24*	EUR	6 400 000		400 000	6 000 000	5 626 992	0.53	
<b>Total EUR</b>						<b>5 626 992</b>	<b>0.53</b>	
<b>Total Bonds, zero coupon</b>						<b>5 626 992</b>	<b>0.53</b>	
<b>Bonds, floating rate</b>								
<b>EUR</b>								
BP CAPITAL MARKETS PLC-REG-S 3.250%/VAR 20-PRP*	EUR		4 000 000		4 000 000	3 616 506	0.34	100 000
ZUERCHER KANTONALBANK-REG-S SUB 2.020%/VAR 22-13.04.28*	EUR	4 700 000		1 800 000	2 900 000	2 550 091	0.24	
ZUERCHER KANTONALBANK-REG-S 4.156%/VAR 23-08.06.29*	EUR		6 500 000		6 500 000	6 188 288	0.58	
<b>Total EUR</b>						<b>12 354 885</b>	<b>1.16</b>	
<b>Total Bonds, floating rate</b>						<b>12 354 885</b>	<b>1.16</b>	
<b>Treasury notes, fixed rate</b>								
<b>USD</b>								
AMERICA, UNITED STATES OF 4.00000% 22-15.11.52*	USD		4 000 000	4 000 000				
AMERICA, UNITED STATES OF 3.50000% 23-15.02.33*	USD		44 500 000	44 500 000				
AMERICA, UNITED STATES OF 3.62500% 23-31.03.28*	USD		5 000 000	5 000 000				
AMERICA, UNITED STATES OF 4.12500% 22-15.11.32*	USD		15 000 000	15 000 000				
<b>Total USD</b>							<b>0.00</b>	
<b>Total Treasury notes, fixed rate</b>							<b>0.00</b>	
<b>Total Securities traded on an exchange</b>						<b>807 813 436</b>	<b>75.94</b>	

## Securities traded on other regulated markets which are open to the public

### Notes, fixed rate

<b>JPY</b>								
STARBUCKS CORP 0.37200% 17-15.03.24*	JPY	250 000 000			250 000 000	1 532 405	0.14	
<b>Total JPY</b>						<b>1 532 405</b>	<b>0.14</b>	
<b>USD</b>								
7-ELEVEN INC-144A 2.50000% 21-10.02.41*	USD	4 800 000			4 800 000	2 686 081	0.25	
AIA GROUP LTD-144A 3.37500% 20-07.04.30*	USD	1 600 000			1 600 000	1 281 488	0.12	
ALCON FINANCE CORP-144A 3.80000% 19-23.09.49*	USD	2 000 000			2 000 000	1 296 646	0.12	
ALCON FINANCE CORP-144A 5.37500% 22-06.12.32*	USD		1 900 000		1 900 000	1 685 938	0.16	
ALCON FINANCE CORP-144A 5.75000% 22-06.12.52*	USD		1 300 000		1 300 000	1 130 760	0.11	
AP MOLLER - MAERSK A/S-144A 5.87500% 23-14.09.33*	USD		2 600 000		2 600 000	2 310 159	0.22	
BANQUE FEDERATIVE DU CRE MUTUEL SA-144A 4.75300% 22-13.07.27*	USD	3 400 000			3 400 000	2 977 991	0.28	
BANQUE FEDERATIVE DU CREDIT ML SA-REG-S 4.93500% 23-26.01.26*	USD		7 500 000	500 000	7 000 000	6 232 656	0.59	200 000
BANQUE FEDRATIVE DU CREDIT MUTEL SA-144A 5.89600% 23-13.07.26*	USD		5 600 000		5 600 000	5 094 600	0.48	
BAT CAPITAL CORP 7.75000% 22-19.10.32*	USD		1 600 000		1 600 000	1 546 066	0.15	
BLACKSTONE HOLDINGS FINANCE-144A 2.50000% 19-10.01.30*	USD	4 500 000		400 000	4 100 000	3 041 367	0.29	
BLACKSTONE PRIVATE CREDIT FUND 2.62500% 22-15.12.26*	USD	5 100 000		5 100 000				
BOSTON GAS CO-144A 6.11900% 23-20.07.53*	USD		3 100 000		3 100 000	2 677 250	0.25	
BRISTOL MYERS SQUIBB CO 4.55000% 20-20.02.48*	USD	3 222 000			3 222 000	2 459 766	0.23	
CARGILL INC-144A 4.87500% 22-10.10.25*	USD		3 500 000	3 500 000				
CITADEL LP-144A 5.37500% 17-17.01.23*	USD	6 500 000		6 500 000				
COLBUN SA-REG-S 3.15000% 20-06.03.30*	USD	1 100 000		1 100 000				
COMMONWEALTH BANK OF AUSTRALIA 5.07900% 23-10.01.25*	USD		3 800 000	400 000	3 400 000	3 091 618	0.29	
CONSTELLATION ENERGY GENERATION LLC 6.50000% 23-01.10.53*	USD		1 900 000		1 900 000	1 742 179	0.16	
CREDIT SUISSE AG/NEW YORK NY 4.75000% 22-09.08.24*	USD		5 065 000		5 065 000	4 567 614	0.43	
DAIMLER TRUCK FINANCE NORTH AMERIC-144A 5.40000% 23-20.09.28*	USD		3 200 000	2 000 000	1 200 000	1 077 352	0.10	150 000
DAIMLER TRUCKS FINANCE NORTH AMERI-144A 5.20000% 23-17.01.25*	USD		2 650 000		2 650 000	2 401 770	0.23	

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
DAIMLER TRUCKS FINAN NORTH AME LLC-144A 5.15000% 23-16.01.26*	USD	3 450 000	3 450 000				
DEUTSCHE TELEKOM INTL FINANCE BV-144A 3.60000% 17-19.01.27*	USD	3 250 000	3 250 000				
EASTERN GAS TRANSMISSION & STORAGE-144A 3.90000% 21-15.11.49*	USD	1 600 000	1 600 000				
EASTERN GAS TRANSMISSION & STORAGE INC 3.90000% 22-15.11.49*	USD	1 600 000		1 600 000	956 528	0.09	
EDP FINANCE BV-144A 1.71000% 20-24.01.28*	USD	8 500 000	400 000	8 100 000	6 248 616	0.59	300 000
HYUNDAI CAPITAL AMERICA-144A 1.25000% 20-18.09.23*	USD	6 800 000	6 800 000				
ING BANK NV-144A-SUB 5.80000% 13-25.09.23*	USD	3 400 000	3 400 000				
INTESA SANPAOLO SPA-144A 3.87500% 17-14.07.27*	USD	8 000 000		8 000 000	6 558 799	0.62	
INTESA SANPAOLO SPA-144A 6.62500% 23-20.06.33*	USD	2 800 000	2 800 000				
JAB HOLDINGS BV-144A 2.20000% 20-23.11.30*	USD	5 300 000		5 300 000	3 693 420	0.35	
KENVUE INC-144A 4.90000% 23-22.03.33*	USD	6 500 000		6 500 000	5 682 781	0.53	
KKR GROUP FINANCE CO VI LLC-144A 3.75000% 19-01.07.29*	USD	1 700 000	300 000	1 400 000	1 132 058	0.11	
KKR GROUP FINANCE CO VI LLC-REG-S 3.75000% 19-01.07.29*	USD	2 700 000		2 700 000	2 183 256	0.21	
KKR GROUP FINANCE CO VIII LLC-REG-S 3.50000% 20-25.08.50*	USD	1 900 000		1 900 000	1 084 239	0.10	
LEASEPLAN CORP NV-REG-S 2.87500% 19-24.10.24*	USD	3 400 000		3 400 000	2 992 207	0.28	800 000
MARS INC-144A 4.75000% 23-20.04.33*	USD	9 100 000		9 100 000	7 879 520	0.74	
MERCEDES-BENZ FINACE NORTH AMERICA-144A 4.80000% 23-30.03.28*	USD	5 100 000	2 800 000	2 300 000	2 038 255	0.19	
META PLATFORMS INC-144A 4.45000% 22-15.08.52*	USD	5 000 000	5 000 000				
NESTLE HOLDINGS INC-144A 3.62500% 18-24.09.28*	USD	4 500 000	400 000	4 100 000	3 505 953	0.33	
NEW YORK STATE ELECTRIC & GAS CORP-144A 2.15000% 21-01.10.31*	USD	3 000 000		3 000 000	2 045 640	0.19	
NEWCREST FINANCE PTY LTD-144A 4.20000% 20-13.05.50*	USD	2 900 000		2 900 000	1 954 354	0.18	
PARKER-HANNIFIN CORP 4.25000% 22-15.09.27*	USD	3 800 000	3 800 000				
PENSKE TRUCK LEASING/PTL FIN CORP-144A 6.05000% 23-01.08.28*	USD	4 400 000		4 400 000	3 974 628	0.37	
RABOBANK NEDERLAND NV-144A 3.87500% 18-26.09.23*	USD	3 300 000	3 300 000				
ROCHE HOLDINGS INC-144A 2.31400% 22-10.03.27*	USD	5 400 000	500 000	4 900 000	4 079 257	0.38	
SIEMENS FINANCIERINGSMAATSCH NV-144A 3.30000% 16-15.09.46*	USD	2 050 000		2 050 000	1 296 543	0.12	
SOCIETE GENERALE SA-SUB-144A 7.36700% 23-10.01.53*	USD	9 700 000	9 700 000				
SVENSKA HANDELSBANKEN AB-144A 3.95000% 22-10.06.27*	USD	6 000 000		6 000 000	5 145 974	0.48	6 000 000
UNITEDHEALTH GROUP INC 6.05000% 22-15.02.63*	USD	4 900 000	1 600 000	3 300 000	3 054 459	0.29	
VIATRIS INC 1.65000% 21-22.06.25*	USD	1 600 000	1 600 000				
WESTPAC NEW ZEALAND LTD-144A 4.90200% 23-15.02.28*	USD	5 600 000		5 600 000	4 942 748	0.46	
WILLIS NORTH AMERICA INC 4.50000% 18-15.09.28*	USD	2 000 000		2 000 000	1 715 758	0.16	
YARA INTERNATIONAL ASA-REG-S 7.37800% 22-14.11.32*	USD	2 100 000		2 100 000	2 000 555	0.19	
<b>Total USD</b>					<b>121 466 849</b>	<b>11.42</b>	
<b>Total Notes, fixed rate</b>					<b>122 999 254</b>	<b>11.56</b>	
<b>Notes, floating rate</b>							
<b>USD</b>							
AIB GROUP PLC-144A 6.608%/VAR 23-13.09.29*	USD	3 650 000		3 650 000	3 325 134	0.31	
AIB GROUP PLC-144A 7.583%/VAR 22-14.10.26*	USD	3 000 000		3 000 000	2 794 686	0.26	
BANK OF AMERICA CORP 6.204%/VAR 22-10.11.28*	USD	5 000 000	5 000 000				
HSBC HOLDINGS PLC 6.332%/VAR 23-09.03.44*	USD	6 800 000	6 800 000				
INTESA SANPAOLO SPA-144A 8.248%/VAR 22-21.11.33*	USD	2 200 000	2 200 000				
MORGAN STANLEY 6.342%/VAR 22-18.10.33*	USD	5 000 000	5 000 000				
PNC FINANCIAL SERVICES GROUP 5.068%/VAR 23-24.01.34*	USD	3 700 000	3 700 000				
SOCIETE GENERALE SA-REG-S O/N SOFR+105BP 22-21.01.26*	USD	10 000 000		10 000 000	9 088 520	0.85	1 200 000
STATE STREET CORP 3.152%/VAR 20-30.03.31*	USD	2 100 000		2 100 000	1 629 456	0.15	
STATE STREET CORP 5.751%/VAR 22-04.11.26*	USD	700 000	700 000		638 110	0.06	
SVENSKA HANDELSBANKEN AB-REG-S 1.418%/VAR 21-11.06.27*	USD	3 500 000	2 250 000	1 250 000	1 004 142	0.09	1 160 000
US BANCORP 5.850%/VAR 22-21.10.33*	USD	5 100 000	5 100 000				
<b>Total USD</b>					<b>18 480 048</b>	<b>1.74</b>	
<b>Total Notes, floating rate</b>					<b>18 480 048</b>	<b>1.74</b>	
<b>Medium term notes, fixed rate</b>							
<b>CAD</b>							
ALTAGAS LTD 4.40000% 14-15.03.24*	CAD	4 500 000		4 500 000	3 026 164	0.28	
<b>Total CAD</b>					<b>3 026 164</b>	<b>0.28</b>	
<b>USD</b>							
BANK OF MONTREAL 4.25000% 22-14.09.24*	USD	6 000 000	500 000	5 500 000	4 945 828	0.46	304 000
BPCE SA-144A-SUB 4.87500% 16-01.04.26*	USD	2 200 000		2 200 000	1 929 125	0.18	
METROPOLITAN LIFE GLOBAL FUND-144A 3.30000% 22-21.03.29*	USD	2 600 000		2 600 000	2 114 037	0.20	
METROPOLITAN LIFE GLOBAL FUNDING-144A 4.05000% 22-25.08.25*	USD	7 800 000	400 000	7 400 000	6 545 620	0.62	
NEW YORK LIFE GLOBAL FUNDING-144A 4.55000% 23-28.01.33*	USD	4 600 000		4 600 000	3 857 780	0.36	
<b>Total USD</b>					<b>19 392 389</b>	<b>1.82</b>	
<b>Total Medium term notes, fixed rate</b>					<b>22 418 553</b>	<b>2.11</b>	
<b>Bonds, fixed rate</b>							
<b>USD</b>							
MASSMUTUAL GLOBAL FUNDING II-144A 5.05000% 22-07.12.27*	USD	4 100 000	400 000	3 700 000	3 329 031	0.31	
PUBLIC SERVICE CO OF COLORADO 2.70000% 20-15.01.51*	USD	3 400 000		3 400 000	1 739 799	0.16	
<b>Total USD</b>					<b>5 068 830</b>	<b>0.48</b>	
<b>Total Bonds, fixed rate</b>					<b>5 068 830</b>	<b>0.48</b>	
<b>Bonds, floating rate</b>							
<b>USD</b>							
DNB BANK ASA-REG-S 5.896%/VAR 22-09.10.26*	USD	7 500 000		7 500 000	6 837 758	0.64	
<b>Total USD</b>					<b>6 837 758</b>	<b>0.64</b>	
<b>Total Bonds, floating rate</b>					<b>6 837 758</b>	<b>0.64</b>	
<b>Total Securities traded on other regulated markets which are open to the public</b>					<b>175 804 442</b>	<b>16.53</b>	

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
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## Securities traded neither on an exchange nor on a regulated market

### Notes, fixed rate

#### CAD

BANK OF NOVA SCOTIA 2.29000% 17-28.06.24**	CAD	3 500 000		3 500 000	2 313 807	0.22	
CANADIAN NATIONAL RAILWAY CO 3.00000% 19-08.02.29**	CAD	4 500 000		4 500 000	2 735 526	0.26	
<b>Total CAD</b>					<b>5 049 334</b>	<b>0.47</b>	

#### USD

ATHENE GLOBAL FUNDING-144A 2.51400% 22-08.03.24**	USD	7 000 000	300 000	6 700 000	6 020 547	0.57	
GLOBAL ATLANTIC FIN CO-144A 3.12500% 21-15.06.31**	USD	2 500 000		2 500 000	1 630 073	0.15	
NORTHERN NATURAL GAS CO DEL-144A 3.40000% 21-16.10.51**	USD	2 000 000		2 000 000	1 143 178	0.11	
NORTHERN STAR RESOURCES LTD-144A 6.12500% 23-11.04.33**	USD		5 100 000	5 100 000	4 343 416	0.41	200 000
ROYALTY PHARMA PLC 1.20000% 21-02.09.25**	USD	5 000 000		5 000 000	4 156 630	0.39	
<b>Total USD</b>					<b>17 293 843</b>	<b>1.63</b>	

### Total Notes, fixed rate

**22 343 177 2.10**

### Notes, floating rate

#### CAD

GOLDMAN SACHS GROUP INC/THE 2.01300%/VAR 21-28.03.29**	CAD	5 000 000		5 000 000	2 861 781	0.27	
<b>Total CAD</b>					<b>2 861 781</b>	<b>0.27</b>	

### Total Notes, floating rate

**2 861 781 0.27**

### Medium term notes, fixed rate

#### CAD

INTER PIPELINE LTD 2.73400% 17-18.04.24**	CAD	4 500 000		4 500 000	2 994 507	0.28	
TRANSCANADA PIPELINES LTD 4.35000% 22-12.05.26**	CAD	2 600 000		2 600 000	1 701 852	0.16	
<b>Total CAD</b>					<b>4 696 359</b>	<b>0.44</b>	

### Total Medium term notes, fixed rate

**4 696 359 0.44**

### Total Securities traded neither on an exchange nor on a regulated market

**29 901 317 2.81**

### Total securities and similar instruments

**1 013 519 195 95.28**

(thereof in lending

114 546 163 10.77)

Bank deposits at sight					59 625 498	5.61	
Derivative financial instruments					-20 483 612	-1.93	
Other assets					11 023 720	1.04	
<b>Total fund assets</b>					<b>1 063 684 801</b>	<b>100.00</b>	

Short-term bank liabilities					-24 844 824		
Other liabilities					-489 794		
<b>Net fund assets</b>					<b>1 038 350 183</b>		

### Valuation categories

	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	983 070 717	92.42
Investments valuation based on market-observed parameters	9 964 866	0.93
Investments valued with suitable valuation models taking account of the current market circumstances	-	-
<b>Total</b>	<b>993 035 583</b>	<b>93.35</b>

<sup>1</sup> Purchases include the following transactions: allotment from subscription / allotment from option rights / option rights / allotment of subscription rights from underlying stocks / bonus securities / change of corporate names / conversions / purchases / share exchange between companies / stock splits / stock dividends / optional dividends / transfers / transfer due to redenomination in euro / subscriptions in kind

<sup>2</sup> Sales include the following transactions: cancellation as a result of expiry / draws by lot / exercise of rights / options / repayments / reverse-splits / sales / share exchange between companies / transfers / transfer due to redenomination in euro / redemptions in kind

<sup>3</sup> Divergences in the totals may be attributed to rounding differences

\* valued at prices paid on the main market (art. 88 para. 1 CISA)

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

### Exposure-reducing derivatives open at the end of the period under review

Instrument	Number of contracts	Currency	Tied underlyings in bonds/shares in CHF	Variation margin in CHF	in % of total assets
<b>Futures on interest rate instruments/bonds</b>					
EURO-BUND FUTURE 07.12.23*	-215	EUR	-26 787 616	229 497	0.02
US ULTRA LONG BOND (CBT) FUTURE 19.12.23*	-75	USD	-8 143 149	170 810	0.02
			-34 930 765	400 307	0.04

## Exposure-increasing derivatives open at the end of the period under review

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on interest rate instruments/bonds</b>					
US 10YR TREASURY NOTE FUTURE 19.12.23*	465	USD	45 967 842	-463 010	-0.04
US 5YR TREASURY NOTE FUTURE 29.12.23*	590	USD	56 865 826	-462 332	-0.05
CAN 10YR BOND FUTURE 18.12.23*	10	CAD	779 001	-22 126	0.00
			103 612 669	-947 468	-0.09

## Exposure-increasing derivatives open at the end of the period under review

Instrument	Nominal	Currency	Tied underlyings in bonds/shares in CHF	Replacement value in CHF	in % of total assets
<b>Interest rate swaps/Credit Default Swaps</b>					
GS/ITRX EUROPE S40 V1 CDI PAY 1.00000% 23-20.12.28**	70 000 000	EUR	67 126 097	-672 018	-0.06
JP MORGAN/MARKIT CDX.NA.IG.41 CDI PAY 1.00000% 23-20.12.28**	100 000 000	USD	90 367 457	-1 112 543	-0.11
			157 493 554	-1 784 561	-0.17

Liquidity linked to open derivative financial instruments: CHF 103 612 669

## Derivatives on currencies open at the end of the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
<b>Forward exchange transactions**</b>						
USD	207 000 000	CHF	181 076 148	09.11.2023	-7 463 768	-0.70
USD	132 000 000	CHF	113 589 696	31.10.2023	-6 795 223	-0.64
CHF	8 670 335	USD	10 000 000	31.10.2023	449 735	0.04
EUR	23 000 000	CHF	21 913 710	30.10.2023	-322 708	-0.03
CAD	23 200 000	CHF	15 041 908	05.10.2023	-650 891	-0.06
GBP	31 800 000	CHF	35 255 197	07.11.2023	-122 235	-0.01
USD	212 000 000	CHF	191 218 488	25.10.2023	-2 212 678	-0.21
GBP	600 000	CHF	663 197	07.11.2023	-4 302	0.00
USD	170 000 000	CHF	154 545 130	30.10.2023	-513 227	-0.05
EUR	300 000 000	CHF	289 525 560	30.10.2023	-514 680	-0.05
JPY	415 000 000	CHF	2 547 073	30.10.2023	-1 913	0.00
					-18 151 890	-1.71

There may be differences in the way the figures mentioned above are rounded off.

\* valued at prices paid on the main market (art. 88 para. 1 CISA)

\*\* valuation based on market-observed parameters

## Transactions in exposure-reducing derivatives during the period under review

Instrument	Currency	Purchase/Contracts	Sale/Contracts
<b>Futures on interest rate instruments/bonds</b>			
EURO-BUND FUTURE 08.06.23	EUR	200	200
EURO-BOBL FUTURE 08.06.23	EUR	200	200
EURO-BUND FUTURE 08.12.22	EUR	430	370
EURO-BOBL FUTURE 08.12.22	EUR	400	0
EURO-BUND FUTURE 08.03.23	EUR	540	540
EURO-BOBL FUTURE 08.03.23	EUR	350	350
EURO-BUND FUTURE 07.09.23	EUR	165	165
EURO-BUND FUTURE 07.12.23	EUR	0	215
US LONG BOND FUTURE 20.12.22	USD	44	0
US ULTRA LONG BOND (CBT) FUTURE 20.12.22	USD	31	0
US 10YR TREASURY NOTE FUTURE 20.12.22	USD	245	245
US 5YR TREASURY NOTE FUTURE 30.12.22	USD	340	220
US ULTRA LONG BOND (CBT) FUTURE 22.03.23	USD	26	26
US 5YR TREASURY NOTE FUTURE 31.03.23	USD	20	20
US LONG BOND FUTURE 22.03.23	USD	9	9
US LONG BOND FUTURE 21.06.23	USD	119	119
US 10YR TREASURY NOTE FUTURE 21.06.23	USD	5	5
US ULTRA LONG BOND (CBT) FUTURE 19.12.23	USD	0	75

## Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/Contracts	Sale/Contracts
<b>Futures on interest rate instruments/bonds</b>			
EURO-BUND FUTURE 08.06.23	EUR	80	80
EURO-BUND FUTURE 08.12.22	EUR	10	10
EURO-BUND FUTURE 08.03.23	EUR	50	50
EURO-BOBL FUTURE 08.03.23	EUR	200	200
LONG GILT FUTURE 28.12.22	GBP	80	80
LONG GILT FUTURE 29.03.23	GBP	100	100
US LONG BOND FUTURE 20.12.22	USD	41	41
US 10YR TREASURY NOTE FUTURE 20.12.22	USD	395	530
US 5YR TREASURY NOTE FUTURE 30.12.22	USD	100	100
US ULTRA LONG BOND (CBT) FUTURE 22.03.23	USD	12	12
US 10YR TREASURY NOTE FUTURE 22.03.23	USD	1 355	1 355
US 2YR TREASURY NOTE FUTURE 31.03.23	USD	480	480
US 5YR TREASURY NOTE FUTURE 31.03.23	USD	390	390
US LONG BOND FUTURE 22.03.23	USD	277	277
US ULTRA LONG BOND (CBT) FUTURE 21.06.23	USD	12	12
US LONG BOND FUTURE 21.06.23	USD	221	221
US 10YR TREASURY NOTE FUTURE 21.06.23	USD	1 070	1 070
US 5YR TREASURY NOTE FUTURE 30.06.23	USD	1 080	1 080
US 5YR TREASURY NOTE FUTURE 29.09.23	USD	590	590
US 10YR TREASURY NOTE FUTURE 20.09.23	USD	1 555	1 555
US 10YR TREASURY NOTE FUTURE 19.12.23	USD	875	410
US 5YR TREASURY NOTE FUTURE 29.12.23	USD	590	0
CAN 10YR BOND FUTURE 18.12.23	CAD	10	0

Instrument	Currency	Nominal
<b>Interest rate swaps/Credit Default Swaps</b>		
GS/ATRX EUROPE S38 V1 CDI PAY 1.00000% 22-20.12.27	EUR	70 000 000
GS/ATRX EUROPE S38 V1 CDI PAY 1.00000% 22-20.12.27	EUR	70 000 000
JPM/MARKIT CDX.NA.IG 39 CDI PAY 1.00000% 23-20.12.27	USD	90 000 000
JPM/CDX.NA.IG 39 CDI PAY 1.00000% 23-20.12.27	USD	80 000 000
GS/ATRX EUROPE S39 V1 CDI PAY 1.00000% 23-20.06.28	EUR	70 000 000
JPM/MARKIT CDX.NA.IG. S40 V1 CDI PAY 1.00000% 23-20.06.28	USD	70 000 000
GS/ATRX EUROPE S40 V1 CDI PAY 1.00000% 23-20.12.28	EUR	70 000 000
JP MORGAN/MARKIT CDX.NA.IG.41 CDI PAY 1.00000% 23-20.12.28	USD	100 000 000

#### Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
CHF	9 699 766	EUR	10 000 000	12.10.2022
CHF	287 866	CAD	400 000	25.10.2022
EUR	10 000 000	CHF	9 697 791	26.10.2022
USD	10 000 000	CHF	9 892 330	26.10.2022
CHF	675 901	EUR	700 000	26.10.2022
CHF	4 966 454	USD	5 000 000	26.10.2022
CHF	3 008 557	USD	3 000 000	26.10.2022
CHF	1 475 361	EUR	1 500 000	26.10.2022
CHF	3 006 246	USD	3 000 000	26.10.2022
USD	200 000 000	CHF	200 241 000	04.11.2022
USD	169 000 000	CHF	169 280 540	04.11.2022
USD	6 000 000	CHF	6 008 126	04.11.2022
USD	191 000 000	CHF	191 394 033	17.11.2022
CHF	4 021 010	USD	4 000 000	17.11.2022
CHF	176 904 300	USD	187 000 000	17.11.2022
CHF	2 963 883	EUR	3 000 000	23.11.2022
CHF	217 401	GBP	200 000	28.11.2022
EUR	220 000 000	CHF	216 183 220	28.11.2022
EUR	1 000 000	CHF	989 287	28.11.2022
GBP	1 300 000	CHF	1 468 407	28.11.2022
EUR	2 000 000	CHF	1 960 386	28.11.2022
CHF	2 836 418	GBP	2 500 000	28.11.2022
EUR	4 000 000	CHF	3 951 080	28.11.2022
USD	200 000 000	CHF	198 933 600	05.12.2022
USD	176 000 000	CHF	175 206 768	05.12.2022
USD	8 000 000	CHF	7 892 294	05.12.2022
USD	12 000 000	CHF	11 288 862	05.12.2022
CHF	3 808 302	USD	4 000 000	05.12.2022
USD	10 000 000	CHF	9 483 854	05.12.2022
USD	11 000 000	CHF	10 431 926	05.12.2022
USD	190 000 000	CHF	179 197 816	16.12.2022
USD	200 000 000	CHF	188 455 740	19.12.2022
USD	240 000 000	CHF	225 636 960	19.12.2022
USD	7 000 000	CHF	6 565 894	19.12.2022
USD	20 000 000	CHF	18 672 008	19.12.2022
EUR	10 500 000	CHF	10 338 909	19.12.2022
USD	15 200 000	CHF	14 083 849	19.12.2022
CHF	184 859 200	USD	200 000 000	19.12.2022
USD	200 000 000	CHF	184 775 800	23.12.2022
EUR	11 000 000	CHF	10 822 561	27.12.2022
EUR	10 000 000	CHF	9 853 260	27.12.2022
EUR	3 000 000	CHF	2 951 949	27.12.2022
EUR	21 000 000	CHF	20 650 340	27.12.2022
EUR	9 800 000	CHF	9 678 683	27.12.2022
EUR	15 000 000	CHF	14 785 592	27.12.2022
USD	150 000 000	CHF	139 360 350	27.12.2022
USD	132 000 000	CHF	122 385 912	27.12.2022
EUR	231 000 000	CHF	226 412 987	28.12.2022
CHF	1 973 478	EUR	2 000 000	28.12.2022
CAD	19 600 000	CHF	14 234 716	05.01.2023
CAD	2 900 000	CHF	2 105 667	05.01.2023
CAD	900 000	CHF	622 393	05.01.2023
USD	190 000 000	CHF	175 512 690	17.01.2023
USD	4 000 000	CHF	3 721 792	17.01.2023
CHF	5 619 894	USD	6 000 000	17.01.2023
USD	1 000 000	CHF	925 129	23.01.2023
USD	200 000 000	CHF	184 402 000	23.01.2023
USD	140 000 000	CHF	129 322 200	27.01.2023
EUR	66 000 000	CHF	64 954 362	27.01.2023
USD	142 000 000	CHF	131 330 546	27.01.2023
CHF	196 676	EUR	200 000	27.01.2023
USD	10 000 000	CHF	9 327 180	27.01.2023
EUR	4 000 000	CHF	4 023 507	27.01.2023
USD	11 000 000	CHF	10 015 896	27.01.2023
JPY	415 000 000	CHF	2 834 658	30.01.2023
GBP	26 500 000	CHF	30 078 269	30.01.2023
GBP	4 000 000	CHF	4 568 760	30.01.2023
CHF	67 834	GBP	60 000	30.01.2023
CHF	335 979	GBP	300 000	30.01.2023
GBP	4 100 000	CHF	4 571 331	30.01.2023
GBP	4 000 000	CHF	4 519 084	30.01.2023
USD	170 000 000	CHF	156 969 687	17.02.2023
CHF	15 527 970	USD	17 000 000	17.02.2023
USD	3 000 000	CHF	2 766 813	17.02.2023
EUR	10 000 000	CHF	9 843 742	21.02.2023
EUR	7 000 000	CHF	6 955 801	21.02.2023
USD	206 000 000	CHF	188 219 069	23.02.2023
USD	8 000 000	CHF	7 362 808	23.02.2023
USD	6 000 000	CHF	5 537 463	23.02.2023
USD	17 000 000	CHF	15 673 320	23.02.2023
CHF	6 466 909	USD	7 000 000	23.02.2023
USD	200 000 000	CHF	183 555 740	27.02.2023
USD	111 000 000	CHF	101 877 909	27.02.2023
USD	6 000 000	CHF	5 513 888	27.02.2023
CHF	185 281 800	USD	200 000 000	27.02.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
EUR	229 000 000	CHF	226 087 349	28.02.2023
EUR	4 000 000	CHF	4 007 220	28.02.2023
CHF	1 501 490	EUR	1 500 000	08.03.2023
CHF	4 707 434	USD	5 000 000	09.03.2023
USD	152 000 000	CHF	140 103 720	17.03.2023
JPY	415 000 000	CHF	2 933 784	30.03.2023
GBP	38 500 000	CHF	43 594 682	30.03.2023
EUR	234 500 000	CHF	231 774 641	31.03.2023
EUR	3 000 000	CHF	2 942 499	31.03.2023
USD	130 000 000	CHF	119 973 035	31.03.2023
USD	2 000 000	CHF	1 856 638	31.03.2023
EUR	6 000 000	CHF	5 915 106	31.03.2023
CAD	23 300 000	CHF	15 809 749	05.04.2023
EUR	1 800 000	CHF	1 790 412	05.04.2023
USD	17 000 000	CHF	15 674 170	05.04.2023
CHF	3 622 892	USD	4 000 000	11.04.2023
USD	230 000 000	CHF	211 276 321	24.04.2023
USD	194 000 000	CHF	178 671 090	24.04.2023
USD	5 000 000	CHF	4 555 255	24.04.2023
USD	23 000 000	CHF	21 083 589	24.04.2023
USD	11 000 000	CHF	9 904 131	24.04.2023
USD	4 000 000	CHF	3 617 688	24.04.2023
CHF	3 584 234	USD	4 000 000	24.04.2023
EUR	70 000 000	CHF	69 867 728	27.04.2023
USD	122 000 000	CHF	113 178 387	27.04.2023
USD	6 000 000	CHF	5 415 679	27.04.2023
USD	6 000 000	CHF	5 369 036	27.04.2023
CHF	8 815 226	EUR	9 000 000	27.04.2023
USD	10 000 000	CHF	8 937 090	27.04.2023
USD	215 000 000	CHF	192 194 735	08.05.2023
USD	250 000 000	CHF	223 329 000	24.05.2023
USD	6 000 000	CHF	5 321 229	24.05.2023
JPY	415 000 000	CHF	2 912 478	30.05.2023
GBP	37 300 000	CHF	41 893 197	30.05.2023
USD	150 000 000	CHF	132 724 650	30.05.2023
EUR	50 000 000	CHF	48 857 400	30.05.2023
GBP	3 000 000	CHF	3 313 742	30.05.2023
USD	10 000 000	CHF	8 980 204	30.05.2023
GBP	700 000	CHF	781 656	30.05.2023
CHF	2 691 939	JPY	415 000 000	30.05.2023
CHF	38 823 600	EUR	40 000 000	30.05.2023
USD	123 000 000	CHF	112 147 218	31.05.2023
EUR	244 000 000	CHF	242 672 518	31.05.2023
USD	6 000 000	CHF	5 334 097	31.05.2023
USD	5 000 000	CHF	4 428 430	31.05.2023
CHF	1 778 887	USD	2 000 000	31.05.2023
CHF	242 687 500	EUR	250 000 000	31.05.2023
CAD	23 600 000	CHF	15 973 400	05.06.2023
USD	125 000 000	CHF	112 659 875	30.06.2023
EUR	5 000 000	CHF	4 878 135	14.07.2023
EUR	6 000 000	CHF	5 873 672	14.07.2023
CHF	1 754 015	EUR	1 800 000	14.07.2023
USD	115 000 000	CHF	102 606 910	31.07.2023
CHF	7 999 625	USD	9 000 000	31.07.2023
CHF	341 805	GBP	300 000	31.07.2023
EUR	4 000 000	CHF	3 873 284	31.07.2023
USD	6 000 000	CHF	5 281 735	31.07.2023
USD	15 000 000	CHF	12 864 881	31.07.2023
EUR	7 000 000	CHF	6 734 028	31.07.2023
EUR	5 000 000	CHF	4 798 460	31.07.2023
USD	250 000 000	CHF	221 484 450	24.08.2023
USD	7 000 000	CHF	6 114 732	24.08.2023
CHF	1 751 731	USD	2 000 000	24.08.2023
USD	160 000 000	CHF	143 332 960	30.08.2023
JPY	412 000 000	CHF	2 683 750	30.08.2023
GBP	40 600 000	CHF	45 021 486	30.08.2023
EUR	41 000 000	CHF	39 592 204	30.08.2023
CHF	4 374 490	USD	5 000 000	30.08.2023
EUR	250 000 000	CHF	241 465 250	31.08.2023
EUR	17 000 000	CHF	16 201 986	31.08.2023
EUR	3 000 000	CHF	2 885 013	31.08.2023
CHF	2 875 071	EUR	3 000 000	31.08.2023
EUR	13 000 000	CHF	12 571 542	05.09.2023
CAD	23 400 000	CHF	15 592 836	05.09.2023
CHF	19 187 000	EUR	20 000 000	05.09.2023
CHF	9 645 283	GBP	8 500 000	07.09.2023
GBP	40 000 000	CHF	44 517 720	07.09.2023
EUR	10 000 000	CHF	9 623 502	14.09.2023
EUR	21 000 000	CHF	20 135 707	14.09.2023
USD	244 000 000	CHF	213 890 156	25.09.2023
JPY	416 000 000	CHF	2 511 634	29.09.2023
USD	153 000 000	CHF	134 905 348	29.09.2023
EUR	275 000 000	CHF	262 223 143	29.09.2023
USD	20 000 000	CHF	17 818 160	29.09.2023
EUR	18 000 000	CHF	17 235 473	29.09.2023
EUR	3 000 000	CHF	2 868 028	29.09.2023
CHF	155 058 190	USD	170 000 000	29.09.2023
CHF	290 111 400	EUR	300 000 000	29.09.2023
CHF	2 542 843	JPY	415 000 000	29.09.2023
CAD	23 200 000	CHF	15 041 908	05.10.2023
USD	212 000 000	CHF	191 218 488	25.10.2023
EUR	23 000 000	CHF	21 913 710	30.10.2023
USD	170 000 000	CHF	154 545 130	30.10.2023
EUR	300 000 000	CHF	289 525 560	30.10.2023
JPY	415 000 000	CHF	2 547 073	30.10.2023
USD	132 000 000	CHF	113 589 696	31.10.2023
CHF	8 670 335	USD	10 000 000	31.10.2023
GBP	31 800 000	CHF	35 255 197	07.11.2023
GBP	600 000	CHF	663 197	07.11.2023
USD	207 000 000	CHF	181 076 148	09.11.2023

## Supplementary information

### Derivative financial instruments

Risk assessment process Commitment approach I:  
Art. 34 CISO-FINMA

Position	amount in CHF	In % of the fund's net asset
Total exposure-increasing positions	112 760 669.49	10.86%
Total exposure-reducing positions	1 222 782 655.06	117.76%

### Repurchase agreements

The fund management company does not engage in securities repurchase agreements for the account of the sub-funds.

### Remuneration of the Fund Management

Management fee

- Effective management fee charged:
  - Class I-A1: 0.143625% p.a.;\*
  - Class I-A2: 0.523625% p.a.;\*
- Maximum management fee charged in accordance with the fund contract:
  - Class I-A1: 0.35% p.a.;
  - Class I-A2: 0.65% p.a.;
- Effective custodian bank commission charged for all classes: 0.006375% p.a.;\*\*
- Maximum custodian bank commission charged in accordance with the fund contract for all classes: 0.20% p.a.;

\* until 30.06.2023:  
Class I-A1: 0.1425%; since 01.07.2023: 0.143625%  
Class I-A2: 0.5225%; since 01.07.2023: 0.523625%

\*\* until 30.06.2023: 0.0075%; since 01.07.2023: 0.006375%

### Commission sharing agreements and soft commissions

The fund management company has not concluded any commission sharing agreements.

The fund management company has not entered into any agreements regarding soft commissions.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the Asset Management Association Switzerland (AMAS) "Guidelines on the calculation and disclosure of the Total Expense Ratio (TER) of collective investment schemes" in the current version and expresses the sum of all costs and commissions charged on an ongoing basis to the net assets (operating expenses) taken retrospectively as a percentage of the net assets.

TER for the last 12 months:

Class I-A1:	0.15%
Class I-A2:	0.53%

### Issue and redemption price

If the sum of subscriptions and redemptions of units of a sub-fund results in a net asset inflow or outflow on a valuation day, the net asset value of the sub-fund is increased or reduced (swinging single pricing). The maximum adjustment amounts to 2% of the net asset value. Ancillary costs (bid/ask spreads, standard brokerage fees, commissions, taxes and duties etc.) are taken into account as well as the costs for reviewing and upholding quality standards for physical investments, which arise from the investment of the amount paid in or the sale of a portion of investments corresponding to the redeemed unit. The adjustment shall entail an increase of the net asset value if the net movement results in an increase in the number of units in the investment fund. The adjustment results in a decrease in the net asset value if the net movement results in a decrease in the number of units in the investment fund. These incidental charges are not taken into account if the fund management company permits the credit or debit of assets instead of payment in cash as per § 19.8 as well as in the case of switches between unit classes within the sub-fund. The net asset value calculated using swinging single pricing is thus a modified net asset value.

The fund management company generally takes average incidental charges into account. When adjusting the net asset value, however, it may also take into account the actual amount of the incidental charges, provided this appears appropriate at the discretion of the fund management company taking into account the relevant circumstances (e.g. amount, general market situation, specific market situation for the asset class concerned). In such a case, the adjustment may be higher or lower than the average incidental charges.

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.

### Exchange rates

CAD 1 = CHF	0.676627	JPY 1 = CHF	0.006130
EUR 1 = CHF	0.968545	USD 1 = CHF	0.914800
GBP 1 = CHF	1.116559		

# Swiss Life iFunds (CH) Bond Swiss Francs Domestic (CHF)

Category Other Funds for Traditional Investments

## Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		994 394 625.65	688 286 747.05	650 507 865.24
<b>Class I-A1</b>	<b>CH0023989764</b>			
Net asset value per unit in CHF		1 003.42	971.07	1 122.17
Issue and redemption price per unit in CHF <sup>1</sup>		1 008.24	971.07	-
Number of units outstanding		925 082.2360	659 891.1700	550 872.0000
<b>Class I-A2</b>	<b>CH0324001053</b>			
Net asset value per unit in CHF		879.23	850.79	983.21
Issue and redemption price per unit in CHF <sup>1</sup>		883.45	850.79	-
Number of units outstanding		75 238.0000	55 814.0000	32 886.0000

<sup>1</sup> see Supplementary information

## Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	4.0%	-13.0%	-1.0%
Class I-A2	CHF	3.8%	-13.1%	-1.2%
Reference index:				
Swiss Bond Index Domestic AAA – BBB	CHF	3.0%	-12.2%	-1.6%

Historical performance is no indicator of current or future performance.

The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.

## Report of the Portfolio Manager (unaudited)

The 2022/2023 financial year was characterised by very volatile interest rates in the first six months. For example, the 10-year Swiss Confederation bond fluctuated between 1.0% and 1.6%. In the second half of the financial year, the volatility of the interest rate changes decreased, but the yield fell below 0.9% before interest rates rose again to approx. 1.1%. While the main reasons for the interest rate movements were initially to be found in the expectations of further interest rate hikes by the central banks due to increased inflation, from March 2023 the turbulence in the Swiss and American banking sectors mainly determined further market activity. It was only as a result of state intervention that the situation in the banking sector calmed down and the issue of inflation returned to the forefront of investors' attention. The Swiss National Bank (SNB) raised the key interest rate to 1.75% during the financial year. Despite these market movements, the absolute performance of the investment group was strongly positive, and an excess return was achieved compared to the benchmark, mainly due to the overweight in certain sectors that benefited from the decreasing credit risk. The yield curve positioning also contributed positively to the relative return.

## Structure of the securities portfolio (unaudited)

Breakdown by risk domicile in % of total assets	
Switzerland	94.11
Global	2.02
United States of America	1.58
Liechtenstein	0.49
Supranationals	0.43
<b>Total</b>	<b>98.63</b>

There may be differences in the way the percentages mentioned above are rounded off.



## Statement of assets

	30.9.2023	30.9.2022
	CHF	CHF
<b>Market values</b>		
Bank deposits		
– at sight	7 470 331.79	32 969 486.73
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	963 994 255.94	663 190 180.06
– Units of other collective investment schemes	20 122 000.00	0.00
Derivative financial instruments	12 989.63	557 860.52
Other assets	6 192 597.45	2 953 961.69
<b>Total fund assets</b>	<b>997 792 174.81</b>	<b>699 671 489.00</b>
Short-term bank liabilities	-3 171 465.27	-11 212 298.44
Other liabilities	-226 083.89	-172 443.51
<b>Net fund assets</b>	<b>994 394 625.65</b>	<b>688 286 747.05</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
<b>Income</b>		
Income from bank assets	303 103.34	474.55
Negative interest	-46 888.99	-14 999.03
Income from money market instruments	102 610.00	0.00
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	7 377 806.17	3 656 942.51
Offset payments from securities lending	961 120.08	477 072.39
Income from securities lending	150 305.88	100 802.06
Purchase of current net income on issue of units	1 390 775.05	784 762.33
<b>Total income</b>	<b>10 238 831.53</b>	<b>5 005 054.81</b>
<b>Expenses</b>		
Interest payable	-8 923.99	-15 313.59 <sup>1</sup>
Commission remuneration of the Fund Management in accordance with the Fund Regulations Class I-A1	-580 636.03	-449 222.91
Commission remuneration of the Fund Management in accordance with the Fund Regulations Class I-A2	-150 222.56	-81 232.41
Regulatory commission payments to the custodian bank	-61 292.29	-48 792.25
Other expenses	-288.00	-288.00
Payment of current net income on redemption of units	-375 403.63	-291 276.17
<b>Total expenses</b>	<b>-1 176 766.50</b>	<b>-886 125.33</b>
<b>Net income</b>	<b>9 062 065.03</b>	<b>4 118 929.48</b>
Realized capital gains and losses	-4 821 732.63	3 052 914.48
<b>Realized result</b>	<b>4 240 332.40</b>	<b>7 171 843.96</b>
Unrealized capital gains and losses	28 926 266.79	-98 868 226.11
<b>Total result</b>	<b>33 166 599.19</b>	<b>-91 696 382.15</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	9 062 065.03	4 118 929.48
Balance carried forward from previous year	21 518.59	21 499.87
<b>Available for distribution</b>	<b>9 083 583.62</b>	<b>4 140 429.35</b>
Result earmarked for distribution to the investor	-9 042 295.78	-4 118 910.76
<b>Balance carried forward</b>	<b>41 287.84</b>	<b>21 518.59</b>

<sup>1</sup> Interest payable as at 30 September 2022 includes a correction of CHF 14 234.60 to the previous year's interest expense

## Changes in net fund assets

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	688 286 747.05	650 507 865.24
Ord. annual distribution	-4 238 860.26	-3 704 885.65
Balance of unit movements	277 180 139.67	133 180 149.61
Total result	33 166 599.19	-91 696 382.15
<b>Net fund assets at the end of the reporting period</b>	<b>994 394 625.65</b>	<b>688 286 747.05</b>

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	Number	Number
<b>Class I-A1</b>		
Situation at the beginning of the financial year	659 891.1700	550 872.0000
Units issued	321 610.0660	219 156.3510
Units redeemed	-56 419.0000	-110 137.1810
<b>Situation at the end of the period</b>	<b>925 082.2360</b>	<b>659 891.1700</b>
Difference between units issued and units redeemed	265 191.0660	109 019.1700
<b>Class I-A2</b>		
Situation at the beginning of the financial year	55 814.0000	32 886.0000
Units issued	46 088.0000	37 534.0000
Units redeemed	-26 664.0000	-14 606.0000
<b>Situation at the end of the period</b>	<b>75 238.0000</b>	<b>55 814.0000</b>
Difference between units issued and units redeemed	19 424.0000	22 928.0000

## Distribution for 2022/2023

### Class I-A1

(ex-date 16.1.2024)

<b>Accrued income per unit</b>	<b>CHF</b>	<b>9.2922</b>
<b>Gross</b>	<b>CHF</b>	<b>9.2500</b>
Less federal withholding tax	CHF	-3.2375
<b>Net per unit (payable from 18.1.2024)</b>	<b>CHF</b>	<b>6.0125</b>

### Class I-A2

(ex-date 16.1.2024)

<b>Accrued income per unit</b>	<b>CHF</b>	<b>6.4798</b>
<b>Gross</b>	<b>CHF</b>	<b>6.4500</b>
Less federal withholding tax	CHF	-2.2575
<b>Net per unit (payable from 18.1.2024)</b>	<b>CHF</b>	<b>4.1925</b>

## Inventory of Fund assets

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>							
<b>Asset Backed Securities, fixed rate</b>							
<b>CHF</b>							
AUTO LEASE-NOW 2023-1 AG-REG-S STEP-UP/DOWN 23-23.02.32*	CHF	3 000 000		3 000 000	3 006 548	0.30	
SWISS AUTO LEASE GMBH-REG-S STEP-UP 20-23.03.30*	CHF	4 000 000		4 000 000	3 950 737	0.40	
SWISSCARD AECS GMBH-REG-S 1.07250% 22-15.06.27*	CHF	3 000 000		3 000 000	2 923 230	0.29	
<b>Total CHF</b>					<b>9 880 515</b>	<b>0.99</b>	
<b>Total Asset Backed Securities, fixed rate</b>					<b>9 880 515</b>	<b>0.99</b>	
<b>Asset Backed Securities, floating rate</b>							
<b>CHF</b>							
FIRST SWISS MOBILITY AG-REG-S STEP-UP 20-15.02.29*	CHF	2 000 000	2 000 000				
<b>Total CHF</b>						<b>0.00</b>	
<b>Total Asset Backed Securities, floating rate</b>						<b>0.00</b>	
<b>Notes, fixed rate</b>							
<b>CHF</b>							
AARGAUISCHE KANTONALBANK 0.87500% 15-23.01.30*	CHF	1 500 000		1 500 000	1 413 000	0.14	
ABB LTD 2.11250% 23-22.09.33*	CHF		4 000 000	4 000 000	3 982 000	0.40	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 0.95000% 21-25.03.31*	CHF	2 000 000		2 000 000	1 788 000	0.18	
AKEB AG FUER KERNENERGIE BETEILIG-REG-S 1.45000% 20-23.07.27*	CHF	1 500 000	1 500 000				
AKEB AG FUER KERNENERGIE BETEN-REG-S 3.10000% 22-19.12.25*	CHF		3 000 000	3 000 000	3 033 000	0.30	80 000
ALLREAL HOLDING AG-REG-S 0.40000% 19-26.09.29*	CHF	1 000 000		1 000 000	882 500	0.09	605 000
ALPIQ HOLDING AG-REG-S 1.62500% 22-30.05.25*	CHF	1 500 000		1 500 000	1 480 500	0.15	
AMAG LEASING AG-REG-S 3.08500% 23-10.02.28*	CHF		1 500 000	1 500 000			
AMAG LEASING AG-REG-S 3.01250% 23-04.09.29*	CHF		1 500 000	1 500 000	1 505 250	0.15	
AXPO HOLDING AG-REG-S 0.62500% 22-04.02.27*	CHF	3 000 000		3 000 000	2 835 000	0.28	
AXPO HOLDING AG-REG-S 2.00000% 22-15.09.26*	CHF	1 500 000	1 500 000				
AXPO HOLDING AG-REG-S 2.50000% 22-15.03.29*	CHF	1 500 000		1 500 000	1 490 250	0.15	1 165 000
AXPO HOLDING AG-REG-S 2.50000% 23-22.09.26*	CHF		3 000 000	3 000 000	3 010 500	0.30	
BASLER KANTONALBANK 1.75000% 22-21.09.29*	CHF	3 000 000		3 000 000	2 985 000	0.30	
BASLER KANTONALBANK 1.75000% 23-04.04.25*	CHF		3 000 000	3 000 000	2 992 500	0.30	
BERNER KANTONALBANK AG-REG-S-SUB 0.85000% 22-21.01.32*	CHF	1 500 000		1 500 000	1 281 000	0.13	
CEMBRA MONEY BANK AG-REG-S 1.18330% 22-27.11.25*	CHF	900 000	900 000				
CEMBRA MONEY BANK LTD-REG-S 2.66500% 23-28.06.30*	CHF		2 200 000	2 200 000	2 220 900	0.22	
CLARIANT AG-REG-S 2.71700% 22-24.09.27*	CHF	1 500 000	1 500 000				
EMMI FINANZ AG-REG-S 2.00000% 23-22.09.28*	CHF		2 500 000	2 500 000	2 506 250	0.25	
FERRING HOLDING SA-REG-S 2.70000% 23-21.04.27*	CHF		2 000 000	2 000 000	2 008 000	0.20	130 000
FREIBURGER KANTONALBANK 1.90000% 23-08.09.26*	CHF		5 000 000	5 000 000	5 007 500	0.50	
GLARNER KANTONALBANK-REG-S-SUB 1.00000% 21-28.07.31*	CHF	1 275 000		1 275 000	1 139 213	0.11	
GROUPE E SA-REG-S 2.55000% 22-30.09.32*	CHF	3 000 000		3 000 000	3 034 500	0.30	
KANTONSSPITAL BASELSTADT 1.70000% 22-24.06.32*	CHF	1 000 000		1 000 000	951 500	0.10	
KANTONSSPITAL ST GALLEN-REG-S 2.40000% 23-06.09.33*	CHF		2 000 000	2 000 000	2 024 000	0.20	
KERNKRAFTWERK GOESGEN-DAENIKEN-REG-S 0.41000% 21-21.09.29*	CHF	2 300 000		2 300 000	1 997 550	0.20	85 000
KERNKRAFTWERK LEIBSTADT AG-REG-S 2.00000% 22-15.06.27*	CHF	3 000 000		3 000 000	2 946 000	0.30	
LAUSANNE, CITY OF-REG-S 0.60000% 20-30.11.56*	CHF	800 000		800 000	538 232	0.05	
LONZA SWISS FINANCE AG-REG-S 0.35000% 20-22.09.26*	CHF	1 300 000	1 300 000				
LUGANO, CITY OF-REG-S 1.62500% 23-01.02.29*	CHF		1 500 000	1 500 000	1 486 500	0.15	
LUZERNER KANTONALBANK-REG-S 2.12500% 11-04.10.41*	CHF	1 000 000		1 000 000	1 025 500	0.10	
MOBIMO HOLDING AG-REG-S 2.62500% 23-25.05.29*	CHF		2 000 000	2 000 000	2 020 000	0.20	465 000
NESTLE LTD 2.62500% 22-08.11.35*	CHF	1 500 000	1 500 000				
NESTLE SA 2.25000% 22-08.11.29*	CHF	1 500 000	1 500 000				
NESTLE SA-REG-S 2.00000% 23-28.06.33*	CHF		6 500 000	6 500 000	6 565 000	0.66	
NESTLE SA-REG-S 2.12500% 22-15.07.30*	CHF		3 000 000	3 000 000	3 057 000	0.31	
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 2.62500% 23-14.02.31*	CHF		15 770 000	15 770 000			
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 2.00000% 23-02.04.38*	CHF		10 000 000	10 000 000			
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 2.25000% 23-05.07.52*	CHF		3 000 000	3 000 000			
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.37500% 12-20.09.29*	CHF	500 000		500 000	489 000	0.05	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-21.01.30*	CHF	1 500 000		1 500 000	1 376 550	0.14	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.62500% 18-09.10.28*	CHF	3 000 000		3 000 000	2 839 500	0.28	
PFANDBRIEFBANK SCHWEIZERI HYPO INST-REG-S 0.12500% 20-14.10.33*	CHF	3 000 000		3 000 000	2 534 700	0.25	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.50000% 23-22.12.42*	CHF		2 500 000	2 500 000			
PFANDBRIEFBANK SCHZ HYPO INST-REG-S 0.37500% 18-10.07.28*	CHF	3 600 000		3 600 000	3 375 000	0.34	
PFANDBRIEFZENTR SCHWEIZ KAN BAN-REG-S 1.75000% 13-25.02.26*	CHF	900 000		900 000	899 370	0.09	
PSP SWISS PROPRTY-REG-S 2.25000% 23-02.10.28*	CHF		3 000 000	3 000 000	3 006 000	0.30	365 000
REPOWER AG-REG-S 2.55000% 22-09.12.24*	CHF		2 400 000	2 400 000	2 410 560	0.24	
RHAETISCHE BAHN AG RHB-REG-S 1.55000% 22-14.12.38*	CHF		2 250 000	2 250 000	2 192 625	0.22	
ROCHE KAPITALMARKT AG-REG-S 0.50000% 22-25.02.27*	CHF	1 000 000		1 000 000			
ROCHE KAPITALMARKT AG-REG-S 1.50000% 22-23.06.26*	CHF	1 500 000	1 500 000				
ROCHE KAPITALMARKT AG-REG-S 2.00000% 22-23.09.32*	CHF	1 500 000		1 500 000	1 513 500	0.15	
SFS GROUP AG-REG-S 1.45000% 22-08.06.27*	CHF	800 000		800 000	781 600	0.08	
SIKA AG 2.25000% 23-13.04.26*	CHF		2 000 000	2 000 000	2 017 000	0.20	
SIKA AG 2.25000% 23-13.04.29*	CHF		2 000 000	2 000 000	2 021 000	0.20	
SULZER AG 0.87500% 20-18.11.27*	CHF	3 000 000		2 000 000	940 500	0.09	810 000
SULZER AG-REG-S 0.80000% 20-23.09.25*	CHF	1 200 000		1 200 000			
SWISS LIFE HOLDING AG-REG-S 2.25880% 23-26.07.28*	CHF		600 000	600 000			
SWISS LIFE HOLDING AG-REG-S 2.61000% 23-26.01.32*	CHF		600 000	600 000			
SWISSGRID AG-REG-S 1.90000% 23-30.06.26*	CHF		1 000 000	1 000 000	1 002 500	0.10	250 000
TECAN GROUP AG-REG-S 0.05000% 21-06.10.25*	CHF	1 500 000	1 500 000				
UBS GROUP AG-REG-S 0.43500% 21-09.11.28*	CHF	1 600 000		1 600 000	1 456 800	0.15	
VALIANT BANK AG-REG-S 0.20000% 19-29.01.27*	CHF	600 000		600 000	566 100	0.06	

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
VAUDOISE VERSICHERUNGEN HOLDI AG-REG-S 2.00000% 22-08.12.27*	CHF	1 500 000	1 500 000				
ZUERCHER KANTONALBANK-REG-S 0.10000% 21-31.03.31*	CHF	1 800 000		1 800 000	1 575 900	0.16	1 800 000
ZUERCHER KANTONALBANK 1.40000% 22-25.07.29*	CHF	2 250 000		2 250 000	2 194 875	0.22	140 000
ZUERCHER KANTONALBANK-REG-S-SUB 2.75000% 23-19.04.28*	CHF		2 500 000	2 500 000	2 523 750	0.25	
ZUERICH, CANTON OF-REG-S 1.45000% 22-14.12.29*	CHF	4 000 000		4 000 000	3 980 000	0.40	
ZUGER KANTONALBANK AG 0.05000% 21-26.05.31*	CHF	1 500 000		1 500 000	1 305 000	0.13	
ZURICH, CITY OF-REG-S 1.75000% 14-06.03.29*	CHF	1 500 000		1 500 000	1 503 750	0.15	
<b>Total CHF</b>					<b>109 711 725</b>	<b>11.00</b>	
<b>Total Notes, fixed rate</b>					<b>109 711 725</b>	<b>11.00</b>	
<b>Notes, zero coupon</b>							
<b>CHF</b>							
BKW AG 0.00000% 22-18.10.24*	CHF	1 500 000		1 500 000	1 467 150	0.15	
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.10.30*	CHF	1 000 000		1 000 000	851 500	0.09	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-15.06.27*	CHF	2 400 000		2 400 000	2 251 200	0.23	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.00000% 20-26.10.29*	CHF	3 600 000		3 600 000	3 234 600	0.32	
ZUERICH, CANTON OF-REG-S 0.00000% 21-10.11.33*	CHF	3 600 000		3 600 000	3 067 200	0.31	1 000 000
<b>Total CHF</b>					<b>10 871 650</b>	<b>1.09</b>	
<b>Total Notes, zero coupon</b>					<b>10 871 650</b>	<b>1.09</b>	
<b>Notes, floating rate</b>							
<b>CHF</b>							
SWISS LIFE AG-REG-S-SUB 2.125%/VAR 21-30.09.41*	CHF	2 300 000		2 300 000	2 024 000	0.20	
ZURICH INSURANCE CO LTD-REG-S-SUB 1.500%/VAR 22-03.05.52*	CHF	1 500 000		1 500 000	1 267 500	0.13	1 435 000
<b>Total CHF</b>					<b>3 291 500</b>	<b>0.33</b>	
<b>Total Notes, floating rate</b>					<b>3 291 500</b>	<b>0.33</b>	
<b>Medium term notes, fixed rate</b>							
<b>CHF</b>							
BASELSTADT KANTONALBANK 0.05000% 20-28.01.31*	CHF	2 100 000		2 100 000	1 837 500	0.18	
CORNER BANCA SA-REG-S 2.25000% 22-11.10.27*	CHF	1 500 000		1 500 000	1 503 000	0.15	
CREDIT AGRICOLE NEXT BANK SU SA-REG-S 1.93200% 23-23.09.30*	CHF		4 000 000	4 000 000	3 990 000	0.40	
CREDIT SUISSE SCHWEIZ AG-REG-S 2.45860% 23-22.11.24*	CHF		2 000 000	2 000 000	2 007 400	0.20	
HOLCIM HELVETIA FINANCE-REG-S 1.00000% 22-19.01.32*	CHF	3 000 000		3 000 000	2 722 500	0.27	450 000
KERNKRAFTWERK LEIBSTADT AG-REG-S 2.00000% 19-14.02.25*	CHF	500 000		500 000	495 850	0.05	
LAFARGEHOLCIM HELVETIA FINANCE-REG-S 0.25000% 21-18.03.27*	CHF	1 000 000	1 000 000				
LGT BANK AG-REG-S 0.37500% 19-05.07.28*	CHF	800 000		800 000	724 000	0.07	
LGT BANK AG-REG-S 2.75000% 22-29.09.32*	CHF	3 150 000		3 150 000	3 250 800	0.33	1 200 000
LGT BANK AG-REG-S 2.50000% 23-28.02.33*	CHF		1 400 000	1 400 000			
LUZERNER KANTONALBANK-REG-S 2.05000% 22-16.09.47*	CHF	1 000 000	1 500 000	2 500 000	2 590 000	0.26	
LUZERNER KANTONALBANK AG-REG-S 2.12500% 23-30.01.32*	CHF	4 000 000		4 000 000	4 064 000	0.41	900 000
MIGROS BANK AG-REG-S 0.25000% 19-10.12.27*	CHF	1 000 000	1 000 000				
PFANDBRIEF SCHWEIZER HYPOTHEK AG-REG-S 1.87500% 23-24.06.50*	CHF	3 000 000		3 000 000	3 063 000	0.31	
PFANDBRIEFBANK SCHWEIZ HYPO AG-REG-S 2.00000% 22-25.08.34*	CHF	3 000 000	5 000 000	8 000 000	8 140 000	0.82	
PFANDBRIEFBANK SCHWEIZ HYPOTHEK-REG-S 1.75000% 23-09.07.38*	CHF	4 000 000	4 000 000	4 000 000	3 948 000	0.40	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-27.04.27*	CHF	2 700 000		2 700 000	2 677 050	0.27	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.25000% 16-17.05.40*	CHF	750 000		750 000	582 375	0.06	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 17-21.12.29*	CHF	500 000		500 000	463 100	0.05	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.25000% 17-12.10.27*	CHF	4 600 000		4 600 000	4 335 500	0.43	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.25000% 17-18.09.26*	CHF	3 600 000		3 600 000	3 445 200	0.35	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 18-12.05.27*	CHF	3 600 000		3 600 000	3 429 000	0.34	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.12500% 19-08.05.29*	CHF	3 000 000		3 000 000	2 742 000	0.27	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.57000% 21-15.01.31*	CHF	1 500 000		1 500 000	1 313 250	0.13	500 000
SWISS REINSURANCE CO LTD-REG-S 0.75000% 15-21.01.27*	CHF	2 600 000	2 600 000				
UBS AG LONDON BRANCH-REG-S 0.15000% 21-29.06.28*	CHF	1 600 000		1 600 000	1 454 400	0.15	
<b>Total CHF</b>					<b>58 777 925</b>	<b>5.89</b>	
<b>Total Medium term notes, fixed rate</b>					<b>58 777 925</b>	<b>5.89</b>	
<b>Medium term notes, zero coupon</b>							
<b>CHF</b>							
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 21-27.01.33*	CHF	1 000 000		1 000 000	802 880	0.08	
ZURICH INSURANCE CO LTD-REG-S 0.00000% 21-26.08.31*	CHF	1 000 000	1 000 000				
<b>Total CHF</b>					<b>802 880</b>	<b>0.08</b>	
<b>Total Medium term notes, zero coupon</b>					<b>802 880</b>	<b>0.08</b>	
<b>Bonds, fixed rate</b>							
<b>CHF</b>							
AAREKRAFTWERK KLINGNAU AG-REG-S 0.62500% 19-03.08.29*	CHF	1 000 000		1 000 000	915 000	0.09	
AARGAU, CANTON OF 0.25000% 15-11.12.29*	CHF	1 000 000		1 000 000	921 000	0.09	1 000 000
AARGAUISCHE KANTONALBANK 1.60000% 12-18.05.37*	CHF	1 300 000		1 300 000	1 232 400	0.12	
AARGAUISCHE KANTONALBANK 0.62500% 15-13.04.28*	CHF	1 500 000		1 500 000	1 422 000	0.14	
AARGAUISCHE KANTONALBANK-REG-S 0.06000% 16-01.07.25*	CHF	1 000 000		1 000 000	969 000	0.10	
AARGAUISCHE KANTONALBANK-REG-S 0.12500% 19-11.02.26*	CHF	1 000 000		1 000 000	960 000	0.10	
ABB LTD 1.97750% 23-22.09.28*	CHF	3 000 000	3 000 000	3 000 000	3 003 000	0.30	
ABB LTD-REG-S 2.10000% 22-03.10.25*	CHF	3 000 000	3 000 000				
ABB LTD-REG-S 2.37500% 22-05.04.30*	CHF	3 000 000	3 000 000				
AEROPORT INTERNATIONAL DE GENEVE-REG-S 0.31000% 19-27.06.29*	CHF	1 000 000		1 000 000	895 500	0.09	
ALLGEMEINE BAUGENOSSENS ZUERICH-REG-S 0.25000% 21-30.09.31*	CHF	1 500 000		1 500 000	1 285 500	0.13	
ALLREAL HOLDING AG-REG-S 0.87500% 17-30.03.27*	CHF	1 000 000		1 000 000	950 000	0.10	780 000
ALLREAL HOLDING AG-REG-S 0.70000% 20-22.09.28*	CHF	1 000 000		1 000 000	917 000	0.09	
ALPIQ HOLDING AG 1.75000% 22-24.06.26*	CHF	1 500 000	1 500 000				
ALPIQ HOLDING AG-REG-S 2.62500% 14-29.07.24*	CHF	1 000 000		1 000 000	1 001 000	0.10	
ALPIQ HOLDING AG-REG-S 3.12500% 23-29.04.27*	CHF	1 500 000		1 500 000	1 531 500	0.15	

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
AMAG LEASING AG 2.62500% 23-26.05.26*	CHF	2 500 000		2 500 000	2 506 250	0.25	
AMAG LEASING AG REG-S 3.25000% 22-22.09.27*	CHF	1 500 000	1 500 000				
AMAG LEASING AG-REG-S 0.50000% 19-12.11.25*	CHF	1 000 000		1 000 000	958 000	0.10	
AMAG LEASING AG-REG-S 0.25000% 21-27.10.23*	CHF	1 000 000		1 000 000	998 400	0.10	
AMAG LEASING AG-REG-S 0.21000% 21-27.06.24*	CHF	300 000	300 000				
AMAG LEASING AG-REG-S 0.52500% 21-27.10.26*	CHF	300 000	300 000				
AMAG LEASING AG-REG-S 2.25000% 22-06.02.26*	CHF	1 500 000		1 500 000	1 502 250	0.15	
AXPO HOLDING AG 1.00200% 20-23.07.27*	CHF	1 500 000	1 500 000				
BALOISE HOLDING AG-REG-S 0.12500% 21-27.06.30*	CHF	1 000 000	1 000 000				
BALOISE-HOLDING AG 2.35000% 23-02.05.33*	CHF	3 500 000		3 500 000	3 549 000	0.36	1 195 000
BANCA DELLO STATO CANTONE TICINO-REG-S 0.30000% 17-15.06.27*	CHF	300 000	300 000				
BANCA DELLO STATO CANTONE TICINO-REG-S 0.37500% 18-08.02.28*	CHF	1 000 000		1 000 000	932 500	0.09	
BANCA DELLO STATO CANTONE TICINO-REG-S 0.45000% 19-26.02.29*	CHF	2 000 000		2 000 000	1 843 000	0.18	
BANCA DELLO STATO DEL CANTONE TICINO 2.05000% 23-24.05.30*	CHF	2 000 000		2 000 000	2 010 000	0.20	
BANK JULIUS BAER & CO AG-REG-S 0.12500% 21-27.04.28*	CHF	1 000 000	1 000 000				
BANK JULIUS BAER & CO AG 2.50000% 23-06.09.30*	CHF	3 000 000		3 000 000	3 015 000	0.30	
BANQUE CANTONALE DE GENEVE-SUB 1.12500% 17-28.06.27*	CHF	1 300 000		1 300 000	1 251 900	0.13	705 000
BANQUE CANTONALE DE GENEVE 1.87500% 22-09.12.30*	CHF	2 300 000		2 300 000	2 285 050	0.23	
BANQUE CANTONALE DU JURA-REG-S 0.10000% 20-24.01.31*	CHF	2 600 000		2 600 000	2 259 400	0.23	
BANQUE CANTONALE NEUCHATELOISE-REG-S 0.35000% 18-14.09.26*	CHF	1 000 000		1 000 000	954 500	0.10	
BANQUE CANTONALE NEUCHATELOISE 2.05000% 23-24.05.28*	CHF	2 700 000		2 700 000	2 708 100	0.27	
BANQUE CANTONALE VAUDOISE-REG-S 0.40000% 21-05.05.36*	CHF	1 500 000		1 500 000	1 202 250	0.12	
BANQUE CANTONALE VAUDOISE-REG-S 0.20000% 21-22.12.33*	CHF	1 500 000		1 500 000	1 238 250	0.12	300 000
BANQUE CANTONALE VAUDOISE 2.10000% 23-07.06.32*	CHF	4 000 000		4 000 000	4 024 000	0.40	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.00000% 14-30.03.27*	CHF	1 600 000	2 500 000	4 100 000	4 022 100	0.40	
BASEL-LANDSCHAFT, CANTON OF-REG-S 0.62500% 15-26.06.36*	CHF	600 000		600 000	526 200	0.05	
BASEL-STADT, CANTON OF-REG-S 0.50000% 15-23.02.35*	CHF	600 000		600 000	525 000	0.05	350 000
BASEL-STADT, CANTON OF-REG-S 0.50000% 19-22.02.34*	CHF	2 600 000		2 600 000	2 304 900	0.23	1 150 000
BASELSTADTSCHAFTLICHE KANTONALBANK-REG-S 0.25000% 15-13.05.25*	CHF	2 000 000		2 000 000	1 948 000	0.20	
BASELSTADTSCHAFTLICHE KANTONALBANK-REG-S 0.25000% 18-25.01.27*	CHF	300 000	300 000				
BASELSTADTSCHAFTLICHE KANTONALBANK-REG-S 0.25000% 19-04.08.27*	CHF	1 500 000	3 000 000	4 500 000	4 236 750	0.42	400 000
BASELSTADTSCHAFTLICHE KANTONALBANK 0.01000% 21-28.01.33*	CHF	1 500 000		1 500 000	1 255 500	0.13	200 000
BASELSTADTSCHAFTLICHE KANTONALBANK 1.87500% 23-23.08.29*	CHF	4 000 000		4 000 000	4 000 000	0.40	100 000
BASELSTADTSCHAFTLICHE KANTONALBANK 2.00000% 23-23.02.34*	CHF	3 000 000		3 000 000	3 018 000	0.30	2 000 000
BASELSTADTSCHAFTLICHE KANTONALBANK 1.87500% 23-28.03.25*	CHF	1 000 000	1 000 000	1 000 000	999 400	0.10	
BASLER KANTONALBANK 0.30000% 17-22.06.27*	CHF	1 000 000		1 000 000	945 000	0.09	15 000
BASLER KANTONALBANK 2.10000% 23-03.05.33*	CHF	5 500 000		5 500 000	5 588 000	0.56	1 250 000
BASLER KANTONALBANK-REG-S 0.15000% 19-02.04.27*	CHF	1 300 000		1 300 000	1 225 900	0.12	
BELL FOOD GROUP AG -REG-S 0.62500% 16-24.03.25*	CHF	1 000 000	1 000 000				
BELL FOOD GROUP AG-REG-S 1.55000% 22-16.05.29*	CHF	3 000 000	3 500 000	6 500 000	6 217 250	0.62	
BERN, CANTON OF 1.75000% 10-24.09.25*	CHF	1 000 000		1 000 000	1 001 000	0.10	
BERN, CANTON OF-REG-S 1.25000% 14-12.09.30*	CHF	1 600 000		1 600 000	1 558 400	0.16	550 000
BERN, CANTON OF-REG-S 0.50000% 17-28.09.37*	CHF	1 000 000		1 000 000	842 000	0.08	
BERN, CANTON OF-REG-S 0.20000% 21-26.11.36*	CHF	1 500 000		1 500 000	1 228 500	0.12	100 000
BERN, CITY OF 0.50000%-REG-S 16-31.03.36*	CHF	1 000 000		1 000 000	859 000	0.09	
BERN, CITY OF 1.70000% 23-24.01.33*	CHF	1 500 000		1 500 000	1 494 000	0.15	
BERNER KANTONALBANK AG-REG-S 0.40000% 18-03.05.27*	CHF	1 000 000		1 000 000	946 000	0.09	
BERNER KANTONALBANK AG-REG-S 0.10000% 19-30.09.39*	CHF	1 800 000		1 800 000	1 284 300	0.13	
BIEL, CITY OF-REG-S 1.37500% 14-24.09.29*	CHF	1 000 000		1 000 000	975 000	0.10	
BLS AG-REG-S 0.40000% 18-12.12.28*	CHF	2 500 000		2 500 000	2 343 750	0.23	
BOBST GROUP SA-REG-S 0.50000% 20-17.02.26*	CHF	1 250 000	1 250 000				
BUCHER INDUSTRIES AG-REG-S 1.37500% 14-02.10.24*	CHF	1 500 000	1 500 000				
CANTON OF GRAUBUENDEN-REG-S 0.25000% 15-26.11.27*	CHF	1 250 000		1 250 000	1 183 125	0.12	
CEMBRA MONEY BANK AG-REG-S 0.28500% 19-19.08.27*	CHF	2 100 000	2 100 000				
CEMBRA MONEY BANK AG 2.53850% 23-05.04.29*	CHF	900 000		900 000	901 863	0.09	
CEMBRA MONEY BANK LTD-REG-S 3.11250% 22-28.04.27*	CHF	1 500 000	1 500 000	1 500 000	1 538 250	0.15	
CITY OF BERN SWITZERLAND-REG-S 0.70000% 19-30.01.34*	CHF	1 500 000		1 500 000	1 347 000	0.13	1 500 000
COOP-GRUPPE GENOSSENSCHAFT 0.50000% 16-19.05.26*	CHF	950 000	950 000				
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 1.60750% 22-23.09.27*	CHF	1 500 000		1 500 000	1 478 250	0.15	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 1.91000% 23-25.01.30*	CHF	3 000 000		3 000 000	2 977 500	0.30	100 000
CREDIT AGRICOLE NEXT BANK SUISSE-REG-S 1.89840% 23-23.09.26*	CHF	4 000 000		4 000 000	3 998 000	0.40	
CREDIT SUISSE SCHWEIZ AG-REG-S 0.25000% 20-16.06.28*	CHF	400 000		400 000	364 800	0.04	
DORMAKABA FINANCE AG-REG-S 3.75000% 22-14.10.27*	CHF	3 000 000	1 000 000	2 000 000	2 078 000	0.21	
EMISSIONS FUER GEMEINNU WOHNBAUT-REG-S 2.12500% 22-24.11.42*	CHF	1 000 000	1 000 000	1 000 000	1 053 500	0.11	
EMISSIONS- UND FINANZ AG 0.87500% 18-18.10.23*	CHF	1 000 000		1 000 000	999 400	0.10	
EMISSIONS- UND FINANZ AG-REG-S 0.37500% 21-06.05.26*	CHF	1 400 000	1 400 000				
EMISSIONSZENTRALE GEM WOHNBAUT-REG-S 0.75000% 14-24.09.24*	CHF	2 000 000		2 000 000	1 979 400	0.20	
EMISSIONSZENTRALE GEM WOHNBAUT-REG-S 1.12500% 14-24.09.29*	CHF	1 200 000		1 200 000	1 166 400	0.12	
EMISSIONSZENTRALE GEM WOHNBAUTRAEGER 0.62500% 15-07.09.33*	CHF	1 000 000		1 000 000	897 500	0.09	
EMISSIONSZENTRALE GEM WOHNBAUTRA-REG-S 0.44000% 19-28.05.37*	CHF	800 000		800 000	672 000	0.07	
EMISSIONSZENTRALE GEM WOHNBAUTRA-REG-S 0.35000% 20-27.04.40*	CHF	1 000 000		1 000 000	795 500	0.08	
EMISSIONSZENTRALE GEM WOHNBAUTRA-REG-S 0.10000% 20-02.11.38*	CHF	3 000 000		3 000 000	2 338 500	0.23	
EMISSIONSZENTRALE GEM WOHNBAUTRA-REG-S 0.15000% 21-09.09.41*	CHF	1 500 000	2 500 000	4 000 000	3 004 000	0.30	
EMISSIONSZENTRALE GEM WOHNBAUTRA-REG-S 1.95000% 23-20.03.43*	CHF	2 000 000	2 000 000	2 000 000	2 052 000	0.21	
ENERGIEFINANZIERUNGS AG-REG-S 3.45000% 23-06.07.28*	CHF	4 500 000		4 500 000	4 612 500	0.46	
EUROFIMA EUROPEAN RAILROADMAT FIN CO 3.00000% 06-15.05.26*	CHF	2 500 000	2 500 000	2 500 000	2 586 250	0.26	100 000
FERRING HOLDING SA-REG-S 3.25000% 23-21.04.31*	CHF	3 000 000		3 000 000	3 051 000	0.31	
FERRING HOLDING SA-REG-S 3.25000% 23-21.04.31*	CHF	2 000 000	2 000 000				
FLUGHAFEN ZUERICH AG-REG-S 0.20000% 20-26.02.35*	CHF	1 000 000		1 000 000			
FLUGHAFEN ZURICH AG-REG-S 0.62500% 17-24.05.29*	CHF	1 500 000	1 500 000				
GALENICA AG-REG-S 2.35000% 23-08.11.29*	CHF	2 350 000		2 350 000	2 377 025	0.24	
GALENICA SANTE LTD-REG-S 1.00000% 17-15.12.26*	CHF	1 000 000	1 000 000				
GEBERIT AG 0.75000% 22-29.09.27*	CHF	500 000	500 000				
GEBERIT AG-REG-S 0.60000% 19-17.10.28*	CHF	600 000	600 000				
GEBERIT AG-REG-S 2.25000% 23-26.09.25*	CHF	4 000 000		4 000 000	4 026 000	0.40	
GEBERIT AG-REG-S 2.30000% 23-27.09.32*	CHF	3 200 000	1 500 000	2 000 000	2 042 000	0.20	
GENEVA, CANTON OF 2.12500% 10-27.10.28*	CHF	1 000 000		1 000 000	1 023 000	0.10	
GENEVA, CANTON OF-REG-S 1.50000% 12-05.03.32*	CHF	1 000 000		1 000 000	987 000	0.10	55 000
GENEVA, CANTON OF-REG-S 1.50000% 12-28.05.27*	CHF	3 000 000	3 000 000				
GENEVA, CANTON OF-REG-S 1.75000% 13-22.03.33*	CHF	1 000 000		1 000 000	1 004 500	0.10	
GENEVA, CANTON OF-REG-S 1.75000% 13-24.05.34*	CHF	2 300 000		2 300 000	2 305 750	0.23	
GENEVA, CANTON OF-REG-S 0.50000% 15-27.11.30*	CHF	1 000 000	1 000 000				
GENEVA, CANTON OF-REG-S 0.50000% 17-28.11.31*	CHF	2 300 000		2 300 000	2 099 900	0.21	
GENEVA, CANTON OF-REG-S 0.05000% 20-15.11.29*	CHF	1 000 000	1 000 000				
GENEVA, CANTON OF-REG-S 0.25000% 20-15.06.40*	CHF	1 800 000		1 800 000	1 395 000	0.14	200 000
GEORGES FISCHER FINANZ AG-REG-S 0.87500% 16-12.05.26*	CHF	1 050 000	1 050 000				
GIVALDAN SA-REG-S 0.15000% 20-10.11.28*	CHF	1 500 000	1 500 000				
GLARNER KANTONALBANK-REG-S 0.25000% 21-13.04.35*	CHF	1 000 000		1 000 000	818 500	0.08	

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
GLARNER KANTONALBANK-REG-S 1.05000% 22-19.06.26*	CHF 1 500 000			1 500 000	1 470 000	0.15	
GRANDE DIXENCE SA-REG-S 0.80000% 19-17.06.26*	CHF 1 000 000		1 000 000				
GRANDE DIXENCE SA-REG-S 0.30000% 21-31.08.28*	CHF 500 000			500 000	454 250	0.05	
GRANDE DIXENCE SA-REG-S 1.70000% 22-12.07.29*	CHF 3 000 000			3 000 000	2 905 500	0.29	
GRAUBUENDNER KANTONALBANK-REG-S 0.62500% 15-20.04.29*	CHF 1 000 000			1 000 000	935 000	0.09	
GRAUBUENDNER KANTONALBANK 0.25000% 16-10.03.28*	CHF 1 000 000			1 000 000	932 000	0.09	
GRAUBUENDNER KANTONALBANK-REG-S 0.10000% 21-07.05.31*	CHF 1 000 000			1 000 000	873 000	0.09	
GROUPE E SA 1.95000% 22-30.09.27*	CHF 1 500 000			1 500 000	1 485 750	0.15	375 000
GZO AG SPITAL WETZIKON-REG-S 1.87500% 14-12.06.24*	CHF 1 000 000			1 000 000	992 900	0.10	
HIAG IMMOBILIEN HOLDING AG-REG-S 0.75000% 21-30.06.28*	CHF 3 600 000			3 600 000	3 263 400	0.33	
HILTI AG-REG-S 0.40000% 17-08.11.27*	CHF 650 000		650 000				
INSELSPITAL-STIFTUNG BERN-REG-S 0.12500% 21-28.09.29*	CHF 3 000 000			3 000 000	2 658 000	0.27	
INSELSPITAL-STIFTUNG 2.52000% 23-29.09.38*	CHF	2 000 000		2 000 000	2 006 000	0.20	
JULIUS BAER GROUP-REG-S 0.37500% 17-06.12.24*	CHF 500 000		500 000				
JURA, CANTON OF-REG-S 0.15000% 20-22.05.30*	CHF 1 000 000			1 000 000	900 500	0.09	
KANTONSSPITAL AARAU AG-REG-S 0.70000% 18-23.05.28*	CHF 900 000		900 000				
KANTONSSPITAL AARAU AG-REG-S 1.10000% 18-23.05.33*	CHF 1 300 000			1 300 000	1 166 100	0.12	
KANTONSSPITAL AARAU AG-REG-S 1.65000% 22-22.05.37*	CHF 3 000 000			3 000 000	2 743 500	0.27	
KANTONSSPITAL BADEN AG-REG-S 0.35000% 21-30.09.36*	CHF 650 000			650 000	499 850	0.05	
KANTONSSPITAL BADEN AG-REG-S 2.55000% 23-21.06.38*	CHF	3 000 000		3 000 000	3 046 500	0.31	
KANTONSSPITAL ST GALLEN-REG-S 2.50000% 23-06.09.38*	CHF	2 000 000		2 000 000	2 016 000	0.20	
KERNKRAFTWERK GOESGEN-DAENIKEN-REG-S 0.93000% 20-30.09.27*	CHF 1 350 000			1 350 000	1 268 418	0.13	200 000
KINDERSPITAL ZUERICH-ELEONOREN-REG-S 0.25000% 16-28.07.28*	CHF 1 000 000		1 000 000				
KINDERSPITAL ZUERICH-ELEONOREN-REG-S 0.75000% 16-28.07.36*	CHF 1 000 000			1 000 000	830 000	0.08	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.87500% 11-30.06.31*	CHF 1 000 000			1 000 000	1 030 500	0.10	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 1.25000% 14-11.09.24*	CHF 1 000 000			1 000 000	991 600	0.10	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.35000% 23-01.03.27*	CHF	2 250 000	2 250 000				
LAUSANNE, CITY OF-REG-S 0.87500% 17-06.10.42*	CHF 1 000 000			1 000 000	836 500	0.08	
LAUSANNE, CITY OF-REG-S 0.05000% 19-28.09.54*	CHF 1 800 000			1 800 000	1 035 900	0.10	
LAUSANNE, CITY OF-REG-S 2.10000% 23-17.02.48*	CHF	1 000 000		1 000 000	1 035 000	0.10	
LAUSANNE, CITY OF-REG-S 1.87500% 23-14.09.76*	CHF	3 000 000		3 000 000	3 013 500	0.30	
LIECHTENSTEINISCHE LANDESBANK AG-REG-S 0.12500% 19-28.05.26*	CHF 2 000 000		1 000 000	1 000 000	947 500	0.09	555 000
LIMECO-REG-S 0.37500% 18-25.09.26*	CHF 1 000 000			1 000 000	952 500	0.10	
LONZA SWISS FINANCE AG-REG-S 2.10000% 23-12.09.29*	CHF	5 000 000		5 000 000	4 977 500	0.50	
LONZA SWISS FINANCE AG-REG-S 2.10000% 23-12.09.29*	CHF	2 000 000	2 000 000				
LUGANO, CITY OF-REG-S 0.25000% 17-20.12.27*	CHF 1 000 000			1 000 000	941 000	0.09	500 000
LUGANO, CITY OF-REG-S 0.15000% 20-28.11.70*	CHF 740 000			740 000	344 100	0.03	
LUZERNER KANTONALBANK-REG-S 0.12500% 20-25.11.32*	CHF 3 600 000		3 600 000				
LUZERNER KANTONALBANK-REG-S 0.40000% 21-15.03.38*	CHF 1 000 000			1 000 000	804 000	0.08	
LUZERNER KANTONALBANK AG-REG-S SUB 0.87500% 21-14.05.31*	CHF 3 300 000			3 300 000	2 877 600	0.29	
LUZERNER KANTONALBANK-REG-S 2.0000% 23-19.11.38*	CHF	4 000 000		4 000 000	4 048 000	0.41	4 000 000
LUZERNER KANTONALBANK AG-REG-S 2.05000% 23-16.09.47*	CHF	500 000	500 000				
LUZERNER KANTONSSPITAL-REG-S 0.62500% 18-25.09.28*	CHF 1 000 000			1 000 000	929 500	0.09	
MIGROS BANK AG-REG-S 2.25000% 23-26.09.28*	CHF	1 850 000		1 850 000	1 861 100	0.19	
MIGROS BANK AG-REG-S 2.50000% 23-26.09.33*	CHF	1 350 000		1 350 000	1 361 475	0.14	
MOBIMO HOLDING AG-REG-S 1.87500% 14-16.09.24*	CHF 1 000 000			1 000 000	995 000	0.10	
MOBIMO HOLDING AG-REG-S 0.25000% 20-23.03.28*	CHF 2 000 000		1 000 000	1 000 000	908 500	0.09	
NANT DE DRANCE SA-REG-S 2.37500% 13-15.02.28*	CHF 1 000 000		1 000 000				
NANT DE DRANCE SA-REG-S 2.00000% 16-02.02.26*	CHF 1 000 000		1 000 000				
NANT DE DRANCE SA-REG-S 2.35000% 23-24.07.31*	CHF	2 000 000		2 000 000	1 996 000	0.20	
NESTLE SA 1.62500% 22-07.11.25*	CHF 1 500 000		1 500 000				
NESTLE SA 2.12500% 23-28.06.38*	CHF	5 000 000		5 000 000	5 107 500	0.51	
NESTLE SA-REG-S 2.50000% 22-14.07.34*	CHF 3 300 000		2 300 000	1 000 000	1 056 500	0.11	
NEUBURG, CANTON OF-REG-S 0.75000% 18-28.11.33*	CHF 2 000 000			2 000 000	1 801 000	0.18	
NIDWALDNER KANTONALBANK-REG-S 0.05000% 21-27.05.31*	CHF 1 000 000			1 000 000	862 000	0.09	
NOVARTIS AG-REG-S 0.62500% 15-13.11.29*	CHF 1 400 000			1 400 000	1 305 500	0.13	
NOVARTIS AG-REG-S 1.05000% 15-11.05.35*	CHF 1 200 000			1 200 000	1 089 600	0.11	800 000
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF 1 800 000		1 800 000				
OC OERLIKON CORP AG-REG-S 0.80000% 21-27.11.28*	CHF 1 800 000			1 800 000	1 584 000	0.16	
OC OERLIKON CORP INC, PFAEFF-REG-S 2.87500% 23-02.06.26*	CHF	1 800 000	800 000	1 000 000	1 001 000	0.10	
ORIOR AG-REG-S 0.62500% 17-26.09.23*	CHF 2 000 000		2 000 000				
PARTNERS GROUP HOLDING AG-REG-S 2.40000% 23-26.09.33*	CHF	3 000 000		3 000 000	2 991 000	0.30	
PFANDBRIEFBANK SCHWEIZERISCHER HY-REG-S 0.12500% 22-19.02.29*	CHF 6 000 000		6 000 000				
PFANDBRIEFBANK SCHWEIZERISCHER HYP-REG-S 1.87500% 22-25.01.38*	CHF 1 500 000			1 500 000	1 508 250	0.15	
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 1.50000% 22-22.12.42*	CHF	2 500 000	2 050 000	450 000	425 340	0.04	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHE-REG-S 2.12500% 22-07.07.32*	CHF 2 500 000			2 500 000	2 562 500	0.26	1 100 000
PFANDBRIEFBANK SCHWEIZERISCHER HYPOT AG 2.25000% 22-25.09.37*	CHF 3 000 000		3 000 000				
PFANDBRIEFBANK SCHWEIZERISCHER HYPOT AG-REG-S 2.12500% 23-17.09.35*	CHF 2 000 000			2 000 000	2 062 000	0.21	2 000 000
PFANDBRIEFBANK SCHWEIZERISCHER REG-S 2.00000% 23-04.10.40*	CHF 3 000 000			3 000 000	3 067 500	0.31	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHE-REG-S 2.12500% 23-07.07.32*	CHF 2 500 000		2 500 000				
PFANDBRIEFBANK SCHWEIZERISCHER HY-REG-S 1.75000% 23-23.12.43*	CHF 4 000 000			4 000 000	3 986 400	0.40	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHE-REG-S 2.25000% 22-25.09.37*	CHF 3 000 000			3 000 000	3 142 500	0.31	1 700 000
PFANDBRIEFBANK SCHWEIZERISCHER HYPOT INST 2.12500% 10-28.06.23*	CHF	2 500 000	2 500 000				
PFANDBRIEFBANK SCHWEIZERISCHER HYPOT INST 2.25000% 10-13.08.32*	CHF 600 000			600 000	621 000	0.06	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOT INST 1.87500% 10-15.09.31*	CHF 3 600 000			3 600 000	3 621 600	0.36	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOT INST 2.12500% 10-01.12.28*	CHF 3 000 000			3 000 000	3 054 000	0.31	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOT INST-REG-S 2.62500% 11-14.02.31*	CHF	15 770 000		15 770 000	16 692 545	1.67	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHE-REG-S 1.50000% 12-21.01.28*	CHF 2 000 000			2 000 000	1 978 000	0.20	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHE-REG-S 1.37500% 12-13.08.27*	CHF 2 000 000			2 000 000	1 971 200	0.20	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHE-REG-S 1.62500% 13-03.07.30*	CHF 3 000 000			3 000 000	2 970 000	0.30	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOT INST-REG-S 1.75000% 13-15.07.25*	CHF	4 000 000		4 000 000	3 996 000	0.40	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHE-REG-S 1.50000% 14-15.12.25*	CHF 2 000 000			2 000 000	1 988 000	0.20	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHE-REG-S 0.62500% 15-25.04.33*	CHF 3 600 000			3 600 000	3 229 200	0.32	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHE-REG-S 0.12500% 15-04.12.23*	CHF	2 000 000		2 000 000	1 994 200	0.20	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHE-REG-S 0.62500% 15-25.01.34*	CHF 1 000 000			1 000 000	888 200	0.09	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHE-REG-S 0.87500% 15-25.06.37*	CHF 3 100 000			3 100 000	2 734 200	0.27	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHE-REG-S 1.00000% 15-12.05.32*	CHF 3 000 000			3 000 000	2 806 500	0.28	143 504
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHE-REG-S 0.62500% 15-16.05.31*	CHF 500 000			500 000	459 000	0.05	350 000
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHE-REG-S 0.37500% 15-15.10.25*	CHF 3 000 000			3 000 000	2 916 000	0.29	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHE-REG-S 0.50000% 15-15.06.29*	CHF 1 500 000			1 500 000	1 398 150	0.14	200 000
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHE-REG-S 0.75000% 15-28.11.34*	CHF 1 500 000			1 500 000	1 338 000	0.13	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOTHE-REG-S 0.50000% 16-05.10.35*	CHF 2 600 000			2 600 000	2 225 600	0.22	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOT INST-REG-S 0.12500% 16-15.12.27*	CHF 2 000 000			2 000 000	1 870 000	0.19	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOT INST-REG-S 0.37500% 16-08.07.39*	CHF 2 500 000			2 500 000	2 002 500	0.20	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOT INST-REG-S 0.25000% 16-04.08.38*	CHF 3 000 000			3 000 000	2 390 400	0.24	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOT INST-REG-S 0.12500% 16-15.07.31*	CHF 2 800 000			2 800 000	2 464 000	0.25	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOT INST-REG-S 0.37500% 16-15.06.46*	CHF 500 000			500 000	364 200	0.04	
PFANDBRIEFBANK SCHWEIZERISCHER HYPOT INST-REG-S 0.12500% 16-23.09.32*	CHF 500 000			500 000	430 350	0.04	

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-18.01.27*	CHF 3 600 000			3 600 000	3 429 000	0.34	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-27.04.26*	CHF 1 500 000			1 500 000	1 443 150	0.14	185 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 18-17.11.25*	CHF 3 600 000			3 600 000	3 486 600	0.35	
PFANDBRIEFBK SCHWEIZERISCHER HYP INST-REG-S 0.50000% 18-22.01.29*	CHF 3 600 000			3 600 000	3 373 200	0.34	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 19-25.01.44*	CHF 1 900 000			1 900 000	1 474 020	0.15	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 20-06.10.42*	CHF	2 000 000		2 000 000	1 493 600	0.15	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 22-10.08.35*	CHF 6 000 000			6 000 000	5 313 000	0.53	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.25000% 22-05.07.52*	CHF	3 000 000		3 000 000	3 325 500	0.33	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.87500% 23-15.01.31*	CHF	7 000 000		7 000 000	7 037 800	0.71	170 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.00000% 23-25.08.34*	CHF	5 000 000	5 000 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.00000% 23-03.03.33*	CHF	1 000 000		1 000 000	1 016 000	0.10	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.00000% 23-02.04.38*	CHF	11 500 000	3 500 000	8 000 000	8 204 000	0.82	300 000
PFANDBRIEFZ DER SCHW KANTONALB AG-REG-S 1.85000% 23-19.07.38*	CHF	3 000 000		3 000 000	3 017 400	0.30	200 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.37500% 12-19.03.27*	CHF 1 000 000			1 000 000	987 100	0.10	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.62500% 12-17.04.28*	CHF 3 000 000			3 000 000	2 983 500	0.30	1 200 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.50000% 12-21.05.29*	CHF 2 700 000			2 700 000	2 660 850	0.27	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.25000% 12-17.07.24*	CHF 1 000 000			1 000 000	995 300	0.10	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.37500% 13-05.11.27*	CHF 2 000 000			2 000 000	1 971 000	0.20	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.62500% 14-17.06.26*	CHF 1 900 000	6 500 000		8 400 000	8 374 800	0.84	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.00000% 14-22.09.28*	CHF 2 000 000			2 000 000	1 929 400	0.19	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-12.02.30*	CHF 1 500 000			1 500 000	1 396 500	0.14	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.37500% 15-14.02.25*	CHF 2 000 000			2 000 000	1 961 800	0.20	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-16.07.29*	CHF 2 000 000	2 000 000		4 000 000	3 754 000	0.38	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 15-30.04.30*	CHF 500 000			500 000	460 350	0.05	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-01.11.30*	CHF 1 000 000			1 000 000	923 000	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.12500% 15-25.02.26*	CHF 2 000 000			2 000 000	1 923 000	0.19	
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.50000% 15-20.09.30*	CHF 2 000 000			2 000 000	1 833 000	0.18	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.60000% 16-11.12.35*	CHF 3 400 000			3 400 000	2 941 000	0.29	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 16-30.03.34*	CHF 3 100 000			3 100 000	2 705 060	0.27	100 796
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.05000% 16-06.11.26*	CHF 500 000			500 000	474 350	0.05	
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.30000% 16-06.06.31*	CHF 2 500 000			2 500 000	2 233 250	0.22	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 16-02.09.31*	CHF 1 950 000			1 950 000	1 708 395	0.17	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.37500% 17-21.09.27*	CHF 2 000 000			2 000 000	1 896 000	0.19	800 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 17-20.02.32*	CHF 1 000 000			1 000 000	899 100	0.09	410 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 17-12.10.29*	CHF 3 600 000			3 600 000	3 337 920	0.33	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 17-26.05.27*	CHF 2 000 000			2 000 000	1 894 000	0.19	
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.25000% 17-12.05.26*	CHF 5 500 000			5 500 000	5 291 000	0.53	
PFANDBRIEFZENTR SCHWZ KANTONALB-REG-S 0.37500% 17-24.07.28*	CHF 5 100 000			5 100 000	4 776 150	0.48	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 18-24.11.28*	CHF 2 000 000			2 000 000	1 877 000	0.19	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 18-16.04.25*	CHF 3 600 000			3 600 000	3 507 480	0.35	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 18-08.03.29*	CHF	4 000 000		4 000 000	3 769 600	0.38	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.55000% 19-29.01.31*	CHF 3 000 000			3 000 000	2 746 500	0.28	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.70000% 19-04.03.39*	CHF 2 000 000			2 000 000	1 699 000	0.17	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.10000% 20-12.06.30*	CHF 3 600 000			3 600 000	3 218 760	0.32	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 20-12.06.40*	CHF 1 050 000			1 050 000	813 225	0.08	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.20000% 20-13.07.35*	CHF 1 300 000	1 500 000		2 800 000	2 317 000	0.23	
PFANDBRIEFZENTR SCHWEIZ KANTONBK-REG-S 0.12500% 20-03.09.35*	CHF 3 600 000			3 600 000	2 943 000	0.29	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.75000% 22-19.08.30*	CHF 3 000 000			3 000 000	2 798 700	0.28	200 000
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.40000% 22-30.08.32*	CHF	3 000 000		3 000 000	2 895 000	0.29	2 000 000
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.70000% 22-27.07.32*	CHF 3 000 000			3 000 000	2 970 000	0.30	2 980 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.80000% 22-23.05.36*	CHF 3 000 000			3 000 000	2 986 500	0.30	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.50000% 23-17.12.29*	CHF	2 000 000	2 000 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 2.12500% 23-21.09.38*	CHF 7 000 000			7 000 000	7 273 000	0.73	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 2.10000% 23-27.04.35*	CHF 1 800 000			1 800 000	1 849 500	0.19	235 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.65000% 23-21.12.32*	CHF 2 650 000		2 650 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 2.35000% 23-17.11.37*	CHF 2 550 000		2 550 000				
PFANDBRIEFZENTR SCHZ KANTONALB-REG-S 0.50000% 18-19.05.28*	CHF 3 450 000			3 450 000	3 260 250	0.33	100 000
PFANDBRIEFZENTRALE DER SCHWZERHEN-REG-S 1.45000% 22-30.04.30*	CHF 3 000 000			3 000 000	2 937 900	0.29	
PFANDBRIEFZENTRALE DER AG-REG-S 1.65000% 22-21.12.32*	CHF 3 000 000	4 650 000		7 650 000	7 539 075	0.76	
PFANDBRIEFZENTRALE DER SCHZEN K-REG-S 1.62500% 22-07.04.26*	CHF 6 000 000			6 000 000	5 982 000	0.60	
PFANDBRIEFZENTRALE DER SCHWEI-REG-S 2.35000% 22-17.11.37*	CHF 2 550 000		2 550 000				
PFANDBRIEFZENTRALE DER SCHWEI-REG-S 1.40000% 23-30.08.32*	CHF 3 000 000			3 000 000			
PFANDBRIEFZENTRALE DER SCHWEI-REG-S 1.90000% 23-12.02.38*	CHF 3 000 000			3 000 000	3 030 000	0.30	
PFANDBRIEFZENTRALE DER SCHWEI-REG-S 1.65000% 23-21.12.32*	CHF 2 000 000		2 000 000				
PFANDBRIEFZENTRALE SCHWEICHEN AG-REG-S 1.62500% 23-07.04.26*	CHF 3 000 000		3 000 000				
PFANDBRIEFZENTRALE SCHWIZIN KANTONALB-REG-S 1.50000% 22-17.12.29*	CHF 2 000 000			2 000 000	1 967 200	0.20	
PRIMEO HOLDING AG 0.10000% 21-28.09.29*	CHF 1 500 000		1 500 000				
PSP SWISS PROPERTY AG-REG-S 0.70000% 19-08.02.27*	CHF 1 000 000			1 000 000	952 000	0.10	
PSP SWISS PROPERTY AG-REG-S 0.16000% 21-16.09.31*	CHF 2 000 000			2 000 000	1 665 000	0.17	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.50000% 20-11.11.28*	CHF 3 000 000			3 000 000	2 733 000	0.27	3 000 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 1.50000% 20-23.11.34*	CHF 1 500 000	1 500 000		3 000 000	2 635 500	0.26	3 000 000
ROCHE KAPITALMARKT AG-REG-S 0.45000% 17-23.03.29*	CHF 400 000		400 000				
ROCHE KAPITALMARKT AG-REG-S 0.25000% 18-24.09.25*	CHF 300 000		300 000				
ROCHE KAPITALMARKT AG-REG-S 0.75000% 22-25.02.31*	CHF 1 000 000		1 000 000				
SCHAFFHAUSER KANTONALBANK-REG-S 0.50000% 18-31.05.28*	CHF 1 000 000			1 000 000	939 500	0.09	
SEE-SPITAL-REG-S 1.25000% 18-03.07.26*	CHF 1 000 000		1 000 000				
SERVICES INDUSTRIELS DE GENEVE-REG-S 1.25000% 15-30.06.25*	CHF 2 000 000			2 000 000	1 965 000	0.20	
SFS GROUP AG-REG-S 1.00000% 22-06.06.25*	CHF 1 850 000			1 850 000	1 815 775	0.18	
SGS SA-REG-S 0.75000% 18-29.10.25*	CHF	500 000	500 000				
SGS SA-REG-S 0.87500% 15-08.05.30*	CHF 1 000 000		1 000 000				
SGS SA-REG-S 1.25000% 22-05.09.25*	CHF 2 200 000		2 200 000				
SGS SA-REG-S 1.70000% 22-05.09.29*	CHF 2 300 000		800 000	1 500 000	1 467 750	0.15	
SIKA AG 2.12500% 23-11.10.24*	CHF	3 000 000		3 000 000	3 003 000	0.30	
SIKA AG-REG-S 1.12500% 18-12.07.28*	CHF 1 000 000		1 000 000				
SIX GROUP AG-REG-S 0.20000% 21-28.09.29*	CHF 1 000 000		1 000 000				
SIX GROUP AG-REG-S 0.12500% 21-27.11.26*	CHF 1 500 000			1 500 000	1 403 250	0.14	
SOLOTHURN, CANTON OF-REG-S 1.12500% 12-29.11.27*	CHF 700 000			700 000	686 350	0.07	
SOLOTHURN, CANTON OF-REG-S 0.20000% 16-15.12.28*	CHF 1 000 000			1 000 000	930 000	0.09	
SONOVA HOLDING AG-REG-S 1.95000% 22-12.12.30*	CHF	4 000 000	1 000 000	3 000 000	2 988 000	0.30	
SPITAL LIMMATTAL 0.55000% 15-15.05.25*	CHF 1 000 000		1 000 000				
SPITAL MAENNEDORF AG-REG-S 0.95000% 18-12.12.23*	CHF 1 000 000			1 000 000	995 900	0.10	
ST GALLEN, CANTON OF-REG-S 0.20000% 16-28.11.41*	CHF	1 500 000		1 500 000	1 143 750	0.11	
ST GALLEN, CITY OF 0.60000% 17-21.09.37*	CHF 1 000 000			1 000 000	854 500	0.09	
ST GALLER KANTONALBANK 0.62500% 17-23.01.32*	CHF 1 500 000			1 500 000	1 349 250	0.14	

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal	
ST GALLER KANTONALBANK AG-REG-S 0.35000% 19-24.01.28*	CHF	1 000 000		1 000 000	938 500	0.09	1 000 000	
ST GALLER KANTONALBANK AG-REG-S 0.25000% 21-30.04.35*	CHF	2 600 000		2 600 000	2 141 100	0.21	2 200 000	
STIFTUNG KANTONSSPITAL GRAUBUENDE-REG-S 0.15000% 21-08.07.30*	CHF	1 600 000		1 600 000	1 402 400	0.14	155 000	
STRAUMANN HOLDING AG-REG-S 0.55000% 20-03.10.25*	CHF	500 000						
SULZER AG 0.87500% 16-10.07.26*	CHF	1 000 000						
SULZER AG-REG-S 3.35000% 22-16.11.26*	CHF		500 000					
SWISS LIFE HOLDING AG-REG-S 2.04000% 23-26.01.26*	CHF		2 450 000					
SWISS PRIME SITE FINANCE AG-REG-S 0.82500% 17-11.05.26*	CHF		400 000					
SWISS PRIME SITE FINANCE AG-REG-S 1.25000% 19-02.04.27*	CHF	1 000 000		1 000 000				
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 19-30.09.31*	CHF	1 000 000		1 000 000				
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 21-11.02.28*	CHF	1 000 000		1 000 000				
SWISSCOM AG 0.13000% 20-18.09.31*	CHF	1 500 000		1 500 000				
SWISSCOM AG-REG-S 0.50000% 19-15.03.29*	CHF	1 000 000		1 000 000				
SWISSCOM AG-REG-S 1.00000% 15-17.04.35*	CHF	1 500 000		1 500 000	1 357 500	0.14	10 000	
SWISSGRID AG-REG-S 0.05000% 19-30.06.50*	CHF	1 000 000		1 000 000	550 500	0.06		
SWISSGRID AG-REG-S 0.15000% 20-30.06.34*	CHF	1 000 000		1 000 000	799 500	0.08		
SWISSGRID AG-REG-S 0.12500% 20-30.06.36*	CHF	1 000 000		1 000 000	752 500	0.08		
SWITZERLAND 2.50000% 06-08.03.36*	CHF	2 200 000	4 800 000	7 000 000	8 124 900	0.81	7 000 000	
SWITZERLAND 3.25000% 07-27.06.27*	CHF	6 000 000		6 000 000	6 463 800	0.65		
SWITZERLAND 3.50000%-REG-S 03-08.04.33*	CHF	1 000 000		1 000 000				
SWITZERLAND 4.00000% 98-08.04.28*	CHF	3 000 000		3 000 000	3 387 000	0.34	1 480 000	
SWITZERLAND 4.00000% 99-06.01.49*	CHF	1 000 000		1 000 000	1 639 000	0.16	1 000 000	
SWITZERLAND-REG-S 0.50000% 15-27.05.30*	CHF	6 000 000		6 000 000	5 794 200	0.58	6 000 000	
SWITZERLAND-REG-S 0.50000% 16-30.05.58*	CHF	2 300 000		2 300 000	1 924 640	0.19	1 900 000	
SWITZERLAND-REG-S 0.50000% 17-24.05.55*	CHF	5 600 000	1 400 000	7 000 000	5 880 000	0.59		
SWITZERLAND-REG-S 0.50000% 17-28.06.45*	CHF	2 300 000	2 500 000	1 800 000	3 000 000	2 643 600	0.26	100 000
SWITZERLAND-REG-S 0.50000% 18-27.06.32*	CHF	8 400 000		3 400 000	5 000 000	4 766 000	0.48	5 000 000
SWITZERLAND-REG-S 0.25000% 21-23.06.35*	CHF	6 000 000		6 000 000	5 436 600	0.54	6 000 000	
SWITZERLAND-REG-S 0.50000% 22-24.05.55*	CHF		1 400 000	1 400 000				
SWITZERLAND-REG-S 0.50000% 23-28.06.45*	CHF		2 500 000	2 500 000				
SWITZERLAND-REG-S 1.50000% 22-26.10.38*	CHF	5 200 000		3 000 000	2 200 000	2 337 720	0.23	2 200 000
SWITZERLAND-REG-S 1.25000% 12-11.06.24*	CHF	1 500 000		1 500 000				
SWITZERLAND-REG-S 1.25000% 12-27.06.37*	CHF	6 600 000		6 600 000	6 717 480	0.67	5 600 000	
SWITZERLAND-REG-S 1.50000% 13-24.07.25*	CHF	3 000 000		3 000 000				
SWITZERLAND-REG-S 1.25000% 14-28.05.26*	CHF	3 000 000		3 000 000	3 008 400	0.30	3 000 000	
SWITZERLAND-REG-S 1.50000% 22-26.10.38*	CHF		3 000 000	3 000 000	3 156 000	0.32	3 000 000	
SWITZERLAND-REG-S 1.25000% 23-28.06.43*	CHF	20 000 000		20 000 000	20 438 000	2.05	200 000	
SWITZERLAND-REG-S 1.25000% 23-28.06.43*	CHF	10 000 000	10 000 000					
SWITZERLAND-REG-S 2.25000% 11-22.06.31*	CHF	8 600 000		8 600 000	9 355 940	0.94	8 600 000	
SWITZERLAND-REG-S 2.00000% 14-25.06.64*	CHF	1 500 000		1 500 000	2 012 250	0.20	1 500 000	
SWITZERLAND-REG-S 2.50000% 23-08.03.36*	CHF		4 800 000	4 800 000				
TESSIN, CANTON OF 0.40000% 16-27.06.44*	CHF	500 000		500 000	380 750	0.04	500 000	
TESSIN, CANTON OF 2.12500% 10-24.11.34*	CHF	1 000 000		1 000 000	1 036 000	0.10		
TESSIN, CANTON OF-REG-S 1.25000% 12-11.06.27*	CHF	1 000 000		1 000 000	985 500	0.10		
THURGAUER KANTONALBANK 0.37500% 17-08.02.28*	CHF	1 000 000		1 000 000	938 000	0.09	120 000	
THURGAUER KANTONALBANK 0.12500% 21-21.05.32*	CHF	2 600 000		2 600 000	2 238 600	0.22		
THURGAUER KANTONALBANK 1.25000% 22-29.08.29*	CHF	1 500 000		1 500 000	1 446 000	0.14	75 000	
TRANSPORTS PUBLICS GENEVOIS-REG-S 0.90000% 15-21.05.35*	CHF	800 000		800 000	712 000	0.07		
UBS GROUP AG 0.37500% 21-24.08.29*	CHF	2 600 000		2 600 000	2 311 400	0.23	400 000	
UNION BANCAIRE PRIVEE UBP SA-REG-S 0.20000% 21-15.12.26*	CHF	3 000 000		3 000 000	2 820 000	0.28		
URNER KANTONALBANK-REG-S 0.12500% 16-27.11.26*	CHF	1 000 000		1 000 000	946 500	0.09		
VALIANT BANK AG 1.85000% 23-31.05.28*	CHF		4 000 000	4 000 000	3 986 000	0.40		
VALIANT BANK AG-REG-S 0.12500% 19-04.12.34*	CHF	1 400 000		1 400 000	1 117 900	0.11		
VALIANT BANK AG-REG-S 0.10000% 21-07.05.31*	CHF	1 000 000		1 000 000	866 000	0.09		
VAUD, CANTON OF-REG-S 2.00000% 13-24.10.33*	CHF	1 000 000		1 000 000	1 030 000	0.10		
WALLISER KANTONALBANK-REG-S 0.12500% 21-15.09.33*	CHF	1 000 000		1 000 000	827 000	0.08	5 000	
WINTERTHUR, CITY OF 1.87500% 12-20.04.37*	CHF	1 600 000		1 600 000	1 588 800	0.16		
WINTERTHUR, CITY OF-REG-S 2.25000% 14-10.02.39*	CHF	1 000 000		1 000 000	1 047 000	0.10		
WINTERTHUR, CITY OF-REG-S 0.10000% 19-20.03.28*	CHF	1 000 000		1 000 000	931 500	0.09	25 000	
ZUERCHER KANTONALBANK 2.50000% 11-10.06.31*	CHF	300 000		300 000	313 050	0.03		
ZUERCHER KANTONALBANK-REG-S 0.75000% 15-28.10.30*	CHF	1 500 000		1 500 000	1 387 500	0.14		
ZUERCHER KANTONALBANK-REG-S 0.02000% 16-16.08.27*	CHF	500 000		500 000	466 500	0.05	25 000	
ZUERCHER KANTONALBANK-REG-S 0.25000% 17-27.01.26*	CHF	300 000	1 000 000	1 300 000	1 253 850	0.13		
ZUERCHER KANTONALBANK-REG-S 0.30000% 18-25.01.28*	CHF	2 100 000		2 100 000	1 967 700	0.20		
ZUERCHER KANTONALBANK-REG-S 0.15000% 19-25.01.27*	CHF		5 000 000	5 000 000	4 730 000	0.47		
ZUERCHER KANTONALBANK-REG-S 0.05000% 20-05.02.31*	CHF	1 500 000		1 500 000	1 310 250	0.13		
ZUERCHER KANTONALBANK-REG-S 0.05000% 20-04.11.32*	CHF	1 880 000		1 880 000	1 582 960	0.16	410 000	
ZUERCHER KANTONALBANK 0.20000% 22-31.07.30*	CHF	3 600 000		3 600 000	3 211 200	0.32		
ZUERCHER KANTONALBANK 0.25000% 22-28.03.28*	CHF	3 000 000		3 000 000	2 794 500	0.28	65 000	
ZUERICH, CANTON OF-REG-S 1.00000% 12-03.12.25*	CHF	1 500 000		1 000 000	493 750	0.05		
ZUERICH, CANTON OF-REG-S 0.10000% 20-23.06.45*	CHF	1 800 000		1 800 000	1 276 200	0.13	515 000	
ZUERICH, CITY OF 2.55000% 06-10.03.36*	CHF	300 000		300 000	326 850	0.03		
ZUERICH, CITY OF-REG-S 0.40000% 16-21.11.46*	CHF	1 300 000		1 300 000	976 300	0.10	200 000	
ZUERICH, CITY OF-REG-S 0.70000% 17-24.11.39*	CHF	1 000 000		1 000 000	854 500	0.09		
ZUG ESTATES HOLDING AG-REG-S 0.10000% 19-02.10.25*	CHF	1 675 000	1 675 000					
ZUGER KANTONALBANK 1.50000% 12-05.06.37*	CHF	1 500 000		1 500 000	1 422 750	0.14		
ZUGER KANTONALBANK AG 0.37500% 16-15.12.27*	CHF	1 400 000	4 000 000	2 400 000	3 000 000	2 821 500	0.28	
ZUGER KANTONALBANK AG-REG-S 1.95000% 23-07.07.32*	CHF		5 000 000	5 000 000	4 997 500	0.50		
ZURICH INSURANCE CO-REG-S 0.75000% 19-22.10.27*	CHF	1 000 000		1 000 000	957 500	0.10	250 000	
ZURICH, CITY OF-REG-S 0.25000% 19-26.05.39*	CHF	2 000 000		2 000 000	1 588 000	0.16		
ZURICH, CITY OF-REG-S 1.70000% 23-26.07.44*	CHF		3 400 000	3 400 000	3 417 000	0.34	3 000 000	
<b>Total CHF</b>					<b>683 244 141</b>	<b>68.48</b>		
<b>Total Bonds, fixed rate</b>					<b>683 244 141</b>	<b>68.48</b>		
<b>Bonds, zero coupon</b>								
<b>CHF</b>								
AMAG LEASING AG-REG-S 0.00000% 21-18.02.25*	CHF	3 000 000		3 000 000	2 909 400	0.29		
BALOISE HOLDING-REG-S 0.00000% 19-25.09.29*	CHF	2 300 000	2 300 000					
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 19-16.07.29*	CHF	1 500 000		1 500 000	1 318 500	0.13		
EUROFIMA EUROPEAN RAILROADMAT FIN CO 0.00000% 21-22.12.31*	CHF	2 000 000		2 000 000	1 739 000	0.17		
FREIBURGER KANTONALBANK 0.00000% 21-05.02.31*	CHF	1 000 000		1 000 000	866 000	0.09		
GENEVA, CANTON OF-REG-S 0.00000% 19-23.09.59*	CHF	1 800 000		1 800 000	1 002 600	0.10		



Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
GLARNER KANTONALBANK-REG-S 0.00000% 20-06.09.28*	CHF	1 000 000			1 000 000	913 000	0.09	
KANTON LUZERN-REG-S 0.00000% 21-25.06.31*	CHF	3 000 000			3 000 000	2 652 000	0.27	
KANTONSSPITAL WINTERTHUR-REG-S 0.00000% 19-30.09.31*	CHF	1 710 000			1 710 000	1 439 820	0.14	
LUCERNE, CANTON OF 0.00000% 20-23.07.30*	CHF	2 000 000			2 000 000	1 797 000	0.18	
NIDWALDNER KANTONALBANK-REG-S 0.00000% 19-05.11.29*	CHF	1 000 000			1 000 000	888 500	0.09	
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 0.00000% 22-26.05.26*	CHF		3 000 000		3 000 000	2 863 800	0.29	160 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-26.08.49*	CHF	500 000			500 000	319 750	0.03	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-06.04.27*	CHF	2 600 000			2 600 000	2 446 600	0.25	540 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-25.02.28*	CHF	3 000 000			3 000 000	2 779 500	0.28	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-10.05.45*	CHF	4 600 000	1 400 000	1 500 000	4 500 000	3 047 400	0.31	4 500 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 16-27.01.27*	CHF	5 200 000			5 200 000	4 906 720	0.49	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 19-10.09.37*	CHF	3 600 000	1 000 000		4 600 000	3 578 800	0.36	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 20-21.06.28*	CHF		1 200 000		1 200 000	1 105 800	0.11	
PFANDBRIEFZENTR SCHWEIZ KANTONALBK-REG-S 0.00000% 20-15.03.30*	CHF	3 000 000			3 000 000	2 676 300	0.27	2 300 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 21-05.02.29*	CHF	3 600 000			3 600 000	3 279 600	0.33	1 000 000
PFANDBRIEFZENTRALE DER SCHWEIZER-REG-S 0.00000% 21-25.07.31*	CHF		3 500 000		3 500 000	3 043 250	0.30	
RHAETISCHE BAHN STAMM 0.00000% 16-01.09.31*	CHF	1 000 000			1 000 000	879 000	0.09	
SONOVA HOLDING AG-REG-S 0.00000% 19-11.10.29*	CHF	1 000 000		1 000 000				
SWITZERLAND-REG-S 0.00000% 16-22.06.29*	CHF	8 600 000	11 400 000		20 000 000	18 842 000	1.89	
SWITZERLAND-REG-S 0.00000% 19-26.06.34*	CHF	6 000 000			6 000 000	5 333 400	0.53	
SWITZERLAND-REG-S 0.00000% 19-24.07.39*	CHF	11 200 000			11 200 000	9 373 280	0.94	3 604 000
SWITZERLAND-REG-S 0.00000% 23-22.06.29*	CHF		7 400 000	7 400 000				
VALIANT BANK AG-REG-S 0.00000% 19-31.07.29*	CHF	1 500 000			1 500 000	1 338 750	0.13	
ZUERCHER KANTONALBANK 0.00000% 21-21.01.33*	CHF	3 300 000			3 300 000	2 757 150	0.28	3 300 000
ZUERICH, CANTON OF-REG-S 0.00000% 18-27.06.25*	CHF	600 000	1 000 000	600 000	1 000 000	974 000	0.10	1 000 000
ZUERICH, CANTON OF-REG-S 0.00000% 20-23.06.28*	CHF	1 500 000			1 500 000	1 398 000	0.14	
<b>Total CHF</b>						<b>86 468 920</b>	<b>8.67</b>	
<b>Total Bonds, zero coupon</b>						<b>86 468 920</b>	<b>8.67</b>	
<b>Bonds, floating rate</b>								
<b>CHF</b>								
SWISS LIFE AG-REG-S-SUB 2.625%/VAR 18-25.09.48*	CHF	1 000 000			1 000 000	945 000	0.09	
<b>Total CHF</b>						<b>945 000</b>	<b>0.09</b>	
<b>Total Bonds, floating rate</b>						<b>945 000</b>	<b>0.09</b>	
<b>Total Securities traded on an exchange</b>						<b>963 994 256</b>	<b>96.61</b>	

## Securities traded neither on an exchange nor on a regulated market

### Investment certificates, open end

#### Global

SWISS LIFE FUNDS (CH) MONEY MARKET SWISS FRANCS A CAP**	CHF		200 000		200 000	20 122 000	2.02	
<b>Total Global</b>						<b>20 122 000</b>	<b>2.02</b>	

### Total Investment certificates, open end

### Total Securities traded neither on an exchange nor on a regulated market

## Instruments similar to securities

### Treasury bills, zero coupon

#### CHF

SWISS NATIONAL BANK BILL-REG-S TB 0.00000% 08.05.23-31.07.23**	CHF		20 000 000	20 000 000				
SWISS NATIONAL BANK BILL-REG-S 0.00000% 15.05.23-22.05.23**	CHF		10 000 000	10 000 000				
SWISS NATIONAL BANK TB-REG-S 0.00000% 08.05.23-15.05.23**	CHF		30 000 000	30 000 000				
SWISS NATIONALBANK BILLS-REG-S 0.00000% 08.05.23-05.06.23**	CHF		20 000 000	20 000 000				
<b>Total CHF</b>							<b>0.00</b>	

### Total Treasury bills, zero coupon

### Total Instruments similar to securities

### Total securities and similar instruments

(thereof in lending)						<b>984 116 256</b>	<b>98.63</b>	
						120 761 727	12.10	
Bank deposits at sight						7 470 332	0.75	
Derivative financial instruments						12 990	0.00	
Other assets						6 192 597	0.62	
<b>Total fund assets</b>						<b>997 792 175</b>	<b>100.00</b>	
Short-term bank liabilities						-3 171 465		
Other liabilities						-226 084		
<b>Net fund assets</b>						<b>994 394 626</b>		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	963 994 256	96.61
Investments valuation based on market-observed parameters	20 134 990	2.02
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>Total</b>	<b>984 129 246</b>	<b>98.63</b>

<sup>1</sup> Purchases include the following transactions: allotment from subscription / allotment from option rights / option rights / allotment of subscription rights from underlying stocks / bonus securities / change of corporate names / conversions / purchases / share exchange between companies / stock splits / stock dividends / optional dividends / transfers / transfer due to redenomination in euro / subscriptions in kind

<sup>2</sup> Sales include the following transactions: cancellation as a result of expiry / draws by lot / exercise of rights / options / repayments / reverse-splits / sales / share exchange between companies / transfers / transfer due to redenomination in euro / redemptions in kind

<sup>3</sup> Divergences in the totals may be attributed to rounding differences

\* valued at prices paid on the main market (art. 88 para. 1 CISA)

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

### Exposure-reducing derivatives open at the end of the period under review

Instrument	Nominal	Currency	Tied underlyings in bonds/shares in CHF	Replacement value in CHF	in % of total assets
<b>Interest rate swaps/Credit Default Swaps</b>					
LCH/INTEREST RATE SWAP TP PAYER 1.69900% 23-20.07.30**	15 000 000	CHF	15 000 000	22 121	0.00
LCH/INTEREST RATE SWAP REC TP SARON 23-20.07.30	15 000 000	CHF			
			15 000 000	22 121	0.00

### Derivatives on currencies open at the end of the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
<b>Forward exchange transactions**</b>						
GBP	760 000	CHF	838 250	17.10.2023	-9 131	0.00
					-9 131	0.00

There may be differences in the way the figures mentioned above are rounded off.

\*\* valuation based on market-observed parameters

### Transactions in exposure-reducing derivatives during the period under review

Instrument	Currency	Nominal
<b>Interest rate swaps/Credit Default Swaps</b>		
LCH/INTEREST RATE SWAP TP PAYER 1.69900% 23-20.07.30	CHF	15 000 000
LCH/INTEREST RATE SWAP REC TP SARON 23-20.07.30	CHF	15 000 000

### Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
GBP	1 000 000	CHF	1 121 806	12.10.2022
GBP	100 000	CHF	111 957	28.04.2023
GBP	270 000	CHF	297 325	28.07.2023
GBP	1 050 000	CHF	1 163 497	28.07.2023
GBP	2 200 000	CHF	2 457 611	28.07.2023
GBP	640 000	CHF	726 351	28.07.2023
CHF	3 861 394	GBP	3 400 000	31.07.2023
GBP	4 160 000	CHF	4 638 706	31.07.2023
GBP	760 000	CHF	838 250	17.10.2023

## Supplementary information

### Derivative financial instruments

Risk assessment process Commitment approach I:  
Art. 34 CISO-FINMA

Position	amount in CHF	In % of the fund's net asset
Total exposure-increasing positions	–	–
Total exposure-reducing positions	15 820 218.84	1.59%

### Repurchase agreements

The fund management company does not engage in securities repurchase agreements for the account of the sub-funds.

### Remuneration of the Fund Management

Management fee

- Effective management fee charged:
  - Class I-A1: 0.073625% p.a.;\*
  - Class I-A2: 0.263625% p.a.;\*
- Maximum management fee charged in accordance with the fund contract:
  - Class I-A1: 0.20% p.a.;
  - Class I-A2: 0.30% p.a.;
- Effective custodian bank commission charged for all classes: 0.006375% p.a.;\*\*
- Maximum custodian bank commission charged in accordance with the fund contract for all classes: 0.20% p.a.;

\* until 30.06.2023:  
Class I-A1: 0.0725%; since 01.07.2023: 0.073625%  
Class I-A2: 0.2625%; since 01.07.2023: 0.263625%

\*\* until 30.06.2023: 0.0075%; since 01.07.2023: 0.006375%

### Commission sharing agreements and soft commissions

The fund management company has not concluded any commission sharing agreements.

The fund management company has not entered into any agreements regarding soft commissions.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the Asset Management Association Switzerland (AMAS) "Guidelines on the calculation and disclosure of the Total Expense Ratio (TER) of collective investment schemes" in the current version and expresses the sum of all costs and commissions charged on an ongoing basis to the net assets (operating expenses) taken retrospectively as a percentage of the net assets.

TER for the last 12 months:

Class I-A1:	0.08%
Class I-A2:	0.27%

### Issue and redemption price

If the sum of subscriptions and redemptions of units of a sub-fund results in a net asset inflow or outflow on a valuation day, the net asset value of the sub-fund is increased or reduced (swinging single pricing). The maximum adjustment amounts to 2% of the net asset value. Ancillary costs (bid/ask spreads, standard brokerage fees, commissions, taxes and duties etc.) are taken into account as well as the costs for reviewing and upholding quality standards for physical investments, which arise from the investment of the amount paid in or the sale of a portion of investments corresponding to the redeemed unit. The adjustment shall entail an increase of the net asset value if the net movement results in an increase in the number of units in the investment fund. The adjustment results in a decrease in the net asset value if the net movement results in a decrease in the number of units in the investment fund. These incidental charges are not taken into account if the fund management company permits the credit or debit of assets instead of payment in cash as per § 19.8 as well as in the case of switches between unit classes within the sub-fund. The net asset value calculated using swinging single pricing is thus a modified net asset value.

The fund management company generally takes average incidental charges into account. When adjusting the net asset value, however, it may also take into account the actual amount of the incidental charges, provided this appears appropriate at the discretion of the fund management company taking into account the relevant circumstances (e.g. amount, general market situation, specific market situation for the asset class concerned). In such a case, the adjustment may be higher or lower than the average incidental charges.

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.

### Exchange rate

GBP 1 = CHF 1.116559

# Swiss Life iFunds (CH) Equity Switzerland (CHF)

Category Other Funds for Traditional Investments

## Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		912 173 928.51	859 713 053.01	695 242 326.64
<b>Class I-A1</b>	<b>CH0108009199</b>			
Net asset value per unit in CHF		1 788.25	1 692.00	1 898.92
Number of units outstanding		510 091.8090	508 103.5510	366 124.6240

## Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	8.4%	-8.9%	15.6%
Benchmark/Index: SPI 20 Total Return®	CHF	8.6%	-8.7%	15.9%

Historical performance is no indicator of current or future performance.  
The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.

## Report of the Portfolio Manager (unaudited)

The fund invests passively in the SPI 20 reference index. The two-way turnover of the SPI 20 benchmark came to 8.768% during the period under review. Total of 1 new addition, 2 deletions and 26 other changes (number of equities outstanding, free float factors) calculated for a one-way turnover of 1.096%, 0.369% and 3.499% respectively.

These figures can be broken down as follows:

- The reallocation on 16 December 2022 generated a two-way turnover of 0.433% with 4 significant changes (0.304%). There were no new additions or deletions.
- The reallocation on 17 March 2023 generated a two-way turnover of 2.308% with 4 significant changes (1.154%). There were no new additions or deletions.
- The reallocation on 16 June 2023 generated a two-way turnover of 1.200% with 9 significant changes (0.831%). There were no new additions or deletions.
- The reallocation on 15 September 2023 generated a two-way turnover of 0.865% with 4 significant changes (0.454%). There were no new additions or deletions.
- Excluding reallocations, the two-way turnover for the quarter stood at 3.962% with 1 new addition (1.096%), 2 deletions (0.369%) and 5 other changes (0.756%).

On a daily basis, the largest increases in the securities weightings were:

KUEHNE+NAGEL INT N (1.096%; 12.06.2023)  
NESTLE N (0.401%; 17.03.2023)  
UBS GROUP N (0.252%; 12.06.2023)  
ROCHE GS (0.245%; 17.03.2023)  
ABB LTD N (0.243%; 09.06.2023)

On a daily basis, the largest reductions in the securities weightings were:

NOVARTIS N (-0.836%; 17.03.2023)  
NESTLE N (-0.499%; 16.06.2023)  
UBS GROUP N (-0.299%; 15.09.2023)  
NESTLE N (-0.280%; 12.06.2023)  
CS GROUP N (-0.241%; 12.06.2023)

## Structure of the securities portfolio (unaudited)

Breakdown by risk domicile in % of total assets	
Switzerland	99.16
<b>Total</b>	<b>99.16</b>

There may be differences in the way the percentages mentioned above are rounded off.

## Statement of assets

	30.9.2023	30.9.2022
	CHF	CHF
<b>Market values</b>		
Bank deposits		
– at sight	905 117.92	23 829 604.39
Securities		
– Shares and other equity instruments	905 912 847.67	852 858 740.67
Derivative financial instruments	-13 420.00	-328 300.00
Other assets	6 742 343.99	5 394 751.87
<b>Total fund assets</b>	<b>913 546 889.58</b>	<b>881 754 796.93</b>
Short-term bank liabilities	-916 601.77	-21 635 407.31
Other liabilities	-456 359.30	-406 336.61
<b>Net fund assets</b>	<b>912 173 928.51</b>	<b>859 713 053.01</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
<b>Income</b>		
Income from bank assets	23 380.17	0.00
Negative interest	-7 170.55	-8 867.16
Income from securities		
– from shares and other equity instruments	28 616 521.33	22 204 618.36
Income from securities lending	13 943.86	26 910.34
Purchase of current net income on issue of units	1 286 611.19	4 918 477.57
<b>Total income</b>	<b>29 933 286.00</b>	<b>27 141 139.11</b>
<b>Expenses</b>		
Interest payable	-14.01	-753.72 <sup>1</sup>
Commission remuneration of the Fund Management in accordance with the Fund Regulations Class I-A1	-1 807 400.53	-1 549 269.70
Regulatory commission payments to the custodian bank	-67 751.10	-60 361.10
Other expenses	-22.00	0.00
Payment of current net income on redemption of units	-3 258 529.74	-2 105 644.53
<b>Total expenses</b>	<b>-5 133 717.38</b>	<b>-3 716 029.05</b>
<b>Net income</b>	<b>24 799 568.62</b>	<b>23 425 110.06</b>
Realized capital gains and losses	15 697 866.74	16 561 071.92
<b>Realized result</b>	<b>40 497 435.36</b>	<b>39 986 181.98</b>
Unrealized capital gains and losses	35 196 598.51	-119 565 849.38
<b>Total result</b>	<b>75 694 033.87</b>	<b>-79 579 667.40</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	24 799 568.62	23 425 110.06
Balance carried forward from previous year	3 989.29	2 452.93
<b>Available for distribution</b>	<b>24 803 557.91</b>	<b>23 427 562.99</b>
Result earmarked for distribution to the investor	-24 790 461.92	-23 423 573.70
<b>Balance carried forward</b>	<b>13 095.99</b>	<b>3 989.29</b>

<sup>1</sup> Interest payable as at 30 September 2022 includes a correction of CHF 560.09 to the previous year's interest expense

## Changes in net fund assets

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	859 713 053.01	695 242 326.64
Ord. annual distribution	-24 360 571.28	-17 698 782.16
Balance of unit movements	1 127 412.91	261 749 175.93
Total result	75 694 033.87	-79 579 667.40
<b>Net fund assets at the end of the reporting period</b>	<b>912 173 928.51</b>	<b>859 713 053.01</b>

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	Number	Number
<b>Class I-A1</b>		
Situation at the beginning of the financial year	508 103.5510	366 124.6240
Units issued	82 276.7930	211 676.2660
Units redeemed	-80 288.5350	-69 697.3390
<b>Situation at the end of the period</b>	<b>510 091.8090</b>	<b>508 103.5510</b>
Difference between units issued and units redeemed	1 988.2580	141 978.9270

## Distribution for 2022/2023

### Class I-A1

(ex-date 16.1.2024)

<b>Accrued income per unit</b>	<b>CHF</b>	<b>48.6256</b>
<b>Gross</b>	<b>CHF</b>	<b>48.6000</b>
Less federal withholding tax	CHF	-17.0100
<b>Net per unit (payable from 18.1.2024)</b>	<b>CHF</b>	<b>31.5900</b>

## Inventory of Fund assets

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
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### Securities traded on an exchange

#### Bearer shares

##### Switzerland

SWISS RE AG CHF0.10*	CHF	215 365	39 225	32 891	221 699	20 910 650	2.29
<b>Total Switzerland</b>						<b>20 910 650</b>	<b>2.29</b>
<b>Total Bearer shares</b>						<b>20 910 650</b>	<b>2.29</b>

#### Other shares

##### Switzerland

ROCHE HLDGS AG GENUSSSCHEINE NPV*	CHF	524 356	95 620	83 369	536 607	134 393 223	14.71
<b>Total Switzerland</b>						<b>134 393 223</b>	<b>14.71</b>
<b>Total Other shares</b>						<b>134 393 223</b>	<b>14.71</b>

#### Registered shares

##### Switzerland

ABB LTD CHF0.12 (REGD)*	CHF	1 211 083	264 264	240 999	1 234 348	40 486 614	4.43
ACCELERON INDUSTRIAL CHF1*	CHF		60 554	60 554			
ALCON AG CHF0.04*	CHF	372 366	68 263	58 714	381 915	27 093 050	2.97
CREDIT SUISSE GRP CHF0.04(REGD)*	CHF	1 876 052	1 251 210	3 127 262			
GEBERIT CHF0.10(REGD)*	CHF	26 732	5 675	5 599	26 808	12 304 872	1.35
GIVAUDAN AG CHF10*	CHF	5 927	1 130	975	6 082	18 209 508	1.99
HOLCIM LTD CHF2 (REGD)*	CHF	420 433	72 185	86 229	406 389	23 887 545	2.61
KUEHNE&NAGEL INTL CHF1(REGD)(POST-SUBD)*	CHF		43 214	856	42 358	11 055 438	1.21
LOGITECH INTL CHF0.25(REGD) (POST-SUBD)*	CHF	122 431	23 664	20 284	125 811	7 961 320	0.87
LONZA GROUP AG CHF1(REGD)*	CHF	55 494	9 932	8 701	56 725	24 142 160	2.64
NESTLE SA CHF0.10(REGD)*	CHF	2 056 381	358 655	371 282	2 043 754	212 019 040	23.21
NOVARTIS AG CHF0.49 (REGD)*	CHF	1 701 612	268 499	355 351	1 614 760	151 577 521	16.59
PARTNERS GROUP HLG CHF0.01 (REGD)*	CHF	16 906	3 044	2 613	17 337	17 935 127	1.96
RICHEMONT(CIE FIN) CHF1.00 (REG) SER 'A'*	CHF	388 965	69 773	59 825	398 913	44 678 256	4.89
SIKA AG CHF0.01 (REG)*	CHF	114 554	21 245	18 098	117 701	27 436 103	3.00
SONOVA HOLDING AG CHF0.05 (REGD)*	CHF	35 525	9 528	6 234	38 819	8 450 896	0.93
SWISS LIFE HLDG CHF5.1(REGD)*	CHF	22 972	4 281	4 760	22 493	12 856 999	1.41
SWISSCOM AG CHF1(REGD)*	CHF	18 936	3 676	3 216	19 396	10 555 303	1.16
UBS GROUP CHF0.10 (REGD)*	CHF	2 427 670	482 660	573 628	2 336 702	53 019 768	5.80
ZURICH INSURANCE GRP CHF0.10*	CHF	112 115	19 742	20 123	111 734	46 939 453	5.14
<b>Total Switzerland</b>						<b>750 608 975</b>	<b>82.16</b>
<b>Total Registered shares</b>						<b>750 608 975</b>	<b>82.16</b>

#### Rights

##### Switzerland

CREDIT SUISSE GROUP AG RIGHTS 08.12.22*	CHF		1 891 950	1 891 950			
<b>Total Switzerland</b>							<b>0.00</b>
<b>Total Rights</b>							<b>0.00</b>

#### Total Securities traded on an exchange

905 912 848 99.16

#### Total securities and similar instruments (thereof in lending)

905 912 848 99.16  
11 004 349 1.20

Bank deposits at sight						905 118	0.10
Derivative financial instruments						-13 420	0.00
Other assets						6 742 344	0.74
<b>Total fund assets</b>						<b>913 546 890</b>	<b>100.00</b>
Short-term bank liabilities						-916 602	
Other liabilities						-456 359	
<b>Net fund assets</b>						<b>912 173 929</b>	

#### Valuation categories

	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	905 899 428	99.16
Investments valuation based on market-observed parameters	-	-
Investments valued with suitable valuation models taking account of the current market circumstances	-	-
<b>Total</b>	<b>905 899 428</b>	<b>99.16</b>

<sup>1</sup> Purchases include the following transactions: allotment from subscription / allotment from option rights / option rights / allotment of subscription rights from underlying stocks / bonus securities / change of corporate names / conversions / purchases / share exchange between companies / stock splits / stock dividends / optional dividends / transfers / transfer due to redenomination in euro / subscriptions in kind

<sup>2</sup> Sales include the following transactions: cancellation as a result of expiry / draws by lot / exercise of rights / options / repayments / reverse-splits / sales / share exchange between companies / transfers / transfer due to redenomination in euro / redemptions in kind

<sup>3</sup> Divergences in the totals may be attributed to rounding differences

\* valued at prices paid on the main market (art. 88 para. 1 CISA)

## Derivative financial instruments

CISO-FINMA Art. 23

### Exposure-increasing derivatives open at the end of the period under review

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
SWISS MARKET INDEX FUTURE 15.12.23*	61	CHF	6 711 220	-13 420	0.00
			6 711 220	-13 420	0.00

Liquidity linked to open derivative financial instruments: CHF 6 711 220

There may be differences in the way the figures mentioned above are rounded off.

\* valued at prices paid on the main market (art. 88 para. 1 CISA)

### Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/Contracts	Sale/Contracts
<b>Futures on indices/commodities/currencies</b>			
SWISS MARKET INDEX FUTURE 16.12.22	CHF	0	67
SWISS MARKET INDEX FUTURE 17.03.23	CHF	110	110
SWISS MARKET INDEX FUTURE 16.06.23	CHF	121	121
SWISS MARKET INDEX FUTURE 15.09.23	CHF	61	61
SWISS MARKET INDEX FUTURE 15.12.23	CHF	61	0



## Supplementary information

### Derivative financial instruments

Risk assessment process Commitment approach I:  
Art. 34 CISO-FINMA

Position	amount in CHF	In % of the fund's net asset
Total exposure-increasing positions	6 711 220.00	0.74%
Total exposure-reducing positions	–	–

### Repurchase agreements

The fund management company does not engage in securities repurchase agreements for the account of the sub-funds.

### Remuneration of the Fund Management

Management fee

- Effective management fee charged:  
Class I-A1: 0.193625% p.a.;\*
- Maximum management fee charged in accordance  
with the fund contract:  
Class I-A1: 0.30% p.a.;
- Effective custodian bank commission charged:  
0.006375% p.a.;\*\*
- Maximum custodian bank commission charged  
in accordance with the fund contract: 0.20% p.a.;

\* until 30.06.2023:  
Class I-A1: 0.1925%; since 01.07.2023: 0.193625%

\*\* until 30.06.2023: 0.0075%; since 01.07.2023: 0.006375%

### Commission sharing agreements and soft commissions

The fund management company has not concluded any commission sharing agreements.

The fund management company has not entered into any agreements regarding soft commissions.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the Asset Management Association Switzerland (AMAS) "Guidelines on the calculation and disclosure of the Total Expense Ratio (TER) of collective investment schemes" in the current version and expresses the sum of all costs and commissions charged on an ongoing basis to the net assets (operating expenses) taken retrospectively as a percentage of the net assets.

TER for the last 12 months:

Class I-A1: 0.20%

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.

# Swiss Life iFunds (CH) Bond Global Corporates Short Term (CHF hedged)

Category Other Funds for Traditional Investments

## Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		1 651 607 337.58	1 841 404 070.82	1 987 302 410.61
<b>Class I-A1</b>	<b>CH0219870430</b>			
Net asset value per unit in CHF		771.42	781.94	850.24
Issue and redemption price per unit in CHF <sup>1</sup>		771.42	781.94	-
Number of units outstanding		2 081 889.7090	2 248 399.7090	2 274 037.9320
<b>Class I-A2</b>	<b>CH0219870455</b>			
Net asset value per unit in CHF		769.47	779.88	847.54
Issue and redemption price per unit in CHF <sup>1</sup>		769.47	779.88	-
Number of units outstanding		56 832.0000	102 440.0000	52 052.0000
<b>Class I-A2 Cap</b>	<b>CH0407409843</b>			
Net asset value per unit in CHF		916.50	919.62	989.34
Issue and redemption price per unit in CHF <sup>1</sup>		916.50	919.62	-
Number of units outstanding		2 045.0000	3 700.0000	9 814.8990

<sup>1</sup> see Supplementary information

## Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	0.5%	-6.3%	0.2%
Class I-A2	CHF	0.3%	-6.6%	-0.1%
Class I-A2 Cap	CHF	0.3%	-6.6%	-0.1%
Reference index:				
Bloomberg Global Aggregate Corporates 1-3 years in CHF (CHF hedged)	CHF	0.2%	-6.7%	0.3%

Historical performance is no indicator of current or future performance.

The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.

## Report of the Portfolio Manager (unaudited)

Short-term corporate bonds performed well in terms of earnings in the period under review. Over the reporting period, credit spreads fell until March 2023, when the regional banking crisis erupted in the US followed shortly thereafter by a big bank emergency merger in Switzerland. However, the shock was short-lived, and spreads rallied sharply. However, stubborn inflation figures kept the upward pressure on interest rates high and, at the short end, reflected expectations that central banks might tighten the interest rate screw even further. Absolute performance was positive over the year under review. In relative terms, the interest rate and credit risk positioning contributed in equal measure to a positive result.

## Structure of the securities portfolio (unaudited)

Breakdown by risk domicile in % of total assets	
United States of America	37.11
United Kingdom	7.61
Canada	7.48
Switzerland	6.12
Sweden	5.68
France	5.57
Japan	3.86
Germany	3.38
Netherlands	3.14
Spain	2.34
Others	17.76
<b>Total</b>	<b>100.05</b>

There may be differences in the way the percentages mentioned above are rounded off.

## Statement of assets

	30.9.2023	30.9.2022
	CHF	CHF
<b>Market values</b>		
Bank deposits		
– at sight	21 717 049.78	78 687 192.10
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	1 653 187 433.57	1 842 979 499.30
Derivative financial instruments	-34 064 927.70	-16 748 751.39
Other assets	11 547 816.40	11 930 522.80
<b>Total fund assets</b>	<b>1 652 387 372.05</b>	<b>1 916 848 462.81</b>
Short-term bank liabilities	-126 899.25	-74 590 890.96
Other liabilities	-653 135.22	-853 501.03
<b>Net fund assets</b>	<b>1 651 607 337.58</b>	<b>1 841 404 070.82</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
<b>Income</b>		
Income from bank assets	662 196.80	7 224.47
Negative interest	-57 562.87	-195 775.88
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	36 198 300.18	34 959 648.54
Offset payments from securities lending	2 151 703.13	1 506 215.58
Income from securities lending	233 340.29	305 985.33
Purchase of current net income on issue of units	1 082 699.98	3 239 667.18
<b>Total income</b>	<b>40 270 677.51</b>	<b>39 822 965.22</b>
<b>Expenses</b>		
Interest payable	-40 236.49	-4 472.29 <sup>1</sup>
Commission remuneration of the Fund Management in accordance with the Fund Regulations Class I-A1	-2 331 586.18	-2 623 901.36
Commission remuneration of the Fund Management in accordance with the Fund Regulations Class I-A2	-241 235.05	-269 991.56
Commission remuneration of the Fund Management in accordance with the Fund Regulations Class I-A2 Cap	-11 317.27	-23 624.86
Regulatory commission payments to the custodian bank	-122 904.08	-144 011.87
Other expenses	-1 393.78	-13 128.12
Payment of current net income on redemption of units	-1 949 013.35	-3 289 730.74
<b>Total expenses</b>	<b>-4 697 686.20</b>	<b>-6 368 860.80</b>
<b>Net income</b>	<b>35 572 991.31</b>	<b>33 454 104.42</b>
Realized capital gains and losses	-21 640 517.34	-18 440 511.25
<b>Realized result</b>	<b>13 932 473.97</b>	<b>15 013 593.17</b>
Unrealized capital gains and losses	-5 630 775.74	-141 114 621.04
<b>Total result</b>	<b>8 301 698.23</b>	<b>-126 101 027.87</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	35 572 991.31	33 454 104.42
Balance carried forward from previous year	46 360.40	71 838.34
<b>Available for distribution</b>	<b>35 619 351.71</b>	<b>33 525 942.76</b>
Net income retained for reinvestment <sup>2</sup>	-36 087.74	-57 210.52
Result earmarked for distribution to the investor	-35 507 418.85	-33 422 371.84
<b>Balance carried forward</b>	<b>75 845.12</b>	<b>46 360.40</b>

<sup>1</sup> Interest payable as at 30 September 2022 includes a correction of CHF 74 309.91 to the previous year's interest expense

<sup>2</sup> or compensation payments for shareholders not domiciled in Switzerland in accordance with FTA Circular No. 24, item 2.3.4 dated 20.11.2017 in conjunction with Art. 34 para. 1 of the Withholding Tax Ordinance (WHTO)

## Changes in net fund assets

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	1 841 404 070.82	1 987 302 410.61
Ord. annual distribution	-31 102 260.94	-31 891 464.78
Paid federal withholding tax	-19 985.74	-45 990.87
Balance of unit movements	-166 976 184.79	12 140 143.73
Total result	8 301 698.23	-126 101 027.87
<b>Net fund assets at the end of the reporting period</b>	<b>1 651 607 337.58</b>	<b>1 841 404 070.82</b>

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	Number	Number
<b>Class I-A1</b>		
Situation at the beginning of the financial year	2 248 399.7090	2 274 037.9320
Units issued	170 434.0000	481 623.6030
Units redeemed	-336 944.0000	-507 261.8260
<b>Situation at the end of the period</b>	<b>2 081 889.7090</b>	<b>2 248 399.7090</b>
Difference between units issued and units redeemed	-166 510.0000	-25 638.2230
<b>Class I-A2</b>		
Situation at the beginning of the financial year	102 440.0000	52 052.0000
Units issued	17 641.0000	102 296.0000
Units redeemed	-63 249.0000	-51 908.0000
<b>Situation at the end of the period</b>	<b>56 832.0000</b>	<b>102 440.0000</b>
Difference between units issued and units redeemed	-45 608.0000	50 388.0000
<b>Class I-A2 Cap</b>		
Situation at the beginning of the financial year	3 700.0000	9 814.8990
Units issued	35.0000	7 095.0000
Units redeemed	-1 690.0000	-13 209.8990
<b>Situation at the end of the period</b>	<b>2 045.0000</b>	<b>3 700.0000</b>
Difference between units issued and units redeemed	-1 655.0000	-6 114.8990

## Distribution for 2022/2023

### Class I-A1

(ex-date 16.1.2024)

<b>Accrued income per unit</b>	<b>CHF</b>	<b>16.6856</b>
<b>For unitholders domiciled in Switzerland gross</b>	<b>CHF</b>	<b>16.6500</b>
Less federal withholding tax	CHF	-5.8275
<b>Net per unit (payable from 18.1.2024)</b>	<b>CHF</b>	<b>10.8225</b>
<b>For unitholders not domiciled in Switzerland with bank declaration</b>		
<b>Net per unit (payable from 18.1.2024)</b>	<b>CHF</b>	<b>16.6500</b>

### Class I-A2

(ex-date 16.1.2024)

<b>Accrued income per unit</b>	<b>CHF</b>	<b>14.8772</b>
<b>For unitholders domiciled in Switzerland gross</b>	<b>CHF</b>	<b>14.8500</b>
Less federal withholding tax	CHF	-5.1975
<b>Net per unit (payable from 18.1.2024)</b>	<b>CHF</b>	<b>9.6525</b>
<b>For unitholders not domiciled in Switzerland with bank declaration</b>		
<b>Net per unit (payable from 18.1.2024)</b>	<b>CHF</b>	<b>14.8500</b>

## Net income retained for reinvestment (accumulation)

### Class I-A2 Cap

Reinvestment on 16.1.2024

<b>Gross accumulation</b>	<b>CHF</b>	<b>17.6460</b>
Less federal withholding tax <sup>1</sup>	CHF	-6.1761
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>11.4699</b>

<sup>1</sup> or compensation payment for shareholders not domiciled in Switzerland in accordance with FTA Circular No. 24, item 2.3.4 dated 20.11.2017 in conjunction with Art. 34 para. 1 of the Withholding Tax Ordinance (WHTO)

## Inventory of Fund assets

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>							
<b>Notes, fixed rate</b>							
<b>CHF</b>							
KOREA NATIONAL OIL CORP 2.15000% 22-19.12.24*							
RAIFFEISEN BANK INTERNATIONAL AG-SUB 4.75000% 12-24.10.22*	3 000 000		3 000 000				
<b>Total CHF</b>					<b>13 306 650</b>	<b>0.81</b>	
<b>EUR</b>							
ABBOTT IRELAND FINANCING DAC-REG-S 0.10000% 19-19.11.24*	7 700 000						
ACHMEA BV-REG-S 3.62500% 22-29.11.25*		5 300 000		5 300 000	5 072 682	0.31	1 100 000
AMERICAN TOWER CORP 4.12500% 23-16.05.27*		10 600 000		10 600 000	10 134 934	0.61	3 230 000
ASAHI GROUP HOLDINGS LTD-REG-S 0.15500% 20-23.10.24*		5 200 000		5 200 000	4 824 649	0.29	
BANK OF CHINA LUXEMBOURG-REG-S 0.12500% 20-16.01.23*	13 200 000		13 200 000				
BOOKING HOLDINGS INC 0.10000% 21-08.03.25*	3 500 000			3 500 000	3 206 953	0.19	500 000
BOOKING HOLDINGS INC 4.00000% 22-15.11.26*		6 000 000		6 000 000	5 835 047	0.35	5 300 000
CAPITAL ONE FINANCIAL CORP 0.80000% 19-12.06.24*	7 650 000			7 650 000	7 201 903	0.44	
CHUBB INA HOLDINGS INC 0.30000% 19-15.12.24*	9 200 000			9 200 000	8 496 533	0.51	
CNAC HK FINBRIDGE CO LTD-REG-S 1.12500% 20-22.09.24*	2 860 000	4 700 000		7 560 000	7 015 982	0.42	
DIGITAL DUTCH FINCO BV-REG-S 0.62500% 20-15.07.25*	12 000 000			12 000 000	10 749 891	0.65	400 000
EXXON MOBIL CORP 0.14200% 20-26.06.24*	5 400 000			5 400 000	5 082 253	0.31	
L'OREAL SA-REG-S 0.37500% 22-29.03.24*	5 500 000		5 500 000				
LINDE PLC-REG-S 3.62500% 23-12.06.25*		3 800 000		3 800 000	3 664 776	0.22	3 600 000
MITSUBISHI UFJ FINANCIAL GRP INC-REG-S 0.97800% 20-09.06.24*	3 700 000			3 700 000	3 505 886	0.21	
SANOFI-REG-S 0.87500% 22-06.04.25*	8 800 000			8 800 000	8 140 415	0.49	
WESTPAC SECURITIES NZ LTD/LONDON-REG-S 0.10000% 21-13.07.27*	7 000 000			7 000 000	5 816 319	0.35	3 350 000
<b>Total EUR</b>					<b>95 884 525</b>	<b>5.80</b>	
<b>GBP</b>							
VOLKSWAGEN FINANCIAL SERVICES NV-REG-S 1.62500% 19-30.11.22*	4 000 000		4 000 000				
<b>Total GBP</b>						<b>0.00</b>	
<b>USD</b>							
ABBVIE INC 2.95000% 20-21.11.26*	11 000 000		11 000 000				
AERCAP IRELAND CAPITAL DAC 1.75000% 21-29.10.24*	13 400 000			13 400 000	11 686 332	0.71	
AMERICAN ELECTRIC POWER INC-SUB 2.03100% 22-15.03.24*	6 000 000			6 000 000	5 386 240	0.33	
AMERICAN EXPRESS CO 2.50000% 19-30.07.24*	9 400 000		9 400 000				
AMERICAN EXPRESS CO 2.25000% 22-04.03.25*	9 700 000			9 700 000	8 432 376	0.51	1 000 000
AMERICAN HONDA FINANCE CORP 4.75000% 23-12.01.26*		3 500 000		3 500 000	3 151 378	0.19	
AMERIPRISE FINANCIAL INC 4.00000% 13-15.10.23*	5 000 000		5 000 000				
AMGEN INC 1.90000% 20-21.02.25*	6 800 000			6 800 000	5 915 128	0.36	
ANGLO AMERICAN CAPITAL PLC-REG-S 3.62500% 17-11.09.24*	4 000 000			4 000 000	3 561 316	0.22	
APPLE INC 1.12500% 20-11.05.25*	6 500 000			6 500 000	5 561 612	0.34	
APTIV PLC 2.39600% 22-18.02.25*	3 800 000			3 800 000	3 307 575	0.20	
ASTRAZENECA FINANCE LLC 0.70000% 21-28.05.24*	15 600 000			15 600 000	13 808 096	0.84	
AT&T INC 0.90000% 21-25.03.24*	7 200 000			7 200 000	6 432 419	0.39	
BAIDU INC 1.72000% 20-09.04.26*	5 800 000			5 800 000	4 789 370	0.29	1 995 000
BANCO SANTANDER CHILE-REG-S 2.70000% 20-10.01.25*	5 000 000			5 000 000	4 371 257	0.26	4 000 000
BANK OF NOVA SCOTIA 1.62500% 20-01.05.23*	9 700 000		9 700 000				
BANQUE FEDERATIVE DU CREDIT MUT-REG-S 3.75000% 18-20.07.23*	11 000 000		11 000 000				
BAT CAPITAL CORP 2.78900% 19-06.09.24*	5 009 000			5 009 000	4 446 263	0.27	
BLACK SEA TRADE & DEVELOPMENT BK-REG-S 3.50000% 19-25.06.24*	12 550 000			12 550 000	10 855 843	0.66	
BRISTOL-MYERS SQUIBB CO 2.90000% 20-26.07.24*	15 000 000			15 000 000	13 411 840	0.81	
BURLINGTON NORTHERN SANTA FE LLC 3.00000% 13-15.03.23*	3 000 000		3 000 000				
CANADIAN IMPERIAL BANK OF COMMERCE 3.94500% 22-04.08.25*	15 000 000			15 000 000	13 247 862	0.80	
CARGILL INC-REG-S 3.50000% 22-22.04.25*	8 300 000			8 300 000	7 364 297	0.45	
CATERPILLAR FINANCIAL SERVICES CORP 5.15000% 23-11.08.25*	17 000 000			17 000 000	15 468 305	0.94	
CELANESE US HOLDINGS LLC 5.90000% 22-05.07.24*	10 000 000		10 000 000				
CHARLES SCHWAB CORP 2.65000% 17-25.01.23*	3 900 000		3 900 000				
COCA-COLA EUROPEAN PARTNERS PLC-REG-S 0.80000% 21-03.05.24*	12 800 000			12 800 000	11 366 827	0.69	
COLGATE-PALMOLIVE CO 3.10000% 22-15.08.25*	4 800 000			4 800 000	4 225 492	0.26	
COOPERATIEVE RABOBANK UA-REG-S 2.62500% 19-22.07.24*	4 235 000			4 235 000	3 771 350	0.23	
CREDIT SUISSE AG/NEW YORK NY 3.70000% 22-21.02.25*	15 000 000			15 000 000	13 227 522	0.80	
CUMMINS INC 0.75000% 20-01.09.25*	3 300 000			3 300 000	2 758 726	0.17	
DANSKE BANK A/S-REG-S 0.97600% 21-10.09.25*	13 000 000			13 000 000	11 272 404	0.68	3 000 000
DEUTSCHE BANK AG/NEW YORK NY 0.89800% 21-28.05.24*	3 900 000			3 900 000	3 443 127	0.21	
DOLLAR GENERAL CORP 4.25000% 22-20.09.24*	7 000 000			7 000 000	6 293 404	0.38	
EDISON INTERNATIONAL 3.12500% 19-15.11.22*	3 200 000		3 200 000				
EDP FINANCE BV-REG-S 3.62500% 17-15.07.24*	3 236 000			3 236 000	2 899 987	0.18	
ELEVANCE HEALTH INC 4.90000% 23-08.02.26*	2 700 000			2 700 000	2 422 795	0.15	
ENBRIDGE INC 2.50000% 22-14.02.25*	5 700 000			5 700 000	4 968 484	0.30	
EQUINIX INC 2.62500% 19-18.11.24*	10 000 000			10 000 000	8 801 398	0.53	
EVERSOURCE ENERGY 4.75000% 23-15.05.26*	3 500 000			3 500 000	3 129 860	0.19	
FIAT CHRYSLER AUTOMOBILES NV 5.25000% 15-15.04.23*	9 915 000		9 915 000				
FIDELITY NATIONAL INFO SERVICES 0.60000% 21-01.03.24*	15 000 000			15 000 000	13 409 804	0.81	
GE HEALTHCARE HOLDING LLC-144A 5.60000% 22-15.11.25*	3 000 000	3 000 000	3 000 000				
GE HEALTHCARE TECHNOLOGIES INC 5.60000% 23-15.11.25*	3 000 000			3 000 000	2 728 559	0.17	
GENERAL MOTORS CO 6.12500% 20-01.10.25*	10 000 000			10 000 000	9 140 086	0.55	
GILEAD SCIENCES INC 0.75000% 20-29.09.23*	5 612 000		5 612 000				
GSK CONSUMER HEALTHCARE CAPITAL UK-144A 3.12500% 22-24.03.25*	13 000 000		13 000 000				
GSK CONSUMER HEALTHCARE CAPITAL UK 3.12500% 22-24.03.25*	13 000 000	13 000 000		13 000 000	11 422 442	0.69	800 000
HCA INC 5.00000% 14-15.03.24*	9 000 000			9 000 000	8 190 666	0.50	
HEWLETT PACKARD ENTERPRISE CO 2.25000% 19-01.04.23*	12 500 000			12 500 000			
HEWLETT PACKARD ENTERPRISE CO 4.45000% 20-02.10.23*	3 000 000			3 000 000			
HEWLETT PACKARD ENTERPRISE CO 5.90000% 23-01.10.24*							
IMPERIAL BRANDS FINANCE PLC-144A 4.25000% 15-21.07.25*	10 613 000			10 613 000	9 351 967	0.57	500 000
INTERNATIONAL BUSINESS MACHINES CORP 3.00000% 19-15.05.24*	6 000 000			6 000 000	5 395 497	0.33	
INTUIT INC 0.95000% 20-15.07.25*	7 775 000			7 775 000	6 553 882	0.40	
JPMORGAN CHASE & CO 3.90000% 15-15.07.25*	9 193 000			9 193 000	8 143 559	0.49	500 000
KIA CORP-REG-S 2.37500% 22-14.02.25*	4 500 000			4 500 000	3 916 945	0.24	
KINDER MORGAN ENERGY PARTNERS LP 4.15000% 13-01.02.24*	3 500 000		3 500 000				

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
MAGNA INTERNATIONAL INC 5.98000% 23-21.03.26*	USD		19 400 000		19 400 000	17 759 024	1.07	
MCKESSON CORP 5.25000% 23-15.02.26*	USD		9 200 000		9 200 000	8 322 552	0.50	
MERCEDES-BENZ FINANCE NORTH AMERIC-144A 5.37500% 22-26.11.25*	USD		4 700 000		4 700 000	4 275 636	0.26	500 000
META PLATFORMS INC-144A 3.50000% 22-15.08.27*	USD	15 000 000		15 000 000				
NESTLE HOLDINGS INC-REG-S 1.15000% 21-14.01.27*	USD	16 600 000			16 600 000	13 359 294	0.81	
NEXTERA ENERGY CAPITAL HOLDINGS INC 5.74900% 23-01.09.25*	USD		9 600 000		9 600 000	8 757 419	0.53	
NTT FINANCE CORP-REG-S 0.58300% 21-01.03.24*	USD	6 800 000			6 800 000	6 088 644	0.37	
NUTRIEN LTD 5.95000% 22-07.11.25*	USD		7 700 000		7 700 000	7 051 545	0.43	
ORACLE CORP 5.80000% 22-10.11.25*	USD		4 800 000		4 800 000	4 407 499	0.27	
PHILIP MORRIS INTERNATIONAL INC 5.00000% 22-17.11.25*	USD		3 200 000		3 200 000	2 892 512	0.18	
PHILLIPS 66 0.90000% 20-15.02.24*	USD	5 600 000	200 000		5 800 000	5 206 443	0.32	
RABOBANK NEDERLAND NV-SUB 4.37500% 15-04.08.25*	USD	9 650 000			9 650 000	8 518 766	0.52	500 000
ROYAL BANK OF SCOTLAND PLC-REG-S 0.80000% 21-12.08.24*	USD	5 000 000			5 000 000	4 372 325	0.26	
SABINE PASS LIQUEFACTION LLC 5.75000% 14-15.05.24*	USD	6 800 000		5 465 000	1 335 000	1 218 678	0.07	
SHANDONG HI-SPEED GRP HK CO LTD-REG-S 2.43700% 20-19.11.23*	USD	8 400 000			8 400 000	7 605 479	0.46	
SHIRE ACQUISITIONS INVT IRELAND DAC 3.20000% 16-23.09.26*	USD	6 992 000			6 992 000	5 972 982	0.36	800 000
SIEMENS FINANCIERINGSMMAATSCH NV-REG-S 3.25000% 15-27.05.25*	USD	6 000 000			6 000 000	5 295 263	0.32	4 000 000
STANDARD CHARTERED PLC-REG-S-SUB 3.95000% 13-11.01.23*	USD	14 960 000		14 960 000				
STANDARD CHARTERED PLC-REG-S 3.20000% 15-17.04.25*	USD	6 000 000			6 000 000	5 258 075	0.32	
SUMITOMO MITSUI TRUST BANK LTD-REG-S 5.65000% 23-09.03.26*	USD		4 900 000		4 900 000	4 440 238	0.27	
T-MOBILE USA INC 3.50000% 21-15.04.25*	USD	7 738 000			7 738 000	6 830 318	0.41	
TRANSCANADA PIPELINES LTD 6.20300% 23-09.03.26*	USD		18 000 000		18 000 000	16 439 343	0.99	
TSMC ARIZONA CORP 1.75000% 21-25.10.26*	USD	6 400 000		6 400 000				
VMWARE INC 1.00000% 21-15.08.24*	USD	7 500 000			7 500 000	6 572 066	0.40	
WALMART INC 4.00000% 23-15.04.26*	USD		3 500 000		3 500 000	3 117 409	0.19	
WARNERMEDIA HOLDINGS INC 3.63800% 23-15.03.25*	USD		5 900 000		5 900 000	5 205 660	0.32	
WEYERHAEUSER CO 4.75000% 23-15.05.26*	USD		9 700 000		9 700 000	8 659 450	0.52	
ZOTIS INC 5.40000% 22-14.11.25*	USD		2 400 000	2 400 000				
<b>Total USD</b>						<b>480 009 611</b>	<b>29.05</b>	
<b>Total Notes, fixed rate</b>						<b>589 200 786</b>	<b>35.66</b>	
<b>Notes, zero coupon</b>								
<b>EUR</b>								
BERKSHIRE HATHAWAY INC 0.00000% 20-12.03.25*	EUR	15 160 000			15 160 000	13 871 774	0.84	100 000
COMCAST CORP 0.00000% 21-14.09.26*	EUR	9 600 000		200 000	9 400 000	8 112 986	0.49	480 000
SAP SE-REG-S 0.00000% 20-17.05.23*	EUR	6 900 000		6 900 000				
<b>Total EUR</b>						<b>21 984 759</b>	<b>1.33</b>	
<b>Total Notes, zero coupon</b>						<b>21 984 759</b>	<b>1.33</b>	
<b>Notes, floating rate</b>								
<b>USD</b>								
ABN AMRO BANK NV-REG-S-SUB 4.400%/VAR 17-27.03.28*	USD	4 800 000		4 800 000				
BANCO SANTANDER SA 0.701%/VAR 21-30.06.24*	USD	10 600 000		400 000	10 200 000	9 313 524	0.56	
BANCO SANTANDER SA 1.722%/VAR 21-14.09.27*	USD	7 400 000			7 400 000	5 919 288	0.36	800 000
BANK OF AMERICA CORP 1.843%/VAR 22-04.02.25*	USD	16 000 000		400 000	15 600 000	14 036 969	0.85	
BARCLAYS PLC 1.007%/VAR 20-10.12.24*	USD	4 400 000			4 400 000	3 981 294	0.24	
BARCLAYS PLC 3.932%/VAR 19-07.05.25*	USD	4 000 000			4 000 000	3 603 292	0.22	
BARCLAYS PLC 6.496%/VAR 23-13.09.27*	USD		5 750 000		5 750 000	5 246 145	0.32	2 400 000
CITIGROUP INC 0.776%/VAR 20-30.10.24*	USD	14 000 000			14 000 000	12 747 390	0.77	
CITIGROUP INC 0.981%/VAR 21-01.05.25*	USD	7 200 000			7 200 000	6 374 558	0.39	
DEUTSCHE BANK AG/NEW YORK NY 2.222%/VAR 20-18.09.24*	USD	15 000 000		15 000 000				
GOLDMAN SACHS GROUP INC/THE 0.673%/VAR 21-08.03.24*	USD	21 300 000		21 300 000				
GOLDMAN SACHS GROUP INC 1.757%/VAR 22-24.01.25*	USD	8 000 000			8 000 000	7 202 430	0.44	
GOLDMAN SACHS GROUP INC/THE 5.798%/VAR 23-10.08.26*	USD		9 600 000		9 600 000	8 714 924	0.53	
HSBC HOLDINGS PLC 4.180%/VAR 22-09.12.25*	USD	15 000 000			15 000 000	13 351 187	0.81	2 200 000
JPMORGAN CHASE & CO 4.023%/3M LIBOR+100BP 18-05.12.24*	USD	9 700 000			9 700 000	8 834 156	0.53	
LLOYDS BANKING GROUP PLC 4.716%/VAR 22-11.08.26*	USD	6 800 000			6 800 000	6 049 396	0.37	
MITSUBISHI UFJ FINANCIAL GROUP INC 4.788%/VAR 22-18.07.25*	USD	9 600 000			9 600 000	8 674 283	0.52	300 000
MIZUHO FINANCIAL GROUP INC 3M LIBOR+63BP 20-25.05.24*	USD	12 000 000		12 000 000				
MIZUHO FINANCIAL GROUP INC VAR 20-10.07.24*	USD	6 700 000			6 700 000			
MORGAN STANLEY 5.050%/VAR 23-28.01.27*	USD		5 400 000		5 400 000	4 842 265	0.29	
NATWEST GROUP PLC 4.269%/VAR 19-22.03.25*	USD	4 000 000			4 000 000	3 620 006	0.22	
SUMITOMO MITSUI FIN GP INC 3M LIBOR+74BP 17-18.10.22*	USD	4 000 000		4 000 000				
UBS GROUP AG-REG-S 4.488%/VAR 22-12.05.26*	USD	3 800 000			3 800 000	3 366 919	0.20	
UBS GROUP AG-REG-S 4.490%/VAR 22-05.08.25*	USD	5 800 000			5 800 000	5 212 571	0.32	
<b>Total USD</b>						<b>131 090 599</b>	<b>7.93</b>	
<b>Total Notes, floating rate</b>						<b>131 090 599</b>	<b>7.93</b>	
<b>Medium term notes, fixed rate</b>								
<b>CHF</b>								
AMP GROUP FINANCE SERVICES LTD-REG-S 0.20310% 20-03.06.24*	CHF	7 000 000			7 000 000	6 706 000	0.41	
BANK OF NOVA SCOTIA/THE-REG-S 2.04250% 23-04.05.26*	CHF		10 000 000		10 000 000	10 045 000	0.61	
DANSKE BANK AS-REG-S 0.62500% 19-24.11.22*	CHF	2 600 000		2 600 000				
EMIRATES NBD PJSC 0.62500% 18-09.02.23*	CHF	2 700 000		2 700 000				
NATWEST MARKETS PLC-REG-S 0.12500% 19-13.09.23*	CHF	3 800 000		3 800 000				
SANTANDER CONSUMER FINANCE SA-REG-S 2.73250% 23-04.07.25*	CHF		15 000 000		15 000 000	15 112 500	0.91	
WELLS FARGO & CO-REG-S 0.50000% 15-02.11.23*	CHF	7 200 000			7 200 000	7 191 360	0.44	
<b>Total CHF</b>						<b>39 054 860</b>	<b>2.36</b>	
<b>EUR</b>								
ABB FINANCE BV-REG-S 3.25000% 23-16.01.27*	EUR		3 900 000		3 900 000	3 708 070	0.22	
ALD SA-REG-S 0.37500% 20-19.10.23*	EUR	5 100 000		5 100 000				
AROUNDTOWN SA-REG-S 0.62500% 19-09.07.25*	EUR	10 000 000		10 000 000				
ARVAL SERVICE LEASE SA-REG-S 4.25000% 23-11.11.25*	EUR		8 600 000		8 600 000	8 293 799	0.50	4 000 000
ATHENE GLOBAL FUNDING 1.87500% 20-23.06.23*	EUR	7 300 000			7 300 000			
BANQUE STELLANTIS FRANCE-REG-S 3.87500% 23-19.01.26*	EUR		3 500 000		3 500 000			
BAT INTERNATIONAL FINANCE PLC-REG-S 2.75000% 13-25.03.25*	EUR	9 671 000			9 671 000	9 198 772	0.56	
BAYER AG-REG-S 4.00000% 23-26.08.26*	EUR		6 900 000		6 900 000	6 697 927	0.41	1 100 000
BLACKSTONE PROPERTY PARTNERS EUR-REG-S 2.20000% 18-24.07.25*	EUR	8 400 000			8 400 000	7 628 150	0.46	
BLACKSTONE PROPERTY PARTNERS EUR-REG-S 0.50000% 19-12.09.23*	EUR	3 800 000		3 800 000				
BNZ INTERNATIONAL FUND LTD/LONDON-REG-S 0.37500% 19-14.09.24*	EUR	6 700 000			6 700 000	6 259 088	0.38	6 600 000
BPCE SA-REG-S 3.62500% 23-17.04.26*	EUR		7 200 000		7 200 000	6 879 108	0.42	500 000

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
CARREFOUR BANQUE SA-REG-S 0.10700% 21-14.06.25*	EUR	4 000 000			4 000 000	3 611 385	0.22	
CTP BV-REG-S 0.50000% 21-21.06.25*	EUR	3 700 000		3 700 000				
EASYJET PLC-REG-S 1.75000% 16-09.02.23*	EUR	7 500 000		7 500 000				
ESSILORLUXOTTICA SA-REG-S 0.25000% 20-05.01.24*	EUR	3 900 000			3 900 000	3 740 192	0.23	1 200 000
ESSITY CAPITAL BV-REG-S 3.00000% 22-21.09.26*	EUR	6 100 000			6 100 000	5 737 507	0.35	
FCA BANK SPAIN/IRELAND-REG-S 0.50000% 20-18.09.23*	EUR	4 700 000		4 700 000				
GLENCORE FINANCE EUROPE SA-REG-S 0.62500% 19-11.09.24*	EUR	8 000 000		8 000 000				
HEIMSTADEN BOSTAD TREASURY BV-REG-S 0.25000% 21-13.10.24*	EUR	5 800 000			5 800 000	5 241 586	0.32	500 000
HEINEKEN NV-REG-S 3.87500% 23-23.09.24*	EUR		6 100 000		6 100 000	5 899 259	0.36	5 375 000
HITACHI CAPITAL UK PLC-REG-S 0.12500% 19-29.11.22*	EUR	4 100 000		4 100 000				
HITACHI CAPITAL UK PLC-REG-S 0.25000% 22-03.02.25*	EUR	8 600 000			8 600 000	7 870 337	0.48	
IMPERIAL BRANDS FINANCE PLC-REG-S 1.12500% 19-14.08.23*	EUR	11 275 000		11 275 000				
KERING SA-REG-S 1.25000% 22-05.05.25*	EUR	6 000 000			6 000 000	5 570 843	0.34	1 200 000
KERING SA-REG-S 3.75000% 23-05.09.25*	EUR		8 900 000		8 900 000	8 605 047	0.52	400 000
LANDSBANKINN HF-REG-S 0.37500% 21-23.05.25*	EUR	5 700 000			5 700 000	5 102 665	0.31	
LEASEPLAN CORP NV-REG-S 1.37500% 19-07.03.24*	EUR	7 246 000			7 246 000	6 929 281	0.42	6 585 000
LEASEPLAN CORP NV-REG-S 0.25000% 21-07.09.26*	EUR	4 000 000			4 000 000	3 429 996	0.21	2 300 000
LOGICOR FINANCING SARL-REG-S 1.50000% 20-13.07.26*	EUR	10 600 000			10 600 000	9 191 046	0.56	
MITSUBISHI UF FINANCIAL GROUP INC-REG-S 0.87200% 17-07.09.24*	EUR	4 800 000			4 800 000	4 510 129	0.27	
NATWEST MARKETS PLC-REG-S 2.75000% 20-02.04.25*	EUR	10 000 000			10 000 000	9 487 765	0.57	
NIBC BANK NV-REG-S 6.37500% 23-01.12.25*	EUR		13 300 000		13 300 000	12 953 985	0.78	1 000 000
NORDEA BANK ABP-REG-S 0.37500% 19-28.05.26*	EUR	10 000 000			10 000 000	8 848 429	0.54	10 000 000
OP CORPORATE BANK PLC 0.37500% 19-19.06.24*	EUR	5 000 000			5 000 000	4 711 611	0.29	
ORSTED AS-REG-S 3.62500% 23-01.03.26*	EUR		5 800 000		5 800 000	5 557 035	0.34	2 600 000
RAIFFEISEN BANK INTERNATIONAL AG-REG-S 0.01000% 20-06.10.23*	EUR	14 800 000			14 800 000	14 328 972	0.87	
RCI BANQUE SA-REG-S 0.50000% 22-14.07.25*	EUR	3 500 000			3 500 000	3 168 443	0.19	400 000
SIEMENS FINANCIERIGSMATTSCHAPIJ NV-REG-S 2.25000% 22-10.03.25*	EUR	4 500 000			4 500 000	4 250 556	0.26	
SWEDBANK AB-REG-S 4.62500% 23-30.05.26*	EUR		11 400 000		11 400 000	11 036 593	0.67	5 150 000
SWEDISH MATCH AB-REG-S 1.20000% 17-10.11.25*	EUR		5 600 000		5 600 000	5 093 895	0.31	
TOYOTA FINANCE AUSTRALIA LTD-REG-S 0.25000% 19-09.04.24*	EUR	8 600 000		300 000	8 300 000	7 879 218	0.48	1 000 000
TOYOTA MOTOR FINANCE NL BV-REG-S 0.62500% 18-26.09.23*	EUR	3 000 000		3 000 000				
TRANSURBAN FINANCE CO PTY LTD-REG-S 2.00000% 15-28.08.25*	EUR	7 000 000			7 000 000	6 523 196	0.39	2 580 000
URENCO FINANCE NV-REG-S 2.37500% 14-02.12.24*	EUR	4 800 000			4 800 000	4 538 953	0.27	700 000
VESTAS WIND SYSTEMS A/S-REG-S 4.12500% 23-15.06.26*	EUR		6 300 000		6 300 000	6 071 504	0.37	5 500 000
VF CORP 4.12500% 23-07.03.26*	EUR		5 500 000	5 500 000				
VITERRA FINANCE BV-REG-S 0.37500% 21-24.09.25*	EUR	6 300 000			6 000 000	5 363 916	0.32	
VOLVO TREASURY AB-REG-S 3.50000% 23-17.11.25*	EUR		4 800 000		4 800 000	4 593 430	0.28	4 100 000
VOLVO TREASURY AB-REG-S 3.75000% 23-25.11.24*	EUR		8 900 000		8 900 000	8 578 015	0.52	3 100 000
<b>Total EUR</b>						<b>247 089 903</b>	<b>14.95</b>	
<b>GBP</b>								
BANK OF MONTREAL-REG-S 1.50000% 19-18.12.24*	GBP	6 000 000			6 000 000	6 355 249	0.38	1 000 000
BANK OF NOVA SCOTIA-REG-S 1.37500% 19-05.12.23*	GBP	8 900 000			8 900 000	9 857 480	0.60	500 000
BAT CAPITAL CORP-REG-S 2.12500% 17-15.08.25*	GBP	5 000 000			5 000 000	5 204 963	0.31	
LLOYDS BANK CORPORATE MARKETS PLC-REG-S 1.50000% 20-23.06.23*	GBP	5 000 000		5 000 000				
SVENSKA HANDELSBANKEN AB-REG-S 1.62500% 19-15.12.23*	GBP	8 900 000			8 900 000	9 850 464	0.60	
UBS AG/LONDON-REG-S 0.62500% 21-18.12.23*	GBP	7 900 000			7 900 000	8 726 876	0.53	
<b>Total GBP</b>						<b>39 995 032</b>	<b>2.42</b>	
<b>USD</b>								
AFRICAN EXPORT-IMPORT BANK-REG-S 5.25000% 18-11.10.23*	USD	4 000 000			4 000 000	3 652 174	0.22	
AMERICAN HONDA FINANCE CORP 1.20000% 20-08.07.25*	USD	6 200 000			6 200 000	5 253 719	0.32	
BANK OF MONTREAL 0.40000% 21-15.09.23*	USD	15 000 000		15 000 000				
CDBL FUNDING 2-REG-S 1.37500% 21-04.03.24*	USD	3 100 000			3 100 000	2 781 204	0.17	
EUROCLEAR BANK-REG-S 1.26100% 21-03.08.26*	USD	12 000 000			12 000 000	9 770 276	0.59	
ROYAL BANK OF CANADA 5.20000% 23-20.07.26*	USD		16 400 000		16 400 000	14 839 050	0.90	16 400 000
SOCIETE GENERALE SA-REG-S 2.62500% 20-22.01.25*	USD	9 200 000			9 200 000	8 001 375	0.48	22 000
SWEDBANK AB-144A 0.85000% 21-18.03.24*	USD	22 600 000			22 600 000	20 199 350	1.22	
TORONTO-DOMINION BANK/THE 1.25000% 21-10.09.26*	USD	8 850 000			8 850 000	7 129 653	0.43	5 600 000
TOYOTA MOTOR CREDIT CORP 3.45000% 18-20.09.23*	USD	4 700 000		4 700 000				
<b>Total USD</b>						<b>71 626 801</b>	<b>4.33</b>	
<b>Total Medium term notes, fixed rate</b>						<b>397 766 596</b>	<b>24.07</b>	
<b>Medium term notes, zero coupon</b>								
<b>CHF</b>								
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-17.12.24*	CHF	5 500 000			5 500 000	5 361 950	0.32	
<b>Total CHF</b>						<b>5 361 950</b>	<b>0.32</b>	
<b>EUR</b>								
ENEL FINANCE INTERNATIONAL NV-REG-S 0.00000% 21-28.05.26*	EUR	6 900 000			6 900 000	6 001 259	0.36	100 000
HITACHI CAPITAL UK PLC-REG-S 0.00000% 21-29.10.24*	EUR	8 400 000			8 400 000	7 723 286	0.47	
HOWOGE WOHNUNGS-BAUGESELLSCHAFT-REG-S 0.00000% 21-01.11.24*	EUR	3 900 000			3 900 000	3 587 098	0.22	200 000
NOVO NORDISK FINANCE NETHERLANDS BV 0.00000% 21-04.06.24*	EUR	6 400 000			6 400 000	6 032 015	0.37	
VOLKSWAGEN FINANCIAL SERVICES AG-REG-S 0.00000% 21-12.02.25*	EUR	5 700 000			5 700 000	5 215 409	0.32	
VOLKSWAGEN LEASING GMBH-REG-S 0.00000% 21-19.07.24*	EUR	7 800 000		3 800 000	4 000 000	3 751 367	0.23	300 000
VONOVIA SE-REG-S 0.00000% 21-16.09.24*	EUR	3 400 000			3 400 000	3 152 076	0.19	
<b>Total EUR</b>						<b>35 462 508</b>	<b>2.15</b>	
<b>Total Medium term notes, zero coupon</b>						<b>40 824 458</b>	<b>2.47</b>	
<b>Medium term notes, floating rate</b>								
<b>EUR</b>								
AQUARIUS + INVESTMENTS PLC-SUB 4.250%/VAR 13-02.10.43*	EUR	7 000 000		5 583 000	1 417 000	1 371 385	0.08	
ASS GENERALI-REG-S-SUB 7.750%/3M EURIBOR+711.3BP 12-12.12.42*	EUR	7 700 000		7 700 000				
BANK OF AMERICA CORP-REG-S 3M EURIBOR+100BP 21-22.09.26*	EUR	14 400 000		4 400 000	10 000 000	9 695 285	0.59	500 000
ING GROEP NV-SUB 3.000%/VAR 17-11.04.28*	EUR	14 800 000		14 800 000				
KBC GROEP NV-REG-S 2.875%/VAR 22-29.06.25*	EUR	7 000 000			7 000 000	6 688 393	0.40	300 000
LUMINOR BANK AS/ESTONIA-REG-S 0.792%/VAR 20-03.12.24*	EUR	2 323 000			2 323 000	2 193 681	0.13	2 300 000
SKANDINAVISKA ENSKILDA BANK-REG-S-SUB 1.375%/VAR 16-31.10.28*	EUR	5 422 000			5 422 000	5 238 635	0.32	
SVENSKA HANDELSBANKEN AB-REG-S-SUB 1.250%/VAR 18-02.03.28*	EUR	9 040 000		9 040 000				
TOTAL SE-REG-S-SUB 1.750%/VAR 19-PRP*	EUR		10 000 000		10 000 000	9 456 384	0.57	
TOTAL SE-REG-S-SUB 2.708%/VAR 16-PRP*	EUR	10 800 000		10 800 000				
VIRGIN MONEY UK PLC-REG-S 0.000%/VAR 21-27.05.24*	EUR	3 000 000		3 000 000				
<b>Total EUR</b>						<b>34 643 762</b>	<b>2.10</b>	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>GBP</b>								
ORANGE SA REG-S-SUB 5.750%/VAR 14-PRP*	GBP	13 637 000		13 637 000				
<b>Total GBP</b>							<b>0.00</b>	
<b>USD</b>								
BANK OF AMERICA CORP 0.810%/VAR 20-24.10.24*	USD	11 500 000			11 500 000	10 479 816	0.63	
MORGAN STANLEY 0.791%/VAR 21-22.01.25*	USD	20 000 000			20 000 000	17 941 790	1.09	
MORGAN STANLEY 3M LIBOR+140BP 16-24.10.23*	USD	7 000 000		7 000 000				
ROYAL BANK OF CANADA 3M LIBOR+66BP 18-05.10.23*	USD	8 000 000		8 000 000				
<b>Total USD</b>						<b>28 421 606</b>	<b>1.72</b>	
<b>Total Medium term notes, floating rate</b>						<b>63 065 368</b>	<b>3.82</b>	
<b>Bonds, fixed rate</b>								
<b>CHF</b>								
ABB LTD 1.96500% 23-22.09.26*	CHF		8 000 000		8 000 000	8 008 000	0.48	
BANQUE CANTONALE DE GENEVE-REG-S 0.50000% 15-10.06.24*	CHF		1 000 000		1 000 000	989 500	0.06	
FCA CAPITAL SUISSE SA-REG-S 0.05190% 21-20.12.24*	CHF	7 000 000			7 000 000	6 774 600	0.41	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.18250% 20-11.11.25*	CHF	6 700 000			6 700 000	6 485 600	0.39	
TANNER SERVICIOS FINANCIEROS SA-REG-S 0.60000% 20-07.11.22*	CHF			4 650 000				
<b>Total CHF</b>						<b>22 257 700</b>	<b>1.35</b>	
<b>EUR</b>								
ASAHI GROUP HOLDINGS LTD-REG-S 1.15100% 17-19.09.25*	EUR		10 700 000		10 700 000	9 804 278	0.59	5 050 000
BPCE SA-REG-S 0.62500% 20-28.04.25*	EUR	7 700 000			7 700 000	7 058 428	0.43	
CNP ASSURANCES-REG-S-SUB 1.87500% 16-20.10.22*	EUR	7 600 000		7 600 000				
GENERAL MILLS INC 0.12500% 21-15.11.25*	EUR	5 700 000			5 700 000	5 091 601	0.31	
HEATHROW FUNDING LTD-REG-S 1.50000% 20-12.10.25*	EUR	3 500 000		500 000	3 000 000	2 749 427	0.17	
MERCK & CO INC 0.50000% 16-02.11.24*	EUR	10 000 000		300 000	9 700 000	9 049 902	0.55	
NATIONWIDE BUILDING SOCIETY-REG-S 0.25000% 20-22.07.25*	EUR	7 200 000			7 200 000	6 499 700	0.39	200 000
SYSCO CORP 1.25000% 16-23.06.23*	EUR	7 100 000		7 100 000				
WINTERSHALL DEA FINANCE BV-REG-S 0.45200% 19-25.09.23*	EUR	9 000 000		9 000 000				
WPC EUROBDND BV 2.25000% 17-19.07.24*	EUR	12 400 000			12 400 000	11 718 590	0.71	275 000
<b>Total EUR</b>						<b>51 971 926</b>	<b>3.14</b>	
<b>USD</b>								
CNAC HK FINBRIDGE CO LTD-REG-S 4.62500% 18-14.03.23*	USD	13 400 000		13 400 000				
GLENCORE FUNDING LLC-REG-S 4.62500% 14-29.04.24*	USD	6 146 000			6 146 000			
KINDER MORGAN INC 4.30000% 14-01.06.25*	USD	10 886 000			10 886 000	9 703 502	0.59	
KOMATSU FINANCE AMERICA INC-REG-S 0.84900% 20-09.09.23*	USD	16 800 000		16 800 000				
NEXTERA ENERGY 6.05100% 23-01.03.25*	USD		3 100 000		3 100 000	2 840 171	0.17	
SABIC CAPITAL II BV-REG-S 4.00000% 18-10.10.23*	USD	6 700 000		6 700 000				
SIMON PROPERTY GROUP LP 3.50000% 15-01.09.25*	USD	2 600 000			2 600 000	2 282 132	0.14	100 000
SOUTHERN CALIFORNIA EDISON CO 0.97500% 21-01.08.24*	USD	10 500 000			10 500 000	9 218 096	0.56	
SUMITOMO MITSUI FIN & LEASING CO-REG-S 2.51200% 20-22.01.25*	USD	7 200 000			7 200 000	6 263 740	0.38	730 000
<b>Total USD</b>						<b>30 307 641</b>	<b>1.83</b>	
<b>Total Bonds, fixed rate</b>						<b>104 537 267</b>	<b>6.32</b>	
<b>Bonds, zero coupon</b>								
<b>EUR</b>								
ALD SA-REG-S 0.00000% 21-23.02.24*	EUR	7 000 000		2 000 000	5 000 000	4 762 692	0.29	5 000 000
BANK JULIUS BAER & CO AG-REG-S 0.00000% 21-25.06.24*	EUR	15 000 000			15 000 000	14 067 479	0.85	
DANONE SA-REG-S 0.00000% 21-01.12.25*	EUR	5 900 000			5 900 000	5 271 626	0.32	
HIGHLAND HOLDINGS SARL 0.00000% 21-12.11.23*	EUR	5 000 000			5 000 000	4 819 942	0.29	
THERMO FISHER SCIENTIFIC FINANCE 0.00000% 21-18.11.25*	EUR	6 800 000			6 800 000	6 061 085	0.37	
<b>Total EUR</b>						<b>34 982 824</b>	<b>2.12</b>	
<b>Total Bonds, zero coupon</b>						<b>34 982 824</b>	<b>2.12</b>	
<b>Bonds, floating rate</b>								
<b>EUR</b>								
AXA SA-REG-S-SUB 5.125%/3M EURIBOR+435BP 13-04.07.43*	EUR	9 690 000		9 690 000				
ELIA SYSTEM OPERATOR SA/NV-REG-S-SUB 2.750%/VAR 18-PRP*	EUR	5 000 000		3 800 000	1 200 000	1 154 989	0.07	
ENEL SPA-REG-S-SUB 2.500%/VAR 18-PRP*	EUR	4 000 000			4 000 000			
HOLCIM FINANCE LUXEMBOURG SA-REG-S-SUB 3.000%/VAR 19-PRP*	EUR		10 100 000		10 100 000	9 513 286	0.58	
IBERDROLA INTERNATIONAL BV-REG-S-SUB 1.875%/VAR 17-PRP*	EUR	11 100 000		11 100 000				
MANDATUM LIFE INSURANCE CO-REG-S-SUB 1.875%/VAR 19-04.10.49*	EUR	6 800 000			6 800 000	6 174 785	0.37	
OMV AG-REG-S-SUB 2.875%/VAR 18-PRP*	EUR	3 800 000	200 000		4 000 000	3 789 589	0.23	
<b>Total EUR</b>						<b>20 632 649</b>	<b>1.25</b>	
<b>GBP</b>								
BHP BILLITON FINANCE LTD-REG-S-SUB 6.500%/VAR 15-22.10.77*	GBP	10 200 000		10 200 000				
<b>Total GBP</b>							<b>0.00</b>	
<b>USD</b>								
MINOR INTERNATIONAL PCL-REG-S 3.100%/VAR 20-PRP*	USD	2 500 000		2 500 000				
SWISS RE FINANCE LUXEMBOURG-REG-S-SUB 4.250%/VAR 19-PRP*	USD	4 200 000			4 200 000	3 619 353	0.22	800 000
<b>Total USD</b>						<b>3 619 353</b>	<b>0.22</b>	
<b>Total Bonds, floating rate</b>						<b>24 252 003</b>	<b>1.47</b>	
<b>Total Securities traded on an exchange</b>						<b>1 407 704 659</b>	<b>85.19</b>	

## Securities traded on other regulated markets which are open to the public

### Notes, fixed rate

<b>USD</b>								
7-ELEVEN INC-144A 0.80000% 21-10.02.24*	USD	4 900 000			4 900 000	4 397 334	0.27	
ATHENE GLOBAL FUNDING-144A 1.71600% 22-07.01.25*	USD	12 500 000			12 500 000	10 734 139	0.65	
BANQUE FEDER DU CREDIT MUTUE-REG-S 2.37500% 19-21.11.24*	USD		3 475 000		3 475 000	3 048 941	0.18	
BLACKSTONE SECURED LENDING FUND 3.65000% 21-14.07.23*	USD	13 000 000		13 000 000				



Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
BMW US CAPITAL LLC-144A 0.80000% 21-01.04.24*	USD	5 000 000			5 000 000	4 461 941	0.27	
BORGWARNER INC-144A 5.00000% 20-01.10.25*	USD	8 300 000		8 300 000				
BPCE SA-REG-S-SUB 5.70000% 13-22.10.23*	USD	9 800 000			9 800 000	8 956 509	0.54	
CARGILL INC-144A 0.40000% 21-02.02.24*	USD	6 600 000			6 600 000	5 930 495	0.36	
CITADEL LP-144A 5.37500% 17-17.01.23*	USD	10 500 000		10 500 000				
COREBRIDGE FINANCIAL INC 3.50000% 23-04.04.25*	USD		7 000 000		7 000 000	6 143 748	0.37	
DAIMLER TRUCKS FINANCE NORTH AMRCA-144A 3.50000% 22-07.04.25*	USD	6 600 000		300 000	6 300 000	5 563 203	0.34	
DAIMLER TRUCKS FINANCE NORTH AMERI-144A 5.20000% 23-17.01.25*	USD		3 400 000		3 400 000	3 081 516	0.19	
DAIMLER TRUCKS FINAN NORTH AME LLC-144A 5.15000% 23-16.01.26*	USD		3 450 000		3 450 000	3 114 534	0.19	
GRAY OAK PIPELINE LLC-144A 2.00000% 20-15.09.23*	USD	7 000 000		7 000 000				
GRAY OAK PIPELINE LLC-144A 2.60000% 20-15.10.25*	USD	8 924 000			8 924 000	7 523 906	0.46	
HYUNDAI CAPITAL SERVICES INC-REG-S 2.12500% 22-24.04.25*	USD	8 300 000			8 300 000	7 144 862	0.43	100 000
INTESA SANPAOLO SPA-144A 7.00000% 22-21.11.25*	USD		3 400 000		3 400 000	3 148 154	0.19	
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 1.75000% 22-12.01.25*	USD	11 800 000			11 800 000	10 135 378	0.61	
MAGALLANES INC-144A 3.63800% 22-15.03.25*	USD	5 900 000		5 900 000				
MONDELEZ INTERNATIONAL HOLDINGS-144A 4.25000% 22-15.09.25*	USD	4 800 000			4 800 000	4 275 855	0.26	400 000
NATIONAL SECURITIES CLEARING CORP-144A 5.15000% 23-30.05.25*	USD		5 350 000		5 350 000	4 854 873	0.29	
NESTLE HOLDINGS INC-144A 0.37500% 20-15.01.24*	USD	14 600 000			14 600 000	13 153 354	0.80	
NORDEA BANK ABP-144A 4.75000% 22-22.09.25*	USD	15 000 000			15 000 000	13 434 854	0.81	
SKANDINAVISKA ENSKILDA BANKEN AB-144A 0.85000% 20-02.09.25*	USD	21 950 000			21 950 000	18 219 501	1.10	
SODEXO INC-144A 1.63400% 21-16.04.26*	USD	7 000 000			7 000 000	5 763 265	0.35	
UNITEDHEALTH GROUP INC 5.15000% 22-15.10.25*	USD		6 500 000		6 500 000	5 928 672	0.36	
VIATRIS INC 1.65000% 21-22.06.25*	USD	4 670 000		4 670 000				
<b>Total USD</b>						<b>149 015 035</b>	<b>9.02</b>	
<b>Total Notes, fixed rate</b>						<b>149 015 035</b>	<b>9.02</b>	
<b>Notes, floating rate</b>								
<b>USD</b>								
AIB GROUP PLC-144A 7.583%/VAR 22-14.10.26*	USD		13 985 000		13 985 000	13 027 893	0.79	
DNB BANK ASA-144A 2.968%/VAR 22-28.03.25*	USD	11 000 000			11 000 000	9 896 456	0.60	
MACQUARIE GROUP LTD-144A 5.108%/VAR 22-09.08.26*	USD	18 000 000			18 000 000	16 213 692	0.98	
<b>Total USD</b>						<b>39 138 041</b>	<b>2.37</b>	
<b>Total Notes, floating rate</b>						<b>39 138 041</b>	<b>2.37</b>	
<b>Medium term notes, fixed rate</b>								
<b>USD</b>								
METROPOLITAN LIFE GLOBAL FUNDING-144A 4.05000% 22-25.08.25*	USD	8 600 000			8 600 000	7 607 071	0.46	
TORONTO-DOMINION BANK/THE 0.75000% 21-06.01.26*	USD	8 400 000			8 400 000	6 856 301	0.41	
TORONTO-DOMINION BANK 4.28500% 22-13.09.24*	USD	10 000 000			10 000 000	9 000 681	0.54	
<b>Total USD</b>						<b>23 464 053</b>	<b>1.42</b>	
<b>Total Medium term notes, fixed rate</b>						<b>23 464 053</b>	<b>1.42</b>	
<b>Total Securities traded on other regulated markets which are open to the public</b>						<b>211 617 129</b>	<b>12.81</b>	

## Securities traded neither on an exchange nor on a regulated market

### Notes, fixed rate

#### USD

BLACKSTONE PRIVATE CREDIT FUND 1.75000% 22-15.09.24**	USD	3 700 000			3 700 000	3 229 952	0.20	
COREBRIDGE FINANCIAL INC-144A 3.50000% 22-04.04.25**	USD	7 000 000		7 000 000				
GA GLOBAL FUNDING TRUST-144A 3.85000% 22-11.04.25**	USD	15 000 000			15 000 000	13 183 674	0.80	
ROCHE HOLDINGS INC-144A 2.13200% 22-10.03.25**	USD	20 000 000			20 000 000	17 452 020	1.06	
<b>Total USD</b>						<b>33 865 646</b>	<b>2.05</b>	

### Total Notes, fixed rate

**33 865 646 2.05**

### Total Securities traded neither on an exchange nor on a regulated market

**33 865 646 2.05**

### Total securities and similar instruments

**1 653 187 434 100.05**

(thereof in lending

141 982 496 8.59)

Bank deposits at sight

21 717 050 1.31

Derivative financial instruments

-34 064 928 -2.06

Other assets

11 547 816 0.70

### Total fund assets

**1 652 387 372 100.00**

Short-term bank liabilities

-126 899

Other liabilities

-653 135

### Net fund assets

**1 651 607 338**

### Valuation categories

**Market value as of  
30.9.2023** **in %  
of the total  
fund assets<sup>3</sup>**

Investments valued at prices paid on the main market	1 617 756 723	97.91
Investments valuation based on market-observed parameters	1 365 783	0.08
Investments valued with suitable valuation models taking account of the current market circumstances	-	-
<b>Total</b>	<b>1 619 122 506</b>	<b>97.99</b>

<sup>1</sup> Purchases include the following transactions: allotment from subscription / allotment from option rights / allotment of subscription rights from underlying stocks / bonus securities / change of corporate names / conversions / purchases / share exchange between companies / stock splits / stock dividends / optional dividends / transfers / transfer due to redenomination in euro / subscriptions in kind

<sup>2</sup> Sales include the following transactions: cancellation as a result of expiry / draws by lot / exercise of rights / options / repayments / reverse-splits / sales / share exchange between companies / transfers / transfer due to redenomination in euro / redemptions in kind

<sup>3</sup> Divergences in the totals may be attributed to rounding differences

\* valued at prices paid on the main market (art. 88 para. 1 CISA)

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

### Exposure-increasing derivatives open at the end of the period under review

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on interest rate instruments/bonds</b>					
EURO-BOBL FUTURE 07.12.23*	30	EUR	3 363 271	-29 928	0.00
US 5YR TREASURY NOTE FUTURE 29.12.23*	1 550	USD	149 393 272	-1 535 137	-0.09
			152 756 543	-1 565 065	-0.09

Liquidity linked to open derivative financial instruments: CHF 152 756 543

### Derivatives on currencies open at the end of the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
<b>Forward exchange transactions**</b>						
USD	543 000 000	CHF	473 691 480	13.10.2023	-22 407 385	-1.36
GBP	35 000 000	CHF	39 010 836	13.10.2023	-21 426	0.00
EUR	5 000 000	CHF	4 777 080	13.10.2023	-61 838	0.00
EUR	555 000 000	CHF	533 526 495	25.10.2023	-3 156 951	-0.19
USD	270 000 000	CHF	242 903 205	25.10.2023	-3 447 808	-0.21
USD	275 000 000	CHF	246 831 200	17.11.2023	-3 404 455	-0.21
					-32 499 863	-1.97

There may be differences in the way the figures mentioned above are rounded off.

\* valued at prices paid on the main market (art. 88 para. 1 CISA)

\*\* valuation based on market-observed parameters

### Transactions in exposure-reducing derivatives during the period under review

Instrument	Currency	Purchase/Contracts	Sale/Contracts
<b>Futures on interest rate instruments/bonds</b>			
EURO-BOBL FUTURE 08.06.23	EUR	150	150
EURO-BOBL FUTURE 08.12.22	EUR	550	100
EURO-BOBL FUTURE 08.03.23	EUR	590	590
US 5YR TREASURY NOTE FUTURE 30.12.22	USD	80	0

### Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/Contracts	Sale/Contracts
<b>Futures on interest rate instruments/bonds</b>			
EURO-BOBL FUTURE 08.06.23	EUR	30	30
EURO-BOBL FUTURE 08.12.22	EUR	10	10
EURO-BOBL FUTURE 08.03.23	EUR	40	40
EURO-BOBL FUTURE 07.09.23	EUR	30	30
EURO-BOBL FUTURE 07.12.23	EUR	30	0
US 5YR TREASURY NOTE FUTURE 30.12.22	USD	650	650
US 5YR TREASURY NOTE FUTURE 31.03.23	USD	1 350	1 350
US 5YR TREASURY NOTE FUTURE 30.06.23	USD	1 520	1 520
US 5YR TREASURY NOTE FUTURE 29.09.23	USD	1 300	1 300
US 5YR TREASURY NOTE FUTURE 29.12.23	USD	1 800	250

### Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
CHF	1 989 951	USD	2 000 000	17.10.2022
EUR	438 000 000	CHF	423 178 518	14.11.2022
GBP	67 500 000	CHF	74 019 427	14.11.2022
CHF	11 281 413	GBP	10 000 000	14.11.2022
USD	193 000 000	CHF	193 132 051	18.11.2022
USD	7 000 000	CHF	6 893 508	18.11.2022
USD	8 000 000	CHF	7 867 671	18.11.2022
USD	8 000 000	CHF	7 536 990	18.11.2022
USD	585 000 000	CHF	583 198 785	28.11.2022
EUR	228 000 000	CHF	223 917 204	14.12.2022
EUR	1 000 000	CHF	973 377	14.12.2022
CHF	16 833 155	EUR	17 000 000	14.12.2022
USD	123 000 000	CHF	115 523 187	30.12.2022
USD	285 000 000	CHF	267 686 250	30.12.2022
CHF	10 287 149	USD	11 000 000	30.12.2022
CHF	5 582 298	USD	6 000 000	30.12.2022
CHF	182 974 770	USD	198 000 000	30.12.2022
GBP	57 000 000	CHF	63 882 602	10.01.2023
USD	100 000 000	CHF	93 689 700	10.01.2023
CHF	20 565 882	GBP	18 000 000	10.01.2023
EUR	157 000 000	CHF	152 194 387	11.01.2023
CHF	4 880 920	EUR	5 000 000	11.01.2023
EUR	200 000 000	CHF	196 170 540	11.01.2023
CHF	4 922 043	EUR	5 000 000	11.01.2023
CHF	1 975 190	EUR	2 000 000	11.01.2023
USD	200 000 000	CHF	184 514 200	11.01.2023
CHF	13 089 237	USD	14 000 000	12.01.2023
USD	192 000 000	CHF	177 690 797	12.01.2023
USD	150 000 000	CHF	149 403 750	13.01.2023
USD	300 000 000	CHF	281 104 890	13.01.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
EUR	212 000 000	CHF	208 399 604	20.01.2023
USD	100 000 000	CHF	93 668 170	10.02.2023
GBP	40 000 000	CHF	44 448 520	10.02.2023
USD	455 000 000	CHF	421 314 075	10.02.2023
USD	313 000 000	CHF	286 182 567	13.02.2023
EUR	345 000 000	CHF	339 784 635	13.02.2023
USD	2 000 000	CHF	1 841 300	13.02.2023
EUR	2 000 000	CHF	1 994 063	13.02.2023
EUR	213 000 000	CHF	210 641 238	13.02.2023
EUR	5 000 000	CHF	5 015 890	13.02.2023
EUR	2 000 000	CHF	2 003 329	13.02.2023
CHF	27 744 708	USD	30 000 000	13.02.2023
USD	275 000 000	CHF	253 349 250	17.02.2023
USD	6 000 000	CHF	5 541 481	17.02.2023
USD	545 000 000	CHF	499 894 710	10.03.2023
EUR	563 000 000	CHF	555 999 095	16.03.2023
USD	270 000 000	CHF	247 612 140	16.03.2023
USD	270 000 000	CHF	248 770 980	16.03.2023
USD	2 000 000	CHF	1 866 198	16.03.2023
CHF	3 000 327	EUR	3 000 000	16.03.2023
USD	560 000 000	CHF	511 347 760	31.03.2023
EUR	555 000 000	CHF	543 917 205	31.03.2023
GBP	40 000 000	CHF	44 464 784	14.04.2023
EUR	4 400 000	CHF	4 331 605	14.04.2023
USD	525 000 000	CHF	491 539 125	14.04.2023
USD	5 000 000	CHF	4 667 988	14.04.2023
EUR	1 000 000	CHF	994 534	14.04.2023
USD	3 000 000	CHF	2 765 561	14.04.2023
EUR	550 000 000	CHF	547 817 215	15.05.2023
USD	556 000 000	CHF	509 458 352	15.05.2023
USD	8 000 000	CHF	7 218 360	15.05.2023
EUR	1 000 000	CHF	986 438	15.05.2023
GBP	500 000	CHF	563 221	15.05.2023
CHF	7 879 489	EUR	8 000 000	15.05.2023
CHF	1 802 590	USD	2 000 000	15.05.2023
USD	2 000 000	CHF	1 772 633	15.05.2023
GBP	40 000 000	CHF	44 579 064	17.05.2023
USD	300 000 000	CHF	268 239 300	17.05.2023
USD	3 000 000	CHF	2 674 839	17.05.2023
USD	250 000 000	CHF	223 279 975	06.06.2023
EUR	333 000 000	CHF	325 056 285	06.06.2023
CHF	2 688 545	USD	3 000 000	06.06.2023
CHF	1 821 244	USD	2 000 000	06.06.2023
USD	232 000 000	CHF	206 727 080	16.06.2023
EUR	200 000 000	CHF	195 086 340	16.06.2023
EUR	11 000 000	CHF	10 663 059	16.06.2023
EUR	11 000 000	CHF	10 684 663	16.06.2023
CHF	1 800 516	USD	2 000 000	16.06.2023
USD	318 000 000	CHF	283 776 840	20.06.2023
GBP	40 000 000	CHF	44 693 060	20.06.2023
CHF	5 573 757	GBP	5 000 000	20.06.2023
CHF	39 909 800	GBP	35 000 000	20.06.2023
USD	240 000 000	CHF	217 360 800	29.06.2023
EUR	334 000 000	CHF	324 950 270	29.06.2023
USD	315 000 000	CHF	280 357 812	30.06.2023
USD	10 000 000	CHF	9 059 790	14.07.2023
GBP	35 000 000	CHF	39 823 823	14.07.2023
USD	235 000 000	CHF	210 421 820	14.07.2023
CHF	891 590	USD	1 000 000	14.07.2023
USD	230 000 000	CHF	205 935 330	17.07.2023
EUR	215 000 000	CHF	209 046 199	17.07.2023
EUR	332 000 000	CHF	324 593 412	17.07.2023
USD	320 000 000	CHF	286 856 640	17.07.2023
CHF	14 014 704	USD	16 000 000	11.08.2023
USD	320 000 000	CHF	284 452 480	21.08.2023
GBP	35 000 000	CHF	39 320 960	21.08.2023
USD	225 000 000	CHF	194 648 400	21.08.2023
EUR	550 000 000	CHF	527 894 400	24.08.2023
USD	570 000 000	CHF	487 763 022	24.08.2023
USD	24 000 000	CHF	20 993 232	24.08.2023
EUR	3 000 000	CHF	2 875 485	24.08.2023
EUR	550 000 000	CHF	524 081 800	25.09.2023
USD	595 000 000	CHF	522 104 170	25.09.2023
EUR	8 700 000	CHF	8 317 035	25.09.2023
CHF	13 379 729	USD	15 000 000	25.09.2023
EUR	6 000 000	CHF	5 746 488	25.09.2023
USD	543 000 000	CHF	473 691 480	13.10.2023
GBP	35 000 000	CHF	39 010 836	13.10.2023
EUR	5 000 000	CHF	4 777 080	13.10.2023
EUR	555 000 000	CHF	533 526 495	25.10.2023
USD	270 000 000	CHF	242 903 205	25.10.2023
USD	275 000 000	CHF	246 831 200	17.11.2023

## Supplementary information

### Derivative financial instruments

Risk assessment process Commitment approach I:  
Art. 34 CISO-FINMA

TER for the last 12 months:

Class I-A1:	0.15%
Class I-A2:	0.38%
Class I-A2 Cap:	0.38%

Position	amount in CHF	In % of the fund's net asset
Total exposure-increasing positions	152 756 542.98	9.25%
Total exposure-reducing positions	1 576 766 890.04	95.47%

### Repurchase agreements

The fund management company does not engage in securities repurchase agreements for the account of the sub-funds.

### Remuneration of the Fund Management

Management fee

- Effective management fee charged:
  - Class I-A1: 0.143625% p.a.;
  - Class I-A2: 0.373625% p.a.;
  - Class I-A2 Cap: 0.373625% p.a.;
- Maximum management fee charged in accordance with the fund contract:
  - Class I-A1: 0.35% p.a.;
  - Class I-A2: 0.65% p.a.;
  - Class I-A2 Cap: 0.65% p.a.;
- Effective custodian bank commission charged for all classes: 0.006375% p.a.;
- Maximum custodian bank commission charged in accordance with the fund contract for all classes: 0.20% p.a.;

\* until 30.06.2023:  
Class I-A1: 0.1425%; since 01.07.2023: 0.143625%  
Class I-A2: 0.3725%; since 01.07.2023: 0.373625%  
Class I-A2 Cap: 0.3725%; since 01.07.2023: 0.373625%

\*\* until 30.06.2023: 0.0075%; since 01.07.2023: 0.006375%

### Commission sharing agreements and soft commissions

The fund management company has not concluded any commission sharing agreements.

The fund management company has not entered into any agreements regarding soft commissions.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the Asset Management Association Switzerland (AMAS) "Guidelines on the calculation and disclosure of the Total Expense Ratio (TER) of collective investment schemes" in the current version and expresses the sum of all costs and commissions charged on an ongoing basis to the net assets (operating expenses) taken retrospectively as a percentage of the net assets.

### Issue and redemption price

If the sum of subscriptions and redemptions of units of a sub-fund results in a net asset inflow or outflow on a valuation day, the net asset value of the sub-fund is increased or reduced (swinging single pricing). The maximum adjustment amounts to 2% of the net asset value. Ancillary costs (bid/ask spreads, standard brokerage fees, commissions, taxes and duties etc.) are taken into account as well as the costs for reviewing and upholding quality standards for physical investments, which arise from the investment of the amount paid in or the sale of a portion of investments corresponding to the redeemed unit. The adjustment shall entail an increase of the net asset value if the net movement results in an increase in the number of units in the investment fund. The adjustment results in a decrease in the net asset value if the net movement results in a decrease in the number of units in the investment fund. These incidental charges are not taken into account if the fund management company permits the credit or debit of assets instead of payment in cash as per § 19.8 as well as in the case of switches between unit classes within the sub-fund. The net asset value calculated using swinging single pricing is thus a modified net asset value.

The fund management company generally takes average incidental charges into account. When adjusting the net asset value, however, it may also take into account the actual amount of the incidental charges, provided this appears appropriate at the discretion of the fund management company taking into account the relevant circumstances (e.g. amount, general market situation, specific market situation for the asset class concerned). In such a case, the adjustment may be higher or lower than the average incidental charges.

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.

### Exchange rates

CAD 1 = CHF	0.676627	GBP 1 = CHF	1.116559
EUR 1 = CHF	0.968545	USD 1 = CHF	0.914800

# Swiss Life iFunds (CH) Bond Global Aggregate (CHF hedged)

Category Other Funds for Traditional Investments

## Most important figures

	ISIN	30.9.2023
Net fund assets in CHF		146 294 684.52
<b>Class I-A1</b>	<b>CH1232663679</b>	<b>1</b>
Net asset value per unit in CHF		956.62
Issue and redemption price per unit in CHF <sup>2</sup>		956.62
Number of units outstanding		152 829.4210
<b>Class I-A2</b>	<b>CH1232663687</b>	<b>1</b>
Net asset value per unit in CHF		954.67
Issue and redemption price per unit in CHF <sup>2</sup>		954.67
Number of units outstanding		100.0000

<sup>1</sup> Initial subscription: 1.2.2023

<sup>2</sup> see Supplementary information

## Performance

	Currency	2023 <sup>1</sup>
Class I-A1	CHF	-4.3%
Class I-A2	CHF	-4.5%
Reference index: <sup>2</sup>		
Bloomberg Global Aggregate Ex Sec Ex CNY (CHF hedged)	CHF	-4.4%

<sup>1</sup> Reference index performance calculated for the period 1.02.2023 - 30.9.2023

<sup>2</sup> Reference index performance for both classes from launching date on 01.02.2023

Historical performance is no indicator of current or future performance.

The performance data does not take account of any commissions and costs charged when subscribing and redeeming units.

## Report of the Portfolio Manager (unaudited)

The investment group's target fund invests in government and corporate bonds. As a result of the rise in interest rates, the absolute performance of the investment group was negative. In relative terms, the result was also negative. However, the negative contribution of corporate bonds to the active return could not be fully offset by the positive contribution of government bonds to the active return.

## Structure of the securities portfolio (unaudited)

Breakdown by risk domicile in % of total assets	
United States of America	37.14
Japan	10.85
Germany	10.34
Canada	7.91
Supranationals	4.53
France	4.46
United Kingdom	4.14
Italy	3.60
Global	3.44
Switzerland	3.08
Others	11.66
<b>Total</b>	<b>101.15</b>

There may be differences in the way the percentages mentioned above are rounded off.

## Statement of assets

30.9.2023

Market values	CHF
Bank deposits	
– at sight	1 227 730.83
Securities	
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	142 996 339.25
– Units of other collective investment schemes	5 030 500.00
Derivative financial instruments	-4 290 000.10
Other assets	1 381 367.04
<b>Total fund assets</b>	<b>146 345 937.02</b>
Other liabilities	-51 252.50
<b>Net fund assets</b>	<b>146 294 684.52</b>

## Statement of income

1.2.2023-30.9.2023

Income	CHF
Income from bank assets	47 210.34
Income from securities	
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	2 187 730.58
Offset payments from securities lending	97 596.44
Income from securities lending	13 712.46
Purchase of current net income on issue of units	614 630.99
<b>Total income</b>	<b>2 960 880.81</b>
<b>Expenses</b>	
Interest payable	-8 598.38
Commission remuneration of the Fund Management in accordance with the Fund Regulations Class I-A1	-121 329.39
Commission remuneration of the Fund Management in accordance with the Fund Regulations Class I-A2	-292.68
Regulatory commission payments to the custodian bank	-5 986.88
Other expenses	-2 219.33
Payment of current net income on redemption of units	-262 506.25
<b>Total expenses</b>	<b>-400 932.91</b>
<b>Net income</b>	<b>2 559 947.90</b>
Realized capital gains and losses	4 290 132.48
<b>Realized result</b>	<b>6 850 080.38</b>
Unrealized capital gains and losses	-12 561 364.64
<b>Total result</b>	<b>-5 711 284.26</b>

## Allocation of result

1.2.2023-30.9.2023

	CHF
Net income of the financial year	2 559 947.90
<b>Available for distribution</b>	<b>2 559 947.90</b>
Result earmarked for distribution to the investor	-2 553 721.33
<b>Balance carried forward</b>	<b>6 226.57</b>

## Changes in net fund assets

1.2.2023-30.9.2023

	CHF
Net fund assets at the beginning of the financial year	0.00
Balance of unit movements	152 005 968.78
Total result	-5 711 284.26
<b>Net fund assets at the end of the reporting period</b>	<b>146 294 684.52</b>

## Development of the outstanding units

1.2.2023-30.9.2023

Class I-A1	Number
Situation at the beginning of the financial year	0.0000
Units issued	179 884.4210
Units redeemed	-27 055.0000
<b>Situation at the end of the period</b>	<b>152 829.4210</b>

Difference between units issued and units redeemed 152 829.4210

Class I-A2	Number
Situation at the beginning of the financial year	0.0000
Units issued	100.0000
Units redeemed	0.0000
<b>Situation at the end of the period</b>	<b>100.0000</b>

Difference between units issued and units redeemed 100.0000

## Distribution for 2023

### Class I-A1

(ex-date 16.1.2024)

<b>Accrued income per unit</b>	CHF	<b>16.7410</b>
<b>For unitholders domiciled in Switzerland gross</b>	CHF	<b>16.7000</b>
Less federal withholding tax	CHF	-5.8450
<b>Net per unit (payable from 18.1.2024)</b>	CHF	<b>10.8550</b>

<b>For unitholders not domiciled in Switzerland with bank declaration</b>	CHF	<b>16.7000</b>
<b>Net per unit (payable from 18.1.2024)</b>	CHF	<b>16.7000</b>

### Class I-A2

(ex-date 16.1.2024)

<b>Accrued income per unit</b>	CHF	<b>14.7192</b>
<b>For unitholders domiciled in Switzerland gross</b>	CHF	<b>14.7000</b>
Less federal withholding tax	CHF	-5.1450
<b>Net per unit (payable from 18.1.2024)</b>	CHF	<b>9.5550</b>

<b>For unitholders not domiciled in Switzerland with bank declaration</b>	CHF	<b>14.7000</b>
<b>Net per unit (payable from 18.1.2024)</b>	CHF	<b>14.7000</b>

## Inventory of Fund assets

Security	1.2.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Securities traded on an exchange</b>							
<b>Notes, fixed rate</b>							
<b>CAD</b>							
BANK OF MONTREAL 3.19000% 18-01.03.28*	CAD	500 000		500 000	309 428	0.21	
ONTARIO, PROVINCE OF 2.60000% 15-02.06.25*	CAD	750 000		750 000	487 359	0.33	
<b>Total CAD</b>					<b>796 787</b>	<b>0.54</b>	
<b>CHF</b>							
ABB LTD 2.11250% 23-22.09.33*	CHF	1 000 000		1 000 000	995 500	0.68	
MOBIMO HOLDING AG-REG-S 2.62500% 23-25.05.29*	CHF	1 000 000	1 000 000				
SWISS LIFE HOLDING AG-REG-S 2.61000% 23-26.01.32*	CHF	500 000	500 000				
<b>Total CHF</b>					<b>995 500</b>	<b>0.68</b>	
<b>EUR</b>							
ASAHI GROUP HOLDINGS LTD-REG-S 0.15500% 20-23.10.24*	EUR	400 000		400 000	371 127	0.25	
BELGIUM, KINGDOM OF 5.00000% 04-28.03.35*	EUR	200 000		200 000	219 007	0.15	
BOOKING HOLDINGS INC 4.00000% 22-15.11.26*	EUR	400 000		400 000	389 003	0.27	
CHUBB INA HOLDINGS INC 0.30000% 19-15.12.24*	EUR	500 000		500 000	461 768	0.32	
CORP ANDINA DE FOMENTO-REG-S 4.50000% 23-07.03.28*	EUR	400 000		400 000	389 638	0.27	
DIGITAL DUTCH FINCO BV-REG-S 1.00000% 20-15.01.32*	EUR	200 000		200 000	139 546	0.10	
ESTONIA, REPUBLIC OF-REG-S 4.00000% 22-12.10.32*	EUR	200 000		200 000	193 515	0.13	
EUROPEAN UNION-REG-S 2.50000% 22-04.10.52*	EUR	500 000		500 000	369 366	0.25	
FINLAND, REPUBLIC OF-144A-REG-S 1.37500% 22-15.04.27*	EUR	500 000		500 000	454 621	0.31	
MEDTRONIC GLOBAL HOLDINGS 3.12500% 22-15.10.31*	EUR	300 000		300 000	272 120	0.19	
NETFLIX INC-REG-S 3.62500% 19-15.06.30*	EUR	600 000		600 000	551 088	0.38	
SANOFI-REG-S 1.25000% 22-06.04.29*	EUR	400 000	400 000				
SIEMENS FININGSMAATSCH NV-REG-S 3.62500% 23-24.02.43*	EUR	300 000		300 000	258 826	0.18	
<b>Total EUR</b>					<b>4 069 626</b>	<b>2.78</b>	
<b>USD</b>							
ABBVIE INC 2.95000% 20-21.11.26*	USD	300 000		300 000	254 683	0.17	
ABBVIE INC 4.05000% 20-21.11.39*	USD	200 000		200 000	149 684	0.10	
AIA GROUP LTD-REG-S 5.62500% 22-25.10.27*	USD	300 000	300 000				
AIA GROUP LTD-REG-S 4.95000% 23-04.04.33*	USD	300 000		300 000	260 249	0.18	
AMAZON.COM INC 4.55000% 22-01.12.27*	USD	500 000		500 000	447 936	0.31	
AMERICAN EXPRESS CO 5.85000% 22-05.11.27*	USD	500 000	500 000				
AMERICAN EXPRESS CO 4.90000% 23-13.02.26*	USD	1 000 000	500 000	500 000	448 746	0.31	
AMGEN INC 5.50700% 23-02.03.26*	USD	200 000	200 000				
AMGEN INC 5.60000% 23-02.03.43*	USD	400 000		400 000	340 189	0.23	
APPLE INC 2.37500% 21-08.02.41*	USD	200 000		200 000	122 316	0.08	
AT&T INC 3.50000% 21-15.09.53*	USD	200 000		200 000	113 042	0.08	
AT&T INC 5.53900% 23-20.02.26*	USD	500 000		500 000	453 701	0.31	
BECTON DICKINSON AND CO 1.95700% 21-11.02.31*	USD	300 000		300 000	214 267	0.15	
BELL CANADA 5.10000% 23-11.05.33*	USD	1 000 000		1 000 000	855 167	0.58	
BERKSHIRE HATHAWAY ENERGY CO 2.85000% 20-15.05.51*	USD	200 000		200 000	105 516	0.07	
BERKSHIRE HATHAWAY FINANCE CORP 3.85000% 22-15.03.52*	USD	300 000		300 000	204 708	0.14	
BLACKROCK INC 1.90000% 20-28.01.31*	USD	400 000		400 000	289 166	0.20	
BP CAPITAL MARKETS AMERICA INC 3.06000% 21-17.06.41*	USD	200 000		200 000	126 309	0.09	
BRISTOL MYERS SQUIBB CO 3.70000% 22-15.03.52*	USD	300 000		300 000	197 066	0.13	
CANADIAN NATIONAL RAILWAY CO 3.85000% 22-05.08.32*	USD	300 000		300 000	244 448	0.17	
CBQ FINANCE LTD-REG-S 2.00000% 20-15.09.25*	USD	400 000		400 000	337 031	0.23	
COMCAST CORP 3.45000% 19-01.02.50*	USD	200 000		200 000	123 704	0.08	
CONSOLIDATED EDISON CO OF NEW YORK INC 5.20000% 23-01.03.33*	USD	400 000		400 000	353 271	0.24	
CVS HEALTH CORP 2.12500% 21-15.09.31*	USD	500 000	200 000	300 000	209 879	0.14	
CVS HEALTH CORP 5.62500% 23-21.02.53*	USD	500 000	200 000	300 000	246 666	0.17	
DUKE ENERGY CORP 5.00000% 22-08.12.25*	USD	500 000		500 000	450 976	0.31	
EATON CORP 4.15000% 22-15.03.33*	USD	400 000		400 000	330 774	0.23	
ELEVANCE HEALTH INC 4.75000% 23-15.02.33*	USD	400 000		400 000	340 593	0.23	
ENBRIDGE INC 3.40000% 21-01.08.51*	USD	200 000		200 000	114 232	0.08	
ENEL FINANCE INTERNATIONAL NV-REG-S 1.37500% 21-12.07.26*	USD	500 000		500 000	403 929	0.28	
ENTERPRISE PRODUCTS OPERATING LP 3.30000% 21-15.02.53*	USD	200 000		200 000	119 053	0.08	
ESTEE LAUDER COS INC/THE 5.15000% 23-15.05.53*	USD	800 000		800 000	659 379	0.45	
FISERV INC 5.62500% 23-21.08.33*	USD	700 000		700 000	620 473	0.42	
GILEAD SCIENCES INC 4.15000% 16-01.03.47*	USD	200 000		200 000	144 544	0.10	
INTERCONTINENTAL EXCHANGE INC 4.60000% 22-15.03.33*	USD	400 000		400 000	336 132	0.23	
INTERNATIONAL BUSINESS MACHINES CORP 4.40000% 22-27.07.32*	USD	400 000		400 000	336 430	0.23	
JT INTERNATIONAL FINANCI SERVIC BV-144A 6.87500% 22-24.10.32*	USD	300 000		300 000	291 201	0.20	
KEURIG DR PEPPER INC 3.95000% 22-15.04.29*	USD	400 000	400 000				
KOREA GAS CORP-REG-S 3.87500% 22-13.07.27*	USD	400 000		400 000	347 009	0.24	
MAGYAR EXPORT-IMPORT BANK ZRT-REG-S 6.12500% 23-04.12.27*	USD	400 000		400 000	359 462	0.25	
MANITOBA, PROVINCE OF 4.30000% 23-27.07.33*	USD	1 500 000		1 500 000	1 290 963	0.88	
MCKESSON CORP 5.25000% 23-15.02.26*	USD	500 000	500 000				
MERCEDES-BENZ FINANCE NORTH AMERIC-144A 5.25000% 22-29.11.27*	USD	500 000		500 000	453 042	0.31	
MERCEDES-BENZ FINANCE NORTH AMERIC-REG-S 5.10000% 23-03.08.28*	USD	1 000 000		1 000 000	895 874	0.61	
MERCK & CO INC 2.15000% 21-10.12.31*	USD	400 000		400 000	289 364	0.20	
META PLATFORMS INC 4.80000% 23-15.05.30*	USD	1 000 000	1 000 000				
META PLATFORMS INC 5.60000% 23-15.05.53*	USD	1 200 000	1 200 000				
MICRON TECHNOLOGY INC 5.87500% 23-15.09.33*	USD	1 000 000	1 000 000				
MPLX LP 5.65000% 23-01.03.53*	USD	100 000	100 000				
NSTAR ELECTRIC CO 4.55000% 22-01.06.52*	USD	200 000		200 000	148 350	0.10	
NUTRIEN LTD 4.90000% 23-27.03.28*	USD	500 000	500 000				
NUTRIEN LTD 5.80000% 23-27.03.53*	USD	200 000		200 000	168 060	0.11	
ORACLE CORP 4.65000% 23-06.05.30*	USD	800 000		800 000	684 404	0.47	
PEPSICO INC 3.90000% 22-18.07.32*	USD	400 000		400 000	333 429	0.23	
PEPSICO INC 4.65000% 23-15.02.53*	USD	200 000		200 000	162 443	0.11	
PERTAMINA GEOTHERMAL ENERGY PT-REG-S 5.15000% 23-27.04.28*	USD	200 000	200 000				
PFIZER INVESTMENT ENTERPRISES 4.65000% 23-19.05.30*	USD	1 400 000		1 400 000	1 227 319	0.84	
PFIZER INVESTMENT ENTERPRISES PTE LTD 5.11000% 23-19.05.43*	USD	1 400 000		1 400 000	1 176 145	0.80	
PFIZER INVESTMENT ENTERPRISES PTE LTD 5.34000% 23-19.05.63*	USD	300 000		300 000	250 713	0.17	
PHILIP MORRIS INTERNATIONAL INC 5.75000% 22-17.11.32*	USD	200 000		200 000	178 519	0.12	
PROSUS NV-REG-S 3.83200% 20-08.02.51*	USD	300 000		300 000	150 698	0.10	
QUALCOMM INC 6.00000% 22-20.05.53*	USD	200 000		200 000	185 554	0.13	



Security		1.2.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
QUEBEC, PROVINCE OF 4.50000% 23-08.09.33*	USD		500 000		500 000	438 870	0.30	
SHELL INTERNATIONAL FINANCE BV 3.00000% 21-26.11.51*	USD		200 000		200 000	114 246	0.08	
SIEMENS FINANCIERINGSMAATSCHAPPIJ-REG-S 1.70000% 21-11.03.28*	USD		400 000		400 000	312 512	0.21	
SUMITOMO MITSUI TRUST BANK LTD-REG-S 5.65000% 23-09.03.26*	USD		200 000		200 000	181 234	0.12	
TAKEDA PHARMACEUTICAL CO LTD 3.17500% 20-09.07.50*	USD		200 000		200 000	115 692	0.08	
TENNESSEE VALLEY AUTHORITY 3.87500% 23-15.03.28*	USD		2 000 000	1 000 000	1 000 000	882 918	0.60	
UNION PACIFIC CORP 4.75000% 23-21.02.26*	USD		1 000 000	1 000 000				
UNION PACIFIC CORP 4.95000% 23-15.05.53*	USD		500 000		500 000	409 360	0.28	
VERIZON COMMUNICATIONS INC 3.55000% 21-22.03.51*	USD		200 000		200 000	120 392	0.08	
WALMART INC 3.90000% 23-15.04.28*	USD		200 000	200 000				
WALMART INC 4.50000% 23-15.04.53*	USD		1 000 000	1 000 000				
ZOETIS INC 5.60000% 22-16.11.32*	USD		300 000	300 000				
<b>Total USD</b>						<b>21 122 032</b>	<b>14.43</b>	
<b>Total Notes, fixed rate</b>						<b>26 983 945</b>	<b>18.44</b>	
<b>Notes, zero coupon</b>								
<b>EUR</b>								
COMCAST CORP 0.00000% 21-14.09.26*	EUR		200 000		200 000	172 617	0.12	
<b>Total EUR</b>						<b>172 617</b>	<b>0.12</b>	
<b>Total Notes, zero coupon</b>						<b>172 617</b>	<b>0.12</b>	
<b>Notes, floating rate</b>								
<b>EUR</b>								
ENI SPA-REG-S-SUB 2.625%/VAR 20-PRP*	EUR		300 000		300 000	269 241	0.18	
<b>Total EUR</b>						<b>269 241</b>	<b>0.18</b>	
<b>USD</b>								
AMERICAN EXPRESS 5.043%/VAR 23-01.05.34*	USD		600 000	300 000	300 000	253 020	0.17	
BANCO SANTANDER SA 0.701%/VAR 21-30.06.24*	USD		400 000		400 000	365 236	0.25	
BANCO SANTANDER SA 4.175%/VAR 22-24.03.28*	USD		600 000		600 000	506 824	0.35	
BANK OF AMERICA CORP 1.843%/VAR 22-04.02.25*	USD		900 000		900 000	809 825	0.55	
BARCLAYS PLC 6.496%/VAR 23-13.09.27*	USD		450 000		450 000	410 568	0.28	
CREDIT AGRICOLE SA-REG-S 1.247%/VAR 21-26.01.27*	USD		400 000		400 000	326 831	0.22	
GOLDMAN SACHS GROUP INC 4.482%/VAR 22-23.08.28*	USD		500 000	500 000				
HSBC HOLDINGS PLC 1.162%/VAR 21-22.11.24*	USD		500 000		500 000	453 096	0.31	
JPMORGAN CHASE & CO 3.509%/3M LIBOR+94.5BP 18-23.01.29*	USD		500 000	500 000				
MITSUBISHI UFJ FINANCIAL GROUP INC 5.133%/VAR 22-20.07.33*	USD		400 000		400 000	343 897	0.23	
MORGAN STANLEY 5.050%/VAR 23-28.01.27*	USD		500 000		500 000	448 358	0.31	
STATE STREET CORP 4.421%/VAR 22-13.05.33*	USD		300 000		300 000	246 207	0.17	
UBS GROUP AG-REG-S 4.751%/VAR 22-12.05.28*	USD		500 000		500 000	432 176	0.30	
<b>Total USD</b>						<b>4 596 038</b>	<b>3.14</b>	
<b>Total Notes, floating rate</b>						<b>4 865 279</b>	<b>3.32</b>	
<b>Medium term notes, fixed rate</b>								
<b>AUD</b>								
EUROPEAN INVESTMENT BANK-REG-S 3.10000% 16-17.08.26*	AUD		750 000		750 000	425 942	0.29	
INTERNATIONAL BANK FOR RECONSTRUCTION 4.40000% 23-13.01.28*	AUD		620 000		620 000	362 384	0.25	
KREDITANSTALT FUER WIEDERAUFBAU 4.30000% 23-13.07.27*	AUD		1 000 000		1 000 000	584 030	0.40	
<b>Total AUD</b>						<b>1 372 356</b>	<b>0.94</b>	
<b>CAD</b>								
CPPIB CAPITAL INC-REG-S 3.00000% 18-15.06.28*	CAD		750 000		750 000	472 116	0.32	
ONTARIO, PROVINCE OF 5.60000% 04-02.06.35*	CAD		400 000		400 000	288 101	0.20	
<b>Total CAD</b>						<b>760 217</b>	<b>0.52</b>	
<b>CHF</b>								
BANCO SANTANDER CHILE-REG-S 0.38400% 19-27.09.24*	CHF		400 000		400 000	392 520	0.27	
BANK OF NOVA SCOTIA/THE-REG-S 2.04250% 23-04.05.26*	CHF		1 000 000	500 000	500 000	502 250	0.34	
CBQ FINANCE LTD-REG-S 0.19500% 21-22.04.24*	CHF		400 000		400 000			
CITIGROUP INC-REG-S 0.50000% 17-22.11.24*	CHF		500 000		500 000			
COMPAGNIE DE FINANCEMENT FONCIER 1.90300% 23-16.06.28*	CHF		500 000	500 000				
CORP ANDINA DE FOMENTO-REG-S 2.42750% 23-15.02.30*	CHF		500 000	500 000				
CREDIT SUISSE SCHWEIZ AG-REG-S 2.45860% 23-22.11.24*	CHF		750 000		750 000	752 775	0.51	
DEUTSCHE BANK AG-REG-S 0.62500% 15-19.12.23*	CHF		400 000		400 000	398 200	0.27	
GOLDMAN SACHS GROUP INC-REG-S 0.50000% 17-04.12.24*	CHF		500 000	500 000				
SCOTIABANK CHILE SA 2.78250% 23-23.05.25*	CHF		500 000		500 000	502 750	0.34	
SOCIETE GENERALE SA 2.27750% 23-27.02.26*	CHF		500 000		500 000	499 750	0.34	
<b>Total CHF</b>						<b>3 048 245</b>	<b>2.08</b>	
<b>EUR</b>								
ANHEUSER-BUSCH INBEV SA/NV-REG-S 2.87500% 20-02.04.32*	EUR		300 000		300 000	268 168	0.18	
AXA SA-REG-S 3.75000% 22-12.10.30*	EUR		400 000		400 000	382 862	0.26	
BAT NETHERLANDS FINANCE BV-REG-S 5.37500% 23-16.02.31*	EUR		500 000		500 000	483 565	0.33	
BAYER AG-REG-S 4.62500% 23-26.05.33*	EUR		300 000		300 000	287 483	0.20	
BMW FINANCE NV-REG-S 3.50000% 23-06.04.25*	EUR		2 000 000	1 000 000	1 000 000	960 014	0.66	
BNG BANK NV-REG-S 0.25000% 22-12.01.32*	EUR		750 000		750 000	560 584	0.38	
CREDIT MUTUEL HOME LOAN SFH SA-REG-S 3.12500% 23-22.06.27*	EUR		500 000		500 000	475 434	0.32	
E.ON SE-REG-S 3.87500% 23-12.01.35*	EUR		300 000		300 000	275 487	0.19	
ESSITY CAPITAL BV-REG-S 3.00000% 22-21.09.26*	EUR		400 000		400 000	376 230	0.26	
EUROPEAN COMMUNITY-REG-S 2.62500% 22-04.02.48*	EUR		250 000	250 000				
EUROPEAN COMMUNITY-REG-S 0.45000% 21-04.07.41*	EUR		750 000		750 000	413 900	0.28	
EUROPEAN FINANCIAL STABILITY FAC-REG-S 3.37500% 12-03.04.37*	EUR		500 000		500 000	469 115	0.32	
EUROPEAN FINANCIAL STABILITY FAC-REG-S 1.70000% 17-13.02.43*	EUR		400 000		400 000	279 544	0.19	
EUROPEAN INVESTMENT BANK-REG-S 3.00000% 13-14.10.33*	EUR		400 000		400 000	372 842	0.25	
EUROPEAN UNION-REG-S 3.37500% 22-04.11.42*	EUR		400 000		400 000	360 280	0.25	
FINLAND, REPUBLIC OF-144A-REG-S 1.37500% 17-15.04.47*	EUR		400 000		400 000	254 661	0.17	
GSK CAPITAL BV-REG-S 3.00000% 22-28.11.27*	EUR		400 000		400 000	377 223	0.26	
IBERDROLA FINANZAS SA-REG-S 3.37500% 22-22.11.32*	EUR		300 000		300 000	276 427	0.19	
INTERNATIONAL BANK FOR RECONS & DEV 2.90000% 23-19.01.33*	EUR		1 000 000		1 000 000	926 258	0.63	
KERING SA-REG-S 3.62500% 23-05.09.31*	EUR		300 000		300 000	283 344	0.19	
KERING SA-REG-S 3.75000% 23-05.09.25*	EUR		600 000		600 000	580 116	0.40	
KOMMUNINVEST I SVERIGE AB-REG-S 3.12500% 23-08.12.27*	EUR		1 000 000		1 000 000	959 890	0.66	

Security		1.2.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 2.875000% 23-07.06.33*	EUR		1 500 000		1 500 000	1 389 457	0.95	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 2.750000% 23-15.03.28*	EUR		1 000 000	500 000	500 000	472 761	0.32	
NATIONAL GRID NORTH AMERICA INC-REG-S 0.410000% 22-20.01.26*	EUR		400 000		400 000	355 192	0.24	
NATIONWIDE BUILDING SOCIETY-REG-S 3.250000% 22-05.09.29*	EUR		300 000		300 000	271 991	0.19	
NTT FINANCE CORP-REG-S 0.399000% 21-13.12.28*	EUR		400 000		400 000	323 559	0.22	
ROBERT BOSCH GMBH-REG-S 4.000000% 23-02.06.35*	EUR		400 000		400 000	373 648	0.26	
SWEDBANK AB-REG-S 4.375000% 23-05.09.30*	EUR		500 000		500 000	473 196	0.32	
TORONTO-DOMINION BANK/THE-REG-S 3.631000% 22-13.12.29*	EUR		400 000		400 000	370 222	0.25	
TORONTO-DOMINION BANK/THE-REG-S 3.765000% 23-08.09.26*	EUR		500 000		500 000	482 703	0.33	
TOYOTA FINANCE AUSTRALIA LTD-REG-S 0.250000% 19-09.04.24*	EUR		300 000	300 000				
US BANCORP 0.850000% 17-07.06.24*	EUR		500 000	500 000				
VITERRA FINANCE BV-REG-S 0.375000% 21-24.09.25*	EUR		300 000	300 000				
VOLVO TREASURY AB-REG-S 2.000000% 22-19.08.27*	EUR		400 000		400 000	359 943	0.25	
<b>Total EUR</b>						<b>14 496 096</b>	<b>9.91</b>	
<b>GBP</b>								
BAT INTERNATIONAL FINANCE PLC-REG-S 2.250000% 20-26.06.28*	GBP		300 000		300 000	282 854	0.19	
CPPIB CAPITAL INC-REG-S 1.125000% 20-14.12.29*	GBP		750 000		750 000	671 659	0.46	
EUROPEAN INVESTMENT BANK-REG-S 1.375000% 18-07.03.25*	GBP		1 000 000		1 000 000	1 058 721	0.72	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 0.875000% 20-18.07.24*	GBP		1 000 000		1 000 000	1 077 066	0.74	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 4.125000% 23-18.02.26*	GBP		750 000		750 000	820 103	0.56	
NETWORK RAIL INFRASTRUCTURE FINANCE PLC 4.375000% 05-09.12.30*	GBP		500 000		500 000	546 306	0.37	
<b>Total GBP</b>						<b>4 456 709</b>	<b>3.05</b>	
<b>MXN</b>								
INTER-AMERICAN DEVELOPMENT BANK 7.500000% 07-05.12.24*	MXN		3 000 000		3 000 000	150 671	0.10	
INTERNATIONAL FINANCE CORP 7.000000% 17-20.07.27*	MXN		3 000 000		3 000 000	139 782	0.10	
INTL BK FOR RECONSTR & DEVT WORLD BANK 4.250000% 21-22.01.26*	MXN		4 000 000		4 000 000	182 217	0.12	
<b>Total MXN</b>						<b>472 670</b>	<b>0.32</b>	
<b>SEK</b>								
EUROPEAN INVESTMENT BANK-REG-S 1.250000% 15-12.05.25*	SEK		5 000 000		5 000 000	402 391	0.27	
<b>Total SEK</b>						<b>402 391</b>	<b>0.27</b>	
<b>USD</b>								
BANK MANDIRI PERSERO TBK PT-REG-S 5.500000% 23-04.04.26*	USD		200 000	200 000				
STATE BANK OF INDIA/LONDON-REG-S 4.875000% 23-05.05.28*	USD		900 000	900 000				
SVENSK EXPORTKREDIT AB 4.875000% 23-14.09.26*	USD		500 000		500 000	455 216	0.31	
UNION PACIFIC CORP 3.550000% 19-15.08.39*	USD		200 000		200 000	140 453	0.10	
<b>Total USD</b>						<b>595 669</b>	<b>0.41</b>	
<b>Total Medium term notes, fixed rate</b>						<b>25 604 352</b>	<b>17.50</b>	
<b>Medium term notes, zero coupon</b>								
<b>EUR</b>								
ENEL FINANCE INTERNATIONAL NV-REG-S 0.000000% 21-28.05.26*	EUR		300 000		300 000	260 924	0.18	
KREDITANSTALT FUER WIED-REG-S 0.000000% 22-30.04.27*	EUR		500 000		500 000	429 787	0.29	
LANDWIRTSCHAFTLICHE RENTENBANK-REG-S 0.000000% 21-30.06.31*	EUR		1 000 000		1 000 000	749 423	0.51	
<b>Total EUR</b>						<b>1 440 134</b>	<b>0.98</b>	
<b>Total Medium term notes, zero coupon</b>						<b>1 440 134</b>	<b>0.98</b>	
<b>Medium term notes, floating rate</b>								
<b>EUR</b>								
BPCE SA-REG-S-SUB 5.125%/VAR 23-25.01.35*	EUR		300 000		300 000	278 647	0.19	
ERSTE&STEIERMAERKISCHE BANKA-REG-S 0.750%/VAR 21-06.07.28*	EUR		400 000		400 000	315 746	0.22	
NORDEA BANK ABP-REG-S 3.625%/VAR 23-10.02.26*	EUR		200 000		200 000	191 229	0.13	
ORANGE SA-REG-S-SUB 5.375%/VAR 23-PRP*	EUR		500 000	500 000				
SANTANDER UK GROUP HOLD PLC-REG-S 0.391%/VAR 20-28.02.25*	EUR		400 000	400 000				
<b>Total EUR</b>						<b>785 621</b>	<b>0.54</b>	
<b>Total Medium term notes, floating rate</b>						<b>785 621</b>	<b>0.54</b>	
<b>Bonds, fixed rate</b>								
<b>AUD</b>								
AUSTRALIA-REG-S 1.750000% 21-21.11.32*	AUD		1 000 000		1 000 000	470 865	0.32	
AUSTRALIA-REG-S 3.250000% 15-21.06.39*	AUD		1 800 000		1 800 000	889 419	0.61	
AUSTRALIA-REG-S 3.250000% 13-21.04.25*	AUD		500 000		500 000	291 029	0.20	
<b>Total AUD</b>						<b>1 651 313</b>	<b>1.13</b>	
<b>CAD</b>								
ALBERTA, PROVINCE OF 2.050000% 19-01.06.30*	CAD		500 000		500 000	287 957	0.20	
CANADA HOUSING TRUST-144A 2.350000% 17-15.06.27*	CAD		750 000		750 000	467 839	0.32	
CANADA HOUSING TRUST NO 1-144A 0.950000% 20-15.06.25*	CAD		750 000		750 000	473 773	0.32	
CANADA, GOVERNMENT 0.500000% 20-01.12.30*	CAD		1 000 000		1 000 000	526 641	0.36	
CANADA, GOVERNMENT 1.250000% 19-01.06.30*	CAD		500 000		500 000	282 421	0.19	
CANADA, GOVERNMENT 2.000000% 17-01.12.51*	CAD		500 000		500 000	231 728	0.16	
CANADA, GOVERNMENT 4.000000% 08-01.06.41*	CAD		400 000		400 000	271 185	0.19	
<b>Total CAD</b>						<b>2 541 546</b>	<b>1.74</b>	
<b>CHF</b>								
FEDERATION DES CAISSES DESJARDINS DU 1.735000% 23-31.01.28*	CHF		500 000		500 000	497 750	0.34	
NATIONWIDE BUILDING SOCIETY-REG-S 2.012500% 23-23.01.30*	CHF		500 000	500 000				
NESTLE SA 1.875000% 23-28.06.29*	CHF		1 000 000		1 000 000	1 004 000	0.69	
PFANDBRIEFBANK SCHWEHER HYPOTHEK-REG-S 2.125000% 22-07.07.32*	CHF		1 500 000		1 500 000	1 537 500	1.05	
PFANDBRIEFBANK SCHWEIZER HYPO AG-REG-S 2.125000% 23-07.07.32*	CHF		1 500 000	1 500 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.250000% 16-21.05.25*	CHF		500 000		500 000			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.500000% 23-17.12.29*	CHF		500 000		500 000			
PFANDBRIEFZENTRALE DER AG-REG-S 1.650000% 22-21.12.32*	CHF		500 000		500 000			
PFANDBRIEFZENTRALE DER SCHWEIZE-REG-S 1.650000% 23-21.12.32*	CHF		500 000		500 000			
PFANDBRIEFZENTRLE SCHWIZIN KNTLNBNKN AG-REG-S 1.500000% 22-17.12.29*	CHF		500 000	500 000				
<b>Total CHF</b>						<b>3 039 250</b>	<b>2.08</b>	

Security	1.2.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>EUR</b>							
AUSTRIA, REPUBLIC OF-144A-REG-S 0.50000% 19-20.02.29*	EUR	500 000		500 000	419 573	0.29	
BELGIUM, KINGDOM OF-REG-S 3.75000% 13-22.06.45*	EUR	200 000		200 000	189 791	0.13	
BELGIUM, KINGDOM OF-144A-REG-S 2.15000% 16-22.06.66*	EUR	400 000		400 000	253 311	0.17	
EUROPEAN UNION-REG-S 0.40000% 21-04.02.37*	EUR	500 000		500 000	321 268	0.22	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.75000% 20-25.05.52*	EUR	700 000		700 000	319 812	0.22	
FRANCE, REPUBLIC OF-OAT-REG-S 2.00000% 22-25.11.32*	EUR	1 500 000		1 500 000	1 301 930	0.89	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 2.50000% 22-25.05.43*	EUR	900 000		900 000	715 888	0.49	
GERMANY, REPUBLIC OF-REG-S 0.50000% 15-15.02.25*	EUR	2 000 000	1 500 000	500 000	465 826	0.32	
GERMANY, REPUBLIC OF-REG-S 2.10000% 22-15.11.29*	EUR	1 000 000		1 000 000	933 483	0.64	
GERMANY, REPUBLIC OF-REG-S 2.20000% 22-12.12.24*	EUR	1 500 000	800 000	700 000	667 887	0.46	
GERMANY, REPUBLIC OF-REG-S 2.30000% 23-15.02.33*	EUR	2 500 000	800 000	1 700 000	1 580 286	1.08	
ITALY, REPUBLIC OF-144A-REG-S 1.80000% 20-01.03.41*	EUR	500 000		500 000	305 905	0.21	
ITALY, REPUBLIC OF-BTP-REG-S 3.50000% 22-15.01.26*	EUR	1 500 000		1 500 000	1 439 959	0.98	
ITALY, REPUBLIC OF-REG-S 2.50000% 22-01.12.32*	EUR	1 600 000		1 600 000	1 311 112	0.90	
ITALY, REPUBLIC OF-REG-S 3.85000% 22-15.12.29*	EUR	1 350 000		1 350 000	1 274 049	0.87	
MERCK & CO INC 0.50000% 16-02.11.24*	EUR	300 000	300 000				
NETHERLANDS, KINGDOM OF THE 144A-REG-S 2.00000% 14-15.07.24*	EUR	500 000		500 000	478 322	0.33	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.50000% 22-15.07.32*	EUR	400 000		400 000	310 543	0.21	
NIEDERSACHSEN, STATE OF 2.87500% 23-18.04.28*	EUR	500 000		500 000	474 320	0.32	
PHILIP MORRIS INTERNATIONAL INC 0.62500% 17-08.11.24*	EUR	400 000		400 000	373 123	0.25	
SPAIN, KINGDOM OF 144A-REG-S 0.80000% 22-30.07.29*	EUR	1 000 000		1 000 000	829 924	0.57	
SPAIN, KINGDOM OF-144A-REG-S 0.85000% 21-30.07.37*	EUR	1 000 000	500 000	500 000	317 475	0.22	
SPAIN, KINGDOM OF-144A-REG-S 3.90000% 23-30.07.39*	EUR	400 000		400 000	370 553	0.25	
<b>Total EUR</b>					<b>14 654 343</b>	<b>10.01</b>	
<b>GBP</b>							
AT&T INC 4.25000% 13-01.06.43*	GBP	300 000		300 000	250 782	0.17	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.25000% 00-07.06.32*	GBP	1 000 000		1 000 000	1 111 144	0.76	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.50000% 07-07.12.42*	GBP	400 000		400 000	429 161	0.29	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.25000% 21-31.07.51*	GBP	800 000		800 000	405 951	0.28	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.50000% 21-31.07.53*	GBP	500 000		500 000	266 266	0.18	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.75000% 16-07.09.37*	GBP	1 300 000		1 300 000	1 021 016	0.70	
VERIZON COMMUNICATIONS INC 2.50000% 19-08.04.31*	GBP	200 000		200 000	178 208	0.12	
<b>Total GBP</b>					<b>3 662 527</b>	<b>2.50</b>	
<b>ILS</b>							
ISRAEL, STATE OF 1.30000% 21-30.04.32*	ILS	1 500 000		1 500 000	285 338	0.19	
<b>Total ILS</b>					<b>285 338</b>	<b>0.19</b>	
<b>JPY</b>							
JAPAN 0.10000% 18-20.06.28*	JPY	150 000 000		150 000 000	910 530	0.62	
JAPAN 0.10000% 19-20.12.28*	JPY	450 000 000		450 000 000	2 724 418	1.86	
JAPAN 0.10000% 20-20.03.30*	JPY	500 000 000		500 000 000	2 994 549	2.05	
JAPAN 0.50000% 23-20.03.33*	JPY	500 000 000	200 000 000	300 000 000	1 798 660	1.23	
JAPAN 0.60000% 17-20.12.37*	JPY	500 000 000		500 000 000	2 859 405	1.95	
JAPAN 1.10000% 23-20.03.43*	JPY	255 000 000		255 000 000	1 475 164	1.01	
JAPAN 1.20000% 23-20.06.53*	JPY	200 000 000		200 000 000	1 097 159	0.75	
JAPAN GOVERNMENT THIRTY YEAR BOND 0.70000% 22-20.12.51*	JPY	80 000 000		80 000 000	386 849	0.26	
<b>Total JPY</b>					<b>14 246 734</b>	<b>9.73</b>	
<b>SEK</b>							
SWEDEN, KINGDOM OF 3.50000% 09-30.03.39*	SEK	3 000 000		3 000 000	267 953	0.18	
SWEDEN, KINGDOM OF-144A-REG-S 1.75000% 22-11.11.33*	SEK	5 000 000		5 000 000	377 870	0.26	
<b>Total SEK</b>					<b>645 823</b>	<b>0.44</b>	
<b>USD</b>							
KOMATSU FINANCE AMERICA INC-REG-S 5.49900% 22-06.10.27*	USD	300 000		300 000	274 144	0.19	
NEXTERA ENERGY 6.05100% 23-01.03.25*	USD	200 000	200 000				
SOUTHERN CALIFORNIA EDISON CO 4.87500% 19-01.03.49*	USD	200 000		200 000	149 481	0.10	
<b>Total USD</b>					<b>423 626</b>	<b>0.29</b>	
<b>Total Bonds, fixed rate</b>					<b>41 150 499</b>	<b>28.12</b>	
<b>Bonds, zero coupon</b>							
<b>EUR</b>							
BANK JULIUS BAER & CO AG-REG-S 0.00000% 21-25.06.24*	EUR	400 000		400 000	375 133	0.26	
BELGIUM, KINGDOM OF-REG-S 0.00000% 21-22.10.31*	EUR	1 000 000		1 000 000	743 580	0.51	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 22-25.02.25*	EUR	1 000 000		1 000 000	923 257	0.63	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.05.36*	EUR	1 500 000		1 500 000	1 008 220	0.69	
IRELAND, REPUBLIC OF-REG-S 0.00000% 21-18.10.31*	EUR	750 000		750 000	563 444	0.39	
<b>Total EUR</b>					<b>3 613 633</b>	<b>2.47</b>	
<b>Total Bonds, zero coupon</b>					<b>3 613 633</b>	<b>2.47</b>	
<b>Strip on bonds, zero coupon</b>							
<b>EUR</b>							
SPAIN, KINGDOM OF STRIP 0.00000% 22-31.05.25*	EUR	500 000		500 000	456 693	0.31	
<b>Total EUR</b>					<b>456 693</b>	<b>0.31</b>	
<b>Total Strip on bonds, zero coupon</b>					<b>456 693</b>	<b>0.31</b>	
<b>Treasury notes, fixed rate</b>							
<b>USD</b>							
AMERICA, UNITED STATES OF 2.25000% 16-15.08.46*	USD	600 000		600 000	348 024	0.24	
AMERICA, UNITED STATES OF 4.00000% 22-15.11.52*	USD	3 000 000		3 000 000	2 432 439	1.66	
AMERICA, UNITED STATES OF 4.00000% 22-15.11.42*	USD	7 500 000		7 500 000	6 089 673	4.16	
AMERICA, UNITED STATES OF 4.12500% 23-31.01.25*	USD	10 000 000	1 900 000	8 100 000	7 295 258	4.98	
AMERICA, UNITED STATES OF 3.50000% 23-31.01.28*	USD	11 050 000	4 550 000	6 500 000	5 674 672	3.88	
AMERICA, UNITED STATES OF 4.75000% 23-31.07.25*	USD	5 000 000	500 000	4 500 000	4 089 263	2.79	
AMERICA, UNITED STATES OF 4.12500% 22-15.11.32*	USD	6 500 000	1 000 000	5 500 000	4 852 549	3.32	
<b>Total USD</b>					<b>30 781 880</b>	<b>21.03</b>	
<b>Total Treasury notes, fixed rate</b>					<b>30 781 880</b>	<b>21.03</b>	
<b>Total Securities traded on an exchange</b>					<b>135 854 654</b>	<b>92.83</b>	

Security	1.2.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
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## Securities traded on other regulated markets which are open to the public

### Notes, fixed rate

#### CAD

TORONTO-DOMINION BANK 3.22600% 14-24.07.24*	CAD	1 000 000		1 000 000	664 475	0.45	
<b>Total CAD</b>					<b>664 475</b>	<b>0.45</b>	

#### USD

BANQUE FEDERATIVE DU CREDIT ML SA-REG-S 4.93500% 23-26.01.26*	USD	500 000		500 000	445 190	0.30	
BLACKSTONE HOLDINGS FINANCE-144A 2.50000% 19-10.01.30*	USD	400 000		400 000	296 719	0.20	
BOOZ ALLEN HAMILTON INC 5.95000% 23-04.08.33*	USD	600 000		600 000	535 487	0.37	
COMMONWEALTH BANK OF AUSTRALIA 5.07900% 23-10.01.25*	USD	400 000		400 000	363 720	0.25	
DAIMLER TRUCKS FINANCE NORTH AMRCA-144A 3.50000% 22-07.04.25*	USD	300 000		300 000	264 914	0.18	
EDP FINANCE BV-144A 1.71000% 20-24.01.28*	USD	400 000		400 000	308 574	0.21	
KKR GROUP FINANCE CO VI LLC-144A 3.75000% 19-01.07.29*	USD	300 000		300 000	242 584	0.17	
NESTLE HOLDINGS INC-144A 3.62500% 18-24.09.28*	USD	400 000		400 000	342 044	0.23	
PARKER-HANNIFIN CORP 4.25000% 22-15.09.27*	USD	400 000		400 000	349 593	0.24	
ROCHE HOLDINGS INC-144A 2.31400% 22-10.03.27*	USD	500 000		500 000	416 251	0.28	
WESTPAC NEW ZEALAND LTD-144A 4.90200% 23-15.02.28*	USD	200 000		200 000	176 527	0.12	
<b>Total USD</b>					<b>3 741 602</b>	<b>2.56</b>	

#### Total Notes, fixed rate

**4 406 077 3.01**

### Notes, floating rate

#### USD

HSBC HOLDINGS PLC 6.332%/VAR 23-09.03.44*	USD	300 000	300 000				
PNC FINANCIAL SERVICES GROUP 5.068%/VAR 23-24.01.34*	USD	300 000	300 000				
<b>Total USD</b>							

#### Total Notes, floating rate

### Medium term notes, fixed rate

#### AUD

CPPIB CAPITAL INC-REG-S 4.45000% 22-01.09.27*	AUD	500 000		500 000	291 218	0.20	
<b>Total AUD</b>					<b>291 218</b>	<b>0.20</b>	

#### USD

BANK OF MONTREAL 4.25000% 22-14.09.24*	USD	500 000		500 000	449 621	0.31	
METROPOLITAN LIFE GLOBAL FUNDING-144A 4.05000% 22-25.08.25*	USD	400 000		400 000	353 817	0.24	
<b>Total USD</b>					<b>803 438</b>	<b>0.55</b>	

#### Total Medium term notes, fixed rate

**1 094 656 0.75**

### Bonds, fixed rate

#### JPY

BERKSHIRE HATHAWAY FINANCE CORP 0.44000% 19-13.09.29*	JPY	100 000 000		100 000 000	582 767	0.40	
<b>Total JPY</b>					<b>582 767</b>	<b>0.40</b>	

#### USD

MASSMUTUAL GLOBAL FUNDING II-144A 5.05000% 22-07.12.27*	USD	400 000		400 000	359 895	0.25	
<b>Total USD</b>					<b>359 895</b>	<b>0.25</b>	

#### Total Bonds, fixed rate

**942 662 0.64**

#### Total Securities traded on other regulated markets which are open to the public

**6 443 395 4.40**

## Securities traded neither on an exchange nor on a regulated market

### Investment certificates, open end

#### Global

SWISS LIFE FUNDS (CH) MONEY MARKET SWISS FRANCS A CAP**	CHF	50 000		50 000	5 030 500	3.44	
<b>Total Global</b>					<b>5 030 500</b>	<b>3.44</b>	

#### Total Investment certificates, open end

**5 030 500 3.44**

### Notes, fixed rate

#### CAD

QUEBEC, PROVINCE OF 3.25000% 22-01.09.32**	CAD	500 000		500 000	301 156	0.21	
<b>Total CAD</b>					<b>301 156</b>	<b>0.21</b>	

#### USD

ATHENE GLOBAL FUNDING-144A 2.51400% 22-08.03.24**	USD	300 000		300 000	269 577	0.18	
<b>Total USD</b>					<b>269 577</b>	<b>0.18</b>	

#### Total Notes, fixed rate

**570 733 0.39**

### Medium term notes, fixed rate

#### CAD

QUEBEC, PROVINCE OF CPN 4.40000% 22-01.12.55**	CAD	200 000		200 000	127 557	0.10	
<b>Total CAD</b>					<b>127 557</b>	<b>0.10</b>	

#### Total Medium term notes, fixed rate

**127 557 0.10**

#### Total Securities traded neither on an exchange nor on a regulated market

**5 728 790 3.92**

Security	1.2.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/Nominal
<b>Total securities and similar instruments</b> (thereof in lending)					<b>148 026 839</b>	<b>101.15</b>	<b>0.00</b>
Bank deposits at sight					1 227 731	0.84	
Derivative financial instruments					-4 290 000	-2.93	
Other assets					1 381 367	0.94	
<b>Total fund assets</b>					<b>146 345 937</b>	<b>100.00</b>	
Other liabilities					-51 252		
<b>Net fund assets</b>					<b>146 294 685</b>		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	142 208 768	97.17
Investments valuation based on market-observed parameters	1 528 071	1.05
Investments valued with suitable valuation models taking account of the current market circumstances	-	-
<b>Total</b>	<b>143 736 839</b>	<b>98.22</b>

<sup>1</sup> Purchases include the following transactions: allotment from subscription / allotment from option rights / option rights / allotment of subscription rights from underlying stocks / bonus securities / change of corporate names / conversions / purchases / share exchange between companies / stock splits / stock dividends / optional dividends / transfers / transfer due to redenomination in euro / subscriptions in kind

<sup>2</sup> Sales include the following transactions: cancellation as a result of expiry / draws by lot / exercise of rights / options / repayments / reverse-splits / sales / share exchange between companies / transfers / transfer due to redenomination in euro / redemptions in kind

<sup>3</sup> Divergences in the totals may be attributed to rounding differences

\* valued at prices paid on the main market (art. 88 para. 1 CISA)

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

### Exposure-reducing derivatives open at the end of the period under review

Instrument	Number of contracts	Currency	Tied underlyings in bonds/shares in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
US LONG BOND FUTURE 19.12.23*	-5	USD	-520 435	28 194	0.02
			-520 435	28 194	0.02

### Exposure-increasing derivatives open at the end of the period under review

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on interest rate instruments/bonds</b>					
US 10YR TREASURY NOTE FUTURE 19.12.23*	30	USD	2 965 667	-61 213	-0.04
CAN 10YR BOND FUTURE 18.12.23*	25	CAD	1 947 502	-56 262	-0.04
			4 913 169	-117 475	-0.08

Instrument	Nominal	Currency	Coverage in CHF	Replacement value in CHF	in % of total assets
<b>Interest rate swaps/Credit Default Swaps</b>					
JPM/MARKIT CDX.NA.IG.S40 V1 CDI PAY 1.00000% 23-20.06.28**	10 000 000	USD	9 025 292	-122 707	-0.08
			9 025 292	-122 707	-0.08

Liquidity linked to open derivative financial instruments: CHF 13 938 461

### Derivatives on currencies open at the end of the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
<b>Forward exchange transactions**</b>						
JPY	250 000 000	CHF	1 679 767	27.10.2023	144 351	0.10
AUD	400 000	CHF	237 590	15.11.2023	2 226	0.00
ILS	1 200 000	CHF	289 601	15.02.2024	3 696	0.00
JPY	805 000 000	CHF	5 038 455	05.10.2023	102 579	0.07
MXN	9 100 000	USD	523 862	10.10.2023	773	0.00
USD	5 500 000	CHF	4 726 977	10.10.2023	-300 755	-0.21
USD	54 500 000	CHF	47 033 391	10.10.2023	-2 786 858	-1.90
JPY	946 000 000	CHF	5 839 440	06.11.2023	26 564	0.02
USD	1 500 000	CHF	1 309 614	10.10.2023	-61 586	-0.04
EUR	39 000 000	CHF	37 234 946	06.11.2023	-452 722	-0.31
CHF	261 277	USD	300 000	10.10.2023	12 963	0.01
JPY	85 000 000	CHF	524 838	06.11.2023	2 539	0.00
SEK	12 600 000	EUR	1 074 936	08.11.2023	-19 888	-0.01
CHF	873 561	USD	1 000 000	10.10.2023	40 572	0.03
CHF	160 199	JPY	26 500 000	06.11.2023	2 635	0.00
CAD	7 780 000	CHF	5 013 603	30.11.2023	-219 657	-0.15
USD	500 000	CHF	440 101	10.10.2023	-16 966	-0.01
AUD	700 000	CHF	396 962	15.11.2023	-14 925	-0.01
JPY	231 000 000	CHF	1 399 047	06.11.2023	-20 377	-0.01
USD	9 000 000	CHF	7 882 983	10.10.2023	-344 214	-0.24
EUR	3 000 000	CHF	2 852 373	06.11.2023	-46 678	-0.03
GBP	7 350 000	CHF	8 198 504	05.10.2023	-5 378	0.00
EUR	1 000 000	CHF	955 142	06.11.2023	-11 208	-0.01

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
AUD	4 600 000	CHF	2 609 612	22.11.2023	-95 468	-0.07
USD	500 000	CHF	443 234	10.10.2023	-13 832	-0.01
JPY	130 000 000	CHF	790 320	06.11.2023	-8 489	-0.01
MXN	350 000	USD	20 247	10.10.2023	120	0.00
CAD	450 000	CHF	301 957	30.11.2023	-738	0.00
ILS	50 000	CHF	11 847	15.02.2024	-66	0.00
GBP	80 000	CHF	88 850	05.10.2023	-444	0.00
CHF	564 483	EUR	585 000	06.11.2023	832	0.00
CHF	756 342	USD	830 000	10.10.2023	2 390	0.00
EUR	13 045	SEK	150 000	08.11.2023	-3	0.00
					-4 078 012	-2.79

There may be differences in the way the figures mentioned above are rounded off.

\* valued at prices paid on the main market (art. 88 para. 1 CISA)

\*\* valuation based on market-observed parameters

### Transactions in exposure-reducing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on interest rate instruments/bonds</b>			
EURO-BUND FUTURE 08.06.23	EUR	40	40
EURO-BUND FUTURE 08.03.23	EUR	20	20
EURO-BUND FUTURE 07.09.23	EUR	20	20
US 5YR TREASURY NOTE FUTURE 31.03.23	USD	15	15
US LONG BOND FUTURE 22.03.23	USD	10	10
US ULTRA LONG BOND (CBT) FUTURE 21.06.23	USD	6	6
US LONG BOND FUTURE 21.06.23	USD	20	20
US 10YR TREASURY NOTE FUTURE 21.06.23	USD	35	35
US LONG BOND FUTURE 20.09.23	USD	10	10
US ULTRA LONG BOND (CBT) FUTURE 20.09.23	USD	3	3
US LONG BOND FUTURE 19.12.23	USD	0	5

### Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on interest rate instruments/bonds</b>			
US 10YR TREASURY NOTE FUTURE 22.03.23	USD	5	5
US 10YR TREASURY NOTE FUTURE 21.06.23	USD	5	5
CAN 10YR BOND FUTURE 20.09.23	CAD	15	15
US 10YR TREASURY NOTE FUTURE 20.09.23	USD	15	15
US 10YR TREASURY NOTE FUTURE 19.12.23	USD	30	0
CAN 10YR BOND FUTURE 18.12.23	CAD	25	0

Instrument	Currency	Nominal
<b>Interest rate swaps/Credit Default Swaps</b>		
JPM/MARKIT CDX.NA.IG.S40 V1 CDI PAY 1.00000% 23-20.06.28	USD	10 000 000
JPM/MARKIT CDX.NA.IG.S40 V1 CDI PAY 1.00000% 23-20.06.28	USD	10 000 000

### Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
EUR	30 000 000	CHF	29 921 961	03.03.2023
USD	50 000 000	CHF	45 643 065	03.03.2023
CAD	6 600 000	CHF	4 518 329	03.03.2023
CAD	1 600 000	CHF	1 093 058	03.03.2023
EUR	4 000 000	CHF	3 977 222	03.03.2023
GBP	1 000 000	CHF	1 114 722	03.03.2023
EUR	2 000 000	CHF	2 001 107	03.03.2023
USD	3 000 000	CHF	2 760 982	03.03.2023
SEK	10 000 000	CHF	878 306	03.03.2023
CHF	1 099 376	USD	1 200 000	03.03.2023
SEK	3 000 000	CHF	266 288	03.03.2023
USD	4 000 000	CHF	3 668 500	03.03.2023
MXN	9 200 000	CHF	446 460	06.03.2023
MXN	9 100 000	USD	497 507	11.04.2023
CHF	1 283 264	USD	1 400 000	11.04.2023
USD	420 000	EUR	386 601	11.04.2023
USD	496 804	MXN	9 100 000	11.04.2023
GBP	4 700 000	CHF	5 261 529	03.05.2023
AUD	3 700 000	CHF	2 382 231	03.05.2023
GBP	1 500 000	CHF	1 663 524	03.05.2023
EUR	36 000 000	CHF	35 854 844	03.05.2023
SEK	12 700 000	CHF	1 140 840	03.05.2023
GBP	700 000	CHF	783 946	03.05.2023
AUD	400 000	CHF	254 331	15.05.2023
ILS	1 300 000	CHF	338 362	16.05.2023
EUR	1 000 000	CHF	981 705	22.05.2023
CHF	652 165	JPY	100 500 000	30.05.2023
USD	56 000 000	CHF	51 940 952	05.06.2023
CAD	8 000 000	CHF	5 466 792	05.06.2023
GBP	6 900 000	CHF	7 668 798	05.06.2023
CHF	178 989	GBP	160 000	05.06.2023
CHF	719 806	USD	800 000	05.06.2023
CHF	49 397 431	USD	54 700 000	05.06.2023
CHF	7 522 887	GBP	6 700 000	05.06.2023
CHF	5 244 344	CAD	7 900 000	05.06.2023
CHF	193 923	EUR	200 000	13.06.2023
JPY	62 000 000	EUR	445 273	20.06.2023
EUR	90 852	USD	100 000	20.06.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
EUR	277 734	USD	300 000	20.06.2023
JPY	700 000 000	CHF	4 962 229	03.07.2023
JPY	105 000 000	CHF	743 457	03.07.2023
MXN	9 100 000	USD	487 814	11.07.2023
USD	533 142	MXN	9 100 000	11.07.2023
GBP	6 700 000	CHF	7 482 299	02.08.2023
USD	54 700 000	CHF	49 073 553	02.08.2023
GBP	400 000	CHF	444 653	02.08.2023
CHF	47 817 550	USD	55 000 000	02.08.2023
CHF	7 936 309	GBP	7 100 000	02.08.2023
JPY	700 000 000	CHF	4 950 336	03.08.2023
JPY	100 500 000	CHF	654 075	03.08.2023
JPY	152 000 000	CHF	983 152	03.08.2023
EUR	35 500 000	CHF	34 683 308	04.08.2023
AUD	3 700 000	CHF	2 189 564	04.08.2023
EUR	950 000	CHF	917 770	04.08.2023
EUR	200 000	CHF	193 405	04.08.2023
EUR	2 000 000	CHF	1 930 579	04.08.2023
AUD	950 000	CHF	556 554	04.08.2023
SEK	12 600 000	EUR	1 124 327	09.08.2023
EUR	1 075 266	SEK	12 600 000	09.08.2023
CAD	7 900 000	CHF	5 203 880	01.09.2023
CHF	32 744	CAD	50 000	01.09.2023
CHF	64 926	CAD	100 000	01.09.2023
CHF	5 055 693	CAD	7 780 000	01.09.2023
GBP	7 100 000	CHF	7 908 799	05.09.2023
AUD	4 650 000	CHF	2 662 607	05.09.2023
CHF	55 944	GBP	50 000	05.09.2023
CHF	28 321	AUD	50 000	05.09.2023
CHF	111 950	GBP	100 000	05.09.2023
GBP	200 000	CHF	223 065	05.09.2023
CHF	8 056 224	GBP	7 200 000	05.09.2023
CHF	2 624 024	AUD	4 600 000	05.09.2023
CHF	766 912	EUR	800 000	05.09.2023
JPY	60 000 000	CHF	380 913	20.09.2023
JPY	70 000 000	CHF	433 361	20.09.2023
CHF	788 258	JPY	130 000 000	20.09.2023
JPY	805 000 000	CHF	5 038 455	05.10.2023
GBP	7 350 000	CHF	8 198 504	05.10.2023
GBP	80 000	CHF	88 850	05.10.2023
MXN	9 100 000	USD	523 862	10.10.2023
USD	5 500 000	CHF	4 726 977	10.10.2023
USD	54 500 000	CHF	47 033 391	10.10.2023
USD	1 500 000	CHF	1 309 614	10.10.2023
CHF	261 277	USD	300 000	10.10.2023
CHF	873 561	USD	1 000 000	10.10.2023
USD	500 000	CHF	440 101	10.10.2023
USD	9 000 000	CHF	7 882 983	10.10.2023
USD	500 000	CHF	443 234	10.10.2023
MXN	350 000	USD	20 247	10.10.2023
CHF	756 342	USD	830 000	10.10.2023
JPY	250 000 000	CHF	1 679 767	27.10.2023
JPY	946 000 000	CHF	5 839 440	06.11.2023
EUR	39 000 000	CHF	37 234 946	06.11.2023
JPY	85 000 000	CHF	524 838	06.11.2023
CHF	160 199	JPY	26 500 000	06.11.2023
JPY	231 000 000	CHF	1 399 047	06.11.2023
EUR	3 000 000	CHF	2 852 373	06.11.2023
EUR	1 000 000	CHF	955 142	06.11.2023
JPY	130 000 000	CHF	790 320	06.11.2023
CHF	564 483	EUR	585 000	06.11.2023
SEK	12 600 000	EUR	1 074 936	08.11.2023
EUR	13 045	SEK	150 000	08.11.2023
AUD	400 000	CHF	237 590	15.11.2023
AUD	700 000	CHF	396 962	15.11.2023
AUD	4 600 000	CHF	2 609 612	22.11.2023
CAD	7 780 000	CHF	5 013 603	30.11.2023
CAD	450 000	CHF	301 957	30.11.2023
ILS	1 200 000	CHF	289 601	15.02.2024
ILS	50 000	CHF	11 847	15.02.2024

## Supplementary information

### Derivative financial instruments

Risk assessment process Commitment approach I:  
Art. 34 CISO-FINMA

Position	amount in CHF	In % of the fund's net asset
Total exposure-increasing positions	9 142 250.41	6.25%
Total exposure-reducing positions	150 946 844.98	103.18%

### Repurchase agreements

The fund management company does not engage in securities repurchase agreements for the account of the sub-funds.

### Remuneration of the Fund Management

Management fee

- Effective management fee charged:
  - Class I-A1: 0.143625% p.a.;\*
  - Class I-A2: 0.453625% p.a.;\*
- Maximum management fee charged in accordance with the fund contract:
  - Class I-A1: 0.35% p.a.;
  - Class I-A2: 0.65% p.a.;
- Effective custodian bank commission charged for all classes: 0.006375% p.a.;\*\*
- Maximum custodian bank commission charged in accordance with the fund contract for all classes: 0.20% p.a.;

\* until 30.06.2023:  
Class I-A1: 0.1425%; since 01.07.2023: 0.143625%  
Class I-A2: 0.4525%; since 01.07.2023: 0.453625%

\*\* until 30.06.2023: 0.0075%; since 01.07.2023: 0.006375%

### Commission sharing agreements and soft commissions

The fund management company has not concluded any commission sharing agreements.

The fund management company has not entered into any agreements regarding soft commissions.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the Asset Management Association Switzerland (AMAS) "Guidelines on the calculation and disclosure of the Total Expense Ratio (TER) of collective investment schemes" in the current version and expresses the sum of all costs and commissions charged on an ongoing basis to the net assets (operating expenses) taken retrospectively as a percentage of the net assets.

TER annualized

Class I-A1:	0.15%
Class I-A2:	0.46%

### Issue and redemption price

If the sum of subscriptions and redemptions of units of a sub-fund results in a net asset inflow or outflow on a valuation day, the net asset value of the sub-fund is increased or reduced (swinging single pricing). The maximum adjustment amounts to 2% of the net asset value. Ancillary costs (bid/ask spreads, standard brokerage fees, commissions, taxes and duties etc.) are taken into account as well as the costs for reviewing and upholding quality standards for physical investments, which arise from the investment of the amount paid in or the sale of a portion of investments corresponding to the redeemed unit. The adjustment shall entail an increase of the net asset value if the net movement results in an increase in the number of units in the investment fund. The adjustment results in a decrease in the net asset value if the net movement results in a decrease in the number of units in the investment fund. These incidental charges are not taken into account if the fund management company permits the credit or debit of assets instead of payment in cash as per § 19.8 as well as in the case of switches between unit classes within the sub-fund. The net asset value calculated using swinging single pricing is thus a modified net asset value.

The fund management company generally takes average incidental charges into account. When adjusting the net asset value, however, it may also take into account the actual amount of the incidental charges, provided this appears appropriate at the discretion of the fund management company taking into account the relevant circumstances (e.g. amount, general market situation, specific market situation for the asset class concerned). In such a case, the adjustment may be higher or lower than the average incidental charges.

### Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.

### Exchange rates

AUD 1 = CHF	0.590412	JPY 1 = CHF	0.006130
CAD 1 = CHF	0.676627	MXN 1 = CHF	0.052640
EUR 1 = CHF	0.968545	SEK 1 = CHF	0.084203
GBP 1 = CHF	1.116559	USD 1 = CHF	0.914800
ILS 1 = CHF	0.240294		



# Appendix to Supplementary information

## Valuation of the sub-fund's assets and calculation of the net asset value

### *Valuation of the sub-fund's assets*

1. The net asset value of each sub-fund and the proportions attributable to the individual classes (percentages) is calculated at the market value as at the end of the financial year and for each day on which units are issued or redeemed in the unit of account of the corresponding sub-fund. The valuation day of a sub-fund ("valuation day") is the next bank working day in Zurich following an issue or redemption day pursuant to § 19.1 below (in conjunction with the relevant provisions of the special section). The sub-fund assets will not be calculated on days on which the exchanges / markets in the main investment countries of a sub-fund are closed (e.g. bank and stock exchange holidays).
2. Securities traded on an exchange or other regulated market open to the public are to be valued at the current prices paid on the main market. Other investments or investments for which no current price is available are to be valued at the price that would probably have been obtained in a diligent sale at the time of the estimate. In such cases, the Fund Management Company will use appropriate and recognised valuation models and principles to determine the market value
3. Open-ended collective investment schemes are valued at their redemption price / net asset value. If they are regularly traded on an exchange or other regulated market open to the public, the Fund Management Company may value such funds in accordance with clause 2.
4. The value of money market instruments that are not traded on an exchange or other regulated market open to the public is determined as follows:  
The valuation price of such investments is based on the relevant interest rate curve. The valuation based on the yield curve refers to the interest rate and spread components. The following principles shall be applied: For each money market instrument, the interest rates closest to the remaining maturity are intrapolated. The interest calculated is converted into a market rate using a spread reflecting the creditworthiness of the underlying borrower. This spread is adjusted in the event of a significant change in the borrower's creditworthiness.
5. Bank deposits are valued at the amount of the claim plus accrued interest. If there are significant changes in market conditions or credit rating, the valuation principles for time deposits will be adjusted in line with the new circumstances.
6. Derivative financial instruments listed on a stock exchange or traded on another regulated market open to the public shall be valued at the current prices paid on the main market. Derivative financial instruments not listed on a stock exchange or traded on another regulated market open to the public (OTC derivatives) shall be valued at the price that would probably be obtained in a diligent sale at the time of the valuation. In such cases the fund management company shall use appropriate and recognised valuation models and principles to determine the market value.
7. The percentages of the market value of the net assets of a sub-fund (sub-fund assets less liabilities) attributable to the individual unit classes are determined for the first time at the initial issue of more than one class of units (if this occurs simultaneously) or the initial issue of a further unit class. The calculation is made on the basis of the assets accruing to the sub-fund for each unit class. The percentage is recalculated when one of the following events occurs:
  - a) when units are issued and redeemed;
  - b) on the cut-off date for distributions, provided that
    - (i) such distributions are made only for individual unit classes (distribution classes), or provided that
    - (ii) the distributions of the various unit classes differ as percentages of their individual net asset values, or provided that (iii) different commission or costs, as percentages of the distribution, are charged on the distributions of the various unit classes;
  - c) when the net asset value is calculated, as part of the allocation of liabilities (including due or accrued costs and commissions) to the various unit classes, provided that the liabilities of the various unit classes differ as percentages of their individual net asset values, especially if (i) different commission rates are applied to the various unit classes or if (ii) class-specific costs are charged;
  - d) when the net asset value is calculated, as part of the allocation of income or capital gains to the various unit classes, provided the income or capital gains originate from transactions made solely in the interests of one unit class or in the interests of several unit classes, but not in proportion to their share of the net assets of a sub-fund.

### *Calculation of the net asset value*

The net asset value of a unit of a given class of a sub-fund is determined by the proportion of the market value of the sub-fund assets attributable to that unit class, less any of the liabilities of this sub-fund that are attributed to that unit class, divided by the number of units of that class in circulation. It is rounded up to 1/100 of the unit of account of the corresponding sub-fund or, if different, the reference currency of the corresponding class. The special section may contain divergent rounding provisions for individual units of account and/or reference currencies.

## OTC-Derivatives and Securities Lending

If the sub-funds enters into OTC transactions, it may be exposed to risks related to the creditworthiness of the OTC counterparties: when the sub-funds enters into futures contracts, options and swap transactions or uses other derivative techniques it is subject to the risk that an OTC counterparty may not meet (or cannot meet) its obligations under a specific or multiple contracts. Counterparty risk can be reduced by depositing a security. If the sub-funds is owed a security pursuant to an applicable agreement, such security shall be held in custody by the Custodian bank/ Custodian in favour of the sub-funds. Bankruptcy and insolvency events or other credit events with the OTC counterparty, the Custodian Bank or within their subcustodian/correspondent bank network may result in the rights or recognition of the sub-funds in connection with the security to be delayed, restricted or even eliminated, which would force the sub-funds to fulfill its obligations in the framework of the OTC transaction, in spite of any security that had previously been made available to cover any such obligation.

The Company may lend portions of its securities portfolio to third parties. In general, lendings may only be effected via recognized clearing houses such as Clearstream International or Euroclear, or through the intermediary of prime financial institutions that specialise in such activities and in the modus specified by them. Collateral is received in relation to securities lent. Collateral is composed of high quality securities in an amount typically at least equal to the market value of the securities loaned.

### Counterparty, asset type and received collateral from OTC-Derivatives:

Closing date: 30.9.2023	Swiss Life iFunds (CH) Equity ESG Global ex Switzerland (CHF)	Swiss Life iFunds (CH) Bond Swiss Francs Foreign (CHF)	Swiss Life iFunds (CH) Bond Global Government + (CHF hedged)	Swiss Life iFunds (CH) Bond Global Corporates (CHF hedged)
Currency:	CHF	CHF	CHF	CHF
<b>Counterparty and market value of OTC derivatives</b>				
Credit Agricole Corp	-	-	-505 270.30	327 499.73
Goldman Sachs	-	-	-96 803.61	-1 322 909.15
HSBC Bank	-	-	409 994.13	-
JP Morgan	-	-	-706 472.53	-1 112 543.17
LCH Group Holdings	-	-67 849.68	-	-
Merrill Lynch	-	-	-1 483 358.84	-520 894.49
UBS AG	1.12	-7 294.60	-10 511 059.87	-17 307 604.46
Zuercher Kantonalbank	-	-	-3 387 091.56	-
<b>By asset type and received collateral:</b>				
- Bonds	-	-	-	-
- Equities	-	-	-	-
- Cash	-	-	-	-
- Target funds	-	-	-	-
- Money market instruments	-	-	-	-
- Other collateral	-	-	-	-
<b>Total received collateral</b>	-	-	-	-

Closing date: 30.9.2023	Swiss Life iFunds (CH) Bond Swiss Francs Domestic (CHF)	Swiss Life iFunds (CH) Bond Global Corporates Short Term (CHF hedged)	Swiss Life iFunds (CH) Bond Global Aggregate (CHF hedged)
Currency:	CHF	CHF	CHF
<b>Counterparty and market value of OTC derivatives</b>			
Credit Agricole Corp	-	-3 447 808.32	-
Goldman Sachs	-	-	-40 081.11
HSBC Bank	-	-	-
JP Morgan	-	-21 426.18	53 833.44
LCH Group Holdings	22 120.81	-	-
Merrill Lynch	-	-	-713 610.17
UBS AG	-9 131.18	-29 030 628.45	-3 500 862.10
Zuercher Kantonalbank	-	-	-
<b>By asset type and received collateral:</b>			
- Bonds	-	-	-
- Equities	-	-	-
- Cash	-	-	-
- Target funds	-	-	-
- Money market instruments	-	-	-
- Other collateral	-	-	-
<b>Total received collateral</b>	-	-	-

## Securities Lending and Collateral

Reporting Period: 1 October 2022 - 30 September 2023	Swiss Life iFunds (CH) Equity Switzerland Small & Mid Cap (CHF)	Swiss Life iFunds (CH) Equity ESG Global ex Switzerland (CHF)	Swiss Life iFunds (CH) Bond Swiss Francs Foreign (CHF)	Swiss Life iFunds (CH) Bond Global Government + (CHF hedged)	Swiss Life iFunds (CH) Bond Global Corporates (CHF hedged)
<b>Counterparty Exposure from Securities Lending as of 30 September 2023</b>					
UBS AG					
- Market value of securities lent	20 804 325.75 CHF	29 631 141.86 CHF	29 279 654.05 CHF	104 340 052.72 CHF	114 546 162.79 CHF
- Collateral	22 094 486.49 CHF	31 212 643.46 CHF	31 243 608.80 CHF	109 657 101.03 CHF	121 273 539.31 CHF
<b>Collateral Breakdown (Weight in %) as of 30 September 2023</b>					
<b>by Asset Type:</b>					
- Bonds	100.00	100.00	100.00	100.00	82.37
- Equities	0.00	0.00	0.00	0.00	17.63
- Money market instruments	-	-	-	-	-
<b>Securities Lending</b>					
<b>Securities Lending revenues</b>	55 409.54 CHF	131 676.77 CHF	66 992.41 CHF	296 960.41 CHF	572 210.36 CHF
<b>Securities Lending operational Costs</b>	16 622.86 CHF	39 503.03 CHF	20 097.72 CHF	89 088.12 CHF	171 663.11 CHF
<b>Securities Lending Fund Revenues</b>	38 786.68 CHF	92 173.74 CHF	46 894.69 CHF	207 872.29 CHF	400 547.25 CHF

Reporting Period: 1 October 2022 - 30 September 2023	Swiss Life iFunds (CH) Bond Swiss Francs Domestic (CHF)	Swiss Life iFunds (CH) Equity Switzerland (CHF)	Swiss Life iFunds (CH) Bond Global Corporates Short Term (CHF hedged)	Swiss Life iFunds (CH) Bond Global Aggregate (CHF hedged)
<b>Counterparty Exposure from Securities Lending as of 30 September 2023</b>				
UBS AG				
- Market value of securities lent	120 761 726.91 CHF	11 004 348.60 CHF	141 982 495.51 CHF	- CHF
- Collateral	127 299 779.72 CHF	11 654 540.76 CHF	149 181 599.43 CHF	- CHF
<b>Collateral Breakdown (Weight in %) as of 30 September 2023</b>				
<b>by Asset Type:</b>				
- Bonds	100.00	100.00	96.53	-
- Equities	0.00	0.00	3.47	-
- Money market instruments	-	-	-	-
<b>Securities Lending</b>				
<b>Securities Lending revenues</b>	214 722.69 CHF	19 919.80 CHF	333 343.27 CHF	19 589.23 CHF
<b>Securities Lending operational Costs</b>	64 416.81 CHF	5 975.94 CHF	100 002.98 CHF	5 876.77 CHF
<b>Securities Lending Fund Revenues</b>	150 305.88 CHF	13 943.86 CHF	233 340.29 CHF	13 712.46 CHF

The market value of the securities lent and the values of the collateral received for securities lent in the table Securities lending and collateral refer to the custodian bank's data as at the end of the month.

The settlement payments and the commission income from securities lending in the income statements as well as the values lent shown in the inventory, on the other hand, come from securities accounting. The securities accounting records the securities lent to T+1 vis-à-vis the custodian bank.